



年報暨經查核之年度 財務報表

貝萊德全球基金 (BGF)

R.C.S. Luxembourg: B.6317

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⁽¹⁾ 基金暫停，詳情請見附註 1。
⁽²⁾ 基金名稱於該年度內變更，詳情請見附註 1。

董事會(1)(2)(3)

Denise Voss, 主席
Paul Freeman
Ursula Marchioni (西元2022年5月13日起辭任)
Bettina Mazzocchi (西元2022年10月6日起獲委任)
Barry O'Dwyer (西元2022年7月31日起辭任)
Geoffrey D. Radcliffe
Davina Saint (西元2022年4月11日起獲委任)
Keith Saldanha

(1) 貝萊德全球基金之董事均為非執行董事。

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

(3) Denise Voss 和 Davina Saint 為獨立董事。

管理及行政

管理公司

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

投資顧問

BlackRock Financial Management, Inc.
Park Avenue Plaza, 55 East 52nd Street, New York, NY 10055,
USA

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

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

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

次投資顧問

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

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

BlackRock Investment Management (Australia) Limited
Level 26, 101 Collins Street, Melbourne 3000, Australia

主要分銷商

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

保管人

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

管理及行政 續

行政管理人

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

過戶代理人及登記處

J.P. Morgan Bank Luxembourg S.A.
European Bank & Business Center
6, route de Trèves, Building C
L-2633 Senningerberg
Grand Duchy of Luxembourg

查核會計師

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

法律顧問

Linklaters LLP
35 avenue John F. Kennedy,
L-1855 Luxembourg
Grand Duchy of Luxembourg

上市代理人

J.P. Morgan Bank Luxembourg S.A.
European Bank & Business Center
6, route de Trèves, Building C
L-2633 Senningerberg
Grand Duchy of Luxembourg

證券借貸代理人

BlackRock Advisors (UK) Limited
12 Throgmorton Avenue
London EC2N 2DL
UK

付款代理人

付款代理人名單見於第 3, 4 頁。

註冊辦公室

2-4, rue Eugène Ruppert
L-2453 Luxembourg
Grand Duchy of Luxembourg

查詢

若無其他安排，與本公司有關的查詢應透過以下管道提出：
書面查詢：

BlackRock Investment Management (UK) Limited
c/o BlackRock (Luxembourg) S.A.
P.O.Box 1058
L-1010 Luxembourg
Grand Duchy of Luxembourg

所有其他查詢：

電話：+ 44 207 743 3300
傳真：+ 44 207 743 1143
網址：www.blackrockinternational.com
電子郵件：investor.services@blackrock.com

一般資訊

現有公開說明書

貝萊德全球基金（以下稱「本公司」）公開說明書、補充說明書及基金相關的關鍵投資者資訊文件 (KIID)，連同開戶與交易表格的副本，均可向當地投資人服務中心、管理公司、任何代表人或分銷商索取。本公司的公司章程、年報與經查核之年度財務報表、半年度財務報表及未經查核之財務報表亦可向上述辦事處以及付款代理人免費索取。這些文件亦可在網站www.blackrockinternational.com獲取。

代表

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

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

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

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

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

授權狀態

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

奧地利、海峽群島、捷克共和國、丹麥、芬蘭、法國、德國、直布羅陀、匈牙利、冰島、愛爾蘭、澤西島、列支敦士登、盧森堡、馬爾他、荷蘭、挪威、波蘭、斯洛伐克、西班牙、瑞典和英國。

傘型結構下特定基金的股份的銷售事宜，已獲得以下國家監管機關的同意或已發出適當的通知：

比利時、汶萊、智利、中國、希臘、香港、以色列、義大利、日本、韓國、澳門、葡萄牙、新加坡、瑞士、臺灣、阿拉伯聯合大公國。

傘型基金特定基金之股份也可能透過私募方式不時銷售予其他特定司法管轄區。

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

付款代理人 法國 CACEIS Bank 1/3, Place Valhubert 75013, Paris	義大利 Allfunds Bank S.A. Succursale di Milano Via Bocchetto, 6 20123 Milan	義大利（續） CACEIS Bank Italy Branch Piazza Cavour, 2 20121 Milan	義大利（續） State Street Bank International GmbH – Succursale Italia 註冊辦公室 Via Ferrante Aporti, 10 20125 Milan
盧森堡 （中央付款代理人） J.P. Morgan Bank Luxembourg S.A. European Bank & Business Center, 6, route de Trèves, Building C L-2633 Senningerberg	Banca Monte dei Paschi di Siena S.p.A. Piazza Salimbeni 3 53100 Siena Banca Sella Holding S.p.A. Piazza Gaudenzio Sella 1 13900 Biella	Iccrea Banca S.p.A. Via Lucrezia Romana, 41/47 00178 Rome RBC Investor Services Bank S.A. Succursale di Milano Via Vittor Pisani, 26 I-20121 Milan	波蘭 Citi Handlowy Bank Handlowy w Warszawie Spółka Akcyjna ul.Senatorska 16 00-923 Warszawa
瑞士 State Street Bank International GmbH Munich, Zurich branch Beethovenstrasse 19 CH-8027 Zurich	BNP Paribas Securities Services Succursale di Milano Piazza Lina Bo Bardi, 3 20124 Milan	Société Générale Securities Services S.p.A. Via Benigno Crespi, 19/A, MAC II 20159 Milan	瑞典 BlackRock Investment Management (UK) Limited Stockholm Branch Norlandsgatan 16 111 43 Stockholm

一般資訊 續

公告價格資料以及致股東之通知

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

購買以及出售

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

揭露政策

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

德國投資人

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

可向德國付款代理人免費索取公開說明書、關鍵投資者資訊文件、投資組合異動完整說明。

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

淨資產報表

截至 2022 年 8 月 31 日

原版之年報暨經審核之年財務報表以英文出版。此中文節譯本僅供臺灣投資人參考使用；
 中文節譯本僅列示及揭露經中華民國金融監督管理委員會核准或申報生效得募集及銷售境外基金之重要訊息

基金名稱	附註	貝萊德亞洲老 虎債券基金 (基金有相當 比重投資於非 投資等級之高 風險債券且配 息來源可能為 本金) (Asian Tiger Bond Fund)				貝萊德歐洲 靈活股票基 金 (Continental European Flexible Fund)				貝萊德新興歐洲 基金 (Emerging Europe Fund) ⁽¹⁾				貝萊德新興市場 債券基金 (基金 主要係投資於非 投資等級之高風 險債券且配息來 源可能為本金) (Emerging Markets Bond Fund)				貝萊德新興市場 股票收益基金 (基金之配息來 源可能為本金) (Emerging Markets Equity Income Fund)				貝萊德新興市場 當地債券基金 (基金有相當比 重投資於非投資 等級之高風險 債券) (Emerging Markets Local Currency Bond Fund)			
		USD	USD	USD	USD	EUR	EUR	EUR	EUR	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD			
資產																									
證券投資組合成本		159,601,797,440	116,561,871	904,217,049	4,072,240,298	1,285,630,529	4,611,225,756	572,857,363	1,212,028,426	356,642,759	2,708,312,060	1,727,581,556													
未實現增值 / (減值)		(4,978,469,223)	902,134	(38,124,970)	(595,079,407)	(114,195,736)	475,337,672	(414,083,419)	(349,348,475)	(42,789,874)	(462,792,169)	(361,383,899)													
證券投資組合市場價值	2(a)	154,623,328,214	117,464,005	866,092,079	3,477,160,891	1,171,434,793	5,086,563,428	158,773,944	862,679,951	313,852,885	2,245,519,891	1,366,197,657													
銀行現金	2(a)	4,051,370,663	863,185	3,787,946	44,245,266	-	3	1,800,631	51,029,806	1,691,318	1,941,011	38,514,223													
應收經紀款項	14	455,642,229	-	-	7,464,000	14,710,000	-	-	320,000	360,000	2,893,000	4,517,623													
應收利息與應收股利	2(a)	747,111,648	164,918	354,410	33,200,040	664,215	506,365	2,515,646	12,687,499	1,054,537	11,597,311	20,725,519													
投資出售應收款	2(a)	4,376,627,954	-	-	2,733,275	-	2,254,392	480,647	-	-	777,991	-													
基金股份認購應收款	2(a)	240,881,001	9,740	729,654	412,588	1,243,482	1,956,837	-	185,508	38,818	5,751,271	113,078													
未實現淨增值：																									
開放式交易所買賣期貨合約	2(c)	56,499,505	-	-	702,659	-	6,605	-	62,093	-	-	-													
開放型遠期外匯合約	2(c)	58,886,290	-	-	-	-	5,671,117	325	-	-	-	-													
差價合約	2(c)	1,913,005	-	-	-	-	-	-	-	-	-	-													
將予宣佈證券合約的市場價值	2(c)	231,188,467	-	-	-	-	-	-	-	-	-	-													
交換交易市場價值	2(c)	24,274,236	-	-	4,444,178	-	-	-	10,032,087	-	-	1,505,403													
買入期權 / 交換選擇權市場價值	2(c)	149,155,315	-	-	-	-	-	-	-	-	-	-													
其他資產	2(a,c)	41,368,656	-	-	-	-	6,369,271	558,885	2,179	17,329	55,818	2,663,358													
總資產		165,058,247,183	118,501,848	870,964,089	3,570,362,897	1,188,052,490	5,103,328,018	164,130,078	936,999,123	317,014,887	2,268,536,293	1,434,236,861													
負債																									
銀行欠款	2(a)	31,978,454	-	56,929	-	13,990,586	13,022,487	6	1,050	-	-	2,082													
應付經紀款項	14	79,127,497	-	-	1,960,000	-	-	-	10,510,134	720,000	-	5,772,030													
應付收益分配	2(a)	164,889,549	167,609	193,339	8,839,914	642	3,529,341	-	3,477,048	79,712	99,885	411,684													
投資購買應付款	2(a)	3,734,788,399	-	-	-	2,379,652	-	958,468	-	790,011	3,539,498	-													
基金股份贖回應付款	2(a)	422,422,187	105,079	1,476,644	6,013,815	2,448,296	8,860,689	-	2,370,726	73,979	7,830,310	757,586													
未實現淨減值：																									
開放式交易所買賣期貨合約	2(c)	62,280,382	-	-	-	-	-	-	-	19,025	-	173,896													
開放型遠期外匯合約	2(c)	452,916,682	787,258	1,989,267	22,583,516	4,244,590	-	-	7,030,245	93,150	35,760	6,866,046													
差價合約	2(c)	13,486,692	-	287,625	-	9,438,345	-	-	-	307,008	2,665,475	-													
將予宣佈證券合約的市場價值	2(c)	762,594,451	-	-	-	-	-	-	-	-	-	-													
交換交易市場價值	2(c)	125,079,808	-	-	-	-	-	-	-	-	-	-													
賣出期權 / 交換選擇權市場價值	2(c)	240,730,078	-	-	-	-	-	-	-	-	-	-													
其他負債	4,56,7,8	262,009,176	597,806	1,760,708	3,977,585	1,905,032	7,366,934	1,957,997	1,083,729	550,093	7,846,837	2,395,157													
總負債		6,352,303,355	1,657,752	5,764,512	43,374,830	34,407,143	32,779,451	2,916,471	24,472,932	2,632,978	22,017,765	16,378,481													
淨資產總額		158,705,943,828	116,844,096	865,199,577	3,526,988,067	1,153,645,347	5,070,548,567	161,213,607	912,526,191	314,381,909	2,246,518,528	1,417,858,380													

(1) 基金暫停，詳情請見附註 1。

淨資產報表

截至 2022 年 8 月 31 日 續

原版之年報暨經審核之年財務報表以英文出版。此中文節譯本僅供臺灣投資人參考使用；
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基金名稱	附註	貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金) (ESG Multi-Asset Fund)			貝萊德歐元優質債券基金 (Euro Bond Fund)			貝萊德歐元市場基金 (Euro-Markets Fund)			貝萊德歐洲基金 (European Fund)			貝萊德歐洲特別時機基金 (European Special Situations Fund)			貝萊德歐洲價值型基金 (European Value Fund)			貝萊德環球資產配置基金 (Global Allocation Fund)			貝萊德環球企業債券基金 (基金之配息來源可能為本金) (Global Corporate Bond Fund)			貝萊德環球動力股票基金 (Global Dynamic Equity Fund)			貝萊德全球股票收益基金 (基金之配息來源可能為本金) (Global Equity Income Fund)		
		EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	
資產																															
證券投資組合成本																															
未實現增值 / (減值)																															
證券投資組合市場價值																															
銀行現金																															
應收經紀款項																															
應收利息與應收股利																															
投資出售應收款																															
基金股份認購應收款																															
未實現淨增值：																															
開放式交易所買賣期貨合約																															
開放型遠期外匯合約																															
差價合約																															
將予宣佈證券合約的市場價值																															
交換交易市場價值																															
買入期權 / 交換選擇權市場價值																															
其他資產																															
總資產																															
負債																															
銀行欠款																															
應付經紀款項																															
應付收益分配																															
投資購買應付款																															
基金股份贖回應付款																															
未實現淨減值：																															
開放式交易所買賣期貨合約																															
開放型遠期外匯合約																															
差價合約																															
將予宣佈證券合約的市場價值																															
交換交易市場價值																															
賣出期權 / 交換選擇權市場價值																															
其他負債																															
總負債																															
淨資產總額																															

* 包含將予宣佈證券，詳見附註 2。

淨資產報表

截至 2022 年 8 月 31 日 續

原版本之年報暨經審核之年度財務報表以英文出版。此中文節譯本僅供臺灣投資人參考使用；
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基金名稱	附註	貝萊德環球非投資等級債券基金 (原名「貝萊德環球高收益債券基金」) (基金為本金) (Global High Yield Bond Fund)										貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund)		貝萊德環球前瞻股票基金 (Global Long-Horizon Equity Fund)		貝萊德印度基金 (India Fund)		貝萊德日本靈活股票基金 (Japan Flexible Equity Fund)		貝萊德日本特別時機基金 (Japan Small & MidCap Opportunities Fund)		貝萊德拉丁美洲基金 (Latin American Fund)		貝萊德營養科學基金 (Nutrition Fund)		貝萊德永續能源基金 (基金之配息來源可能為本金) (Sustainable Energy Fund)	
		USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	JPY	JPY	JPY	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD
資產																											
證券投資組合成本																											
未實現增值 / (減值)																											
證券投資組合市場價值																											
銀行現金																											
應收經紀款項																											
應收利息與應收股利																											
投資出售應收款																											
基金股份認購應收款																											
未實現淨增值：																											
開放式交易所買賣期貨合約																											
開放型遠期外匯合約																											
差價合約																											
將予宣佈證券合約的市場價值																											
交換交易市場價值																											
買入期權 / 交換選擇權市場價值																											
其他資產																											
總資產																											
負債																											
銀行欠款																											
應付經紀款項																											
應付收益分配																											
投資購買應付款																											
基金股份贖回應付款																											
未實現淨減值：																											
開放式交易所買賣期貨合約																											
開放型遠期外匯合約																											
差價合約																											
將予宣佈證券合約的市場價值																											
交換交易市場價值																											
賣出期權 / 交換選擇權市場價值																											
其他負債																											
總負債																											
淨資產總額																											

* 包含將予宣佈證券，詳見附註 2。

淨資產報表

截至 2022 年 8 月 31 日 續

原版之年報暨經審核之年財務報表以英文出版。此中文節譯本僅供臺灣投資人參考使用；
 中文節譯本僅列示及揭露經中華民國金融監督管理委員會核准或申報生效得募集及銷售境外基金之重要訊息

基金名稱	附註	貝萊德全球智慧 數據股票人息基金 (基金之配置來源可能為本 金) (Systematic Global Equity High Income Fund)				貝萊德智慧數據 環球小型企業 基金 (Systematic Global SmallCap Fund)				貝萊德美國基金 (United Kingdom Fund)				貝萊德美元非投 資等級債券基金 (原名「貝萊德 美元高收益債券 基金」) (基金 之配置來源可 能為本金) (US Dollar High Yield Bond Fund)				貝萊德美國靈 活股票基金 (US Flexile Equity Fund)				貝萊德美國政府 房貸債券基金 (US Government Mortgage Impact Fund) ²⁾				貝萊德美國增 長型基金 (US Growth Fund)			
		USD	USD	GBP	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD
證券投資組合成本		4,405,605,912	245,048,233	263,838,158	783,519,091	566,453,540	2,536,328,151	416,672,309	1,386,011,625	121,482,232																			
未實現增值／ (減值)		(284,042,245)	(26,932,695)	6,128,815	(23,081,965)	(51,342,483)	(288,996,843)	(68,807)	157,491,011	(14,046,091)																			
證券投資組合市場價值	2(a)	4,121,563,667	218,115,538	269,966,973	760,437,126	515,111,057	2,247,331,308	416,603,502	1,543,502,636	107,436,141																			
銀行現金	2(a)	279,255,667	4,671,600	-	3,115,925	61,542,243	102,670,130	77,545,347	9,484,414	715,597																			
應收經紀款項	14	-	-	-	-	1,058,310	7,513,000	-	-	-																			
應收利息與應收股利	2(a)	12,127,875	441,543	1,569,246	1,197,777	3,273,498	37,531,095	445,458	1,281,748	475,979																			
投資出售應收款	2(a)	-	3,709,411	-	314,692	95,042,670*	4,781,630	-	4,423,536	68,936,066*																			
基金股份認購應收款	2(a)	27,832,254	63,756	144,760	946,344	386,470	3,114,400	16,695,273	1,544,515	44,172																			
未實現淨增值：																													
開放式交易所買賣期貨合約	2(c)	-	-	-	-	406,266	-	-	-	80,573																			
開放型遠期外匯合約	2(c)	-	-	-	-	-	1,567,064	-	-	-																			
差價合約	2(c)	-	-	-	-	-	-	-	-	-																			
將予宣佈證券合約的市場價值	2(c)	-	-	-	-	8,186,953	-	-	-	2,383,062																			
交換交易市場價值	2(c)	-	-	-	-	-	-	-	-	-																			
買入期權／交換選擇權市場價值	2(c)	-	-	-	-	972,947	84,184	-	-	-																			
其他資產	2(a,c)	3,477,787	102,808	49,264	313,322	5,483	8,169	188	174,312	-																			
總資產		4,444,257,250	227,104,656	271,730,243	766,325,186	685,985,897	2,404,600,980	511,289,768	1,560,417,161	180,071,590																			
負債																													
銀行欠款	2(a)	-	420	15,193	355	-	-	-	-	-																			
應付經紀款項	14	-	-	-	-	275,935	286,412	-	-	-																			
應付收益分配	2(a)	23,335,488	-	541,758	70,942	141,511	7,756,087	-	-	30,600																			
投資購買應付款	2(a)	-	3,714,637	-	892,291	108,041,909*	79,784	-	-	71,091,640*																			
基金股份贖回應付款	2(a)	7,771,286	198,828	1,074,864	3,868,891	485,893	27,899,201	4,672,933	10,930,426	6,928,311																			
未實現淨減值：																													
開放式交易所買賣期貨合約	2(c)	12,375,527	84,030	-	-	-	204,777	-	-	-																			
開放型遠期外匯合約	2(c)	21,568,858	440,287	-	637,767	154,691	-	660,572	2,447,270	-																			
差價合約	2(c)	-	-	-	-	-	-	-	-	-																			
將予宣佈證券合約的市場價值	2(c)	-	-	-	-	-	-	-	-	-																			
交換交易市場價值	2(c)	-	-	-	-	104,154	7,984,089	-	-	-																			
賣出期權／交換選擇權市場價值	2(c)	1,744,077	-	-	-	3,255,193	29,832	-	-	577																			
其他負債	456,7,8	7,238,914	619,431	450,459	1,258,586	863,728	2,988,605	319,363	2,132,232	345,470																			
總負債		74,634,150	5,057,633	2,082,274	6,728,832	113,323,014	47,228,787	5,652,868	15,509,928	78,396,598																			
淨資產總額		4,369,623,100	222,047,023	269,647,969	759,596,354	572,662,883	2,357,372,193	505,636,900	1,544,907,233	101,674,992																			

* 包含將予宣佈證券，詳見附註 2。
²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。
 385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

三年期資產淨值摘要

截至 2022 年 8 月 31 日

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德亞太股票收益基金（基金之配息來源可能為本金） (Asia Pacific Equity Income Fund)				
淨資產總額	USD	116,844,096	173,509,204	236,071,166
資產淨值每：				
A 類配息 (A) (G) 股份歐元避險	EUR	7.80	10.13	8.44
A 類配息 (Q) (G) 股份	USD	11.77	14.87	12.29
A 類配息 (Q) (G) 股份新加坡幣避險	SGD	10.59	13.46	11.16
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	11.33	14.53	11.95
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	84.27	106.79	87.25
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	CNH	98.19	125.30	102.10
A 類配息 (S) (M) (G) 股份	USD	12.20	15.49	12.77
A 類配息 (S) (M) (G) 股份港幣避險	HKD	91.86	117.38	96.86
A 類非配息股份	USD	17.43	21.45	17.19
A 類非配息英國申報基金股份	GBP	18.24	18.90	15.68
C 類配息 (Q) (G) 股份	USD	10.07	12.88	10.78
C 類配息 (Q) (G) 股份新加坡幣避險	SGD	9.07	11.67	9.80
D 類配息 (A) (G) 英國申報基金股份	GBP	13.30	14.11	11.93
D 類配息 (Q) (G) 股份	USD	12.81	16.06	13.18
D 類配息 (Q) (G) 股份新加坡幣避險	SGD	11.51	14.52	11.95
D 類非配息股份	USD	18.99	23.19	18.45
E 類配息 (Q) (G) 股份歐元避險	EUR	7.31	9.49	7.98
E 類非配息股份	USD	16.48	20.38	16.42
I 類非配息股份	USD	12.00	14.63	11.61
X 類非配息股份	USD	14.22	17.19	13.54
貝萊德亞洲巨龍基金 (Asian Dragon Fund)				
淨資產總額	USD	865,199,577	1,176,221,240	2,058,807,697
資產淨值每：				
A 類配息 (A) 英國申報基金股份	GBP	36.33	38.89	34.22
A 類非配息股份	USD	43.92	55.82	47.48
A 類非配息股份澳幣避險	AUD	13.96	18.00	15.44
A 類非配息股份瑞士法郎避險	CHF	12.48	16.18	13.97
A 類非配息股份歐元避險	EUR	12.62	16.44	14.16
A 類非配息股份波蘭幣避險	PLN	118.58	150.02	128.62
A 類非配息股份新加坡幣避險	SGD	13.36	17.09	14.60
C 類非配息股份	USD	32.10	41.32	35.58
D 類配息 (A) 英國申報基金股份	GBP	36.65	39.24	34.44
D 類非配息股份	USD	48.99	61.81	52.17
D 類非配息股份澳幣避險	AUD	21.21	27.14	23.09
D 類非配息股份瑞士法郎避險	CHF	13.15	16.91	14.49
D 類非配息股份歐元避險	EUR	13.31	17.21	14.71
E 類非配息股份	USD	39.68	50.70	43.33
I 類配息 (A) 股份	USD	12.30	15.63	13.26
I 類配息 (A) 英國申報基金股份	GBP	10.58	11.33	9.94
I 類非配息股份	USD	13.24	16.66	14.03
I 類非配息股份澳幣避險	AUD	10.38	13.25	11.24
X 類配息 (A) 英國申報基金股份	GBP	34.76	37.27	32.70
X 類非配息股份	USD	54.97	68.66	57.38

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

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）(Asian Tiger Bond Fund)				
淨資產總額	USD	3,526,988,067	5,509,491,295	4,218,024,432
資產淨值每：				
A 類配息 (D) 股份	USD	10.00	12.88	13.12
A 類配息 (M) 股份	USD	10.01	12.89	13.14
A 類配息 (M) 股份澳幣避險	AUD	8.33	10.81	11.04
A 類配息 (M) 股份歐元避險	EUR	6.85	8.97	9.23
A 類配息 (M) 股份港幣避險	HKD	8.56	11.09	11.31
A 類配息 (M) 股份紐元避險	NZD	8.84	11.40	11.63
A 類配息 (M) 股份新加坡幣避險	SGD	7.75	10.01	10.21
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	8.22	10.90	11.29
A 類配息 (R) (M) (G) 股份加拿大幣避險	CAD	7.95	10.50	10.91
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	74.09	98.14	100.94
A 類配息 (R) (M) (G) 股份紐元避險	NZD	8.65	11.43	11.84
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	78.77	103.66	106.41
A 類配息 (S) (M) (G) 股份	USD	8.48	11.18	11.60
A 類配息 (S) (M) (G) 股份歐元避險	EUR	6.89	9.24	9.68
A 類配息 (S) (M) (G) 股份英鎊避險	GBP	5.22	6.93	7.21
A 類配息 (S) (M) (G) 股份港幣避險	HKD	63.01	83.57	86.83
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	6.89	9.11	9.46
A 類非配息股份	USD	36.96	46.23	45.67
A 類非配息股份歐元避險	EUR	8.78	11.17	11.14
A 類非配息股份港幣避險	HKD	78.77	99.10	—
A 類非配息股份新加坡幣避險	SGD	11.89	14.90	14.73
C 類配息 (D) 股份	USD	10.14	13.06	13.31
C 類非配息股份	USD	27.87	35.31	35.31
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	7.40	9.63	9.85
D 類配息 (M) 股份	USD	10.02	12.90	13.14
D 類配息 (M) 股份港幣避險	HKD	8.57	11.10	11.32
D 類配息 (M) 股份新加坡幣避險	SGD	7.62	9.84	—
D 類配息 (S) (M) (G) 股份	USD	8.99	11.78	12.16
D 類非配息股份	USD	12.47	15.52	15.25
D 類非配息股份歐元避險	EUR	10.34	13.09	12.98
D 類非配息股份新加坡幣避險	SGD	11.63	14.50	14.27
E 類非配息股份	USD	33.44	42.05	41.74
E 類非配息股份歐元避險	EUR	9.07	11.60	11.62
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	7.41	9.63	9.85
I 類配息 (M) 股份	USD	8.68	11.18	11.39
I 類配息 (Q) 股份歐元避險	EUR	6.93	9.07	9.34
I 類非配息股份	USD	11.09	13.78	13.52
I 類非配息股份歐元避險	EUR	9.23	11.65	11.54
I 類非配息股份新加坡幣避險	SGD	9.13	11.37	11.17
I 類非配息英國申報基金股份瑞士法郎避險	CHF	8.89	11.23	11.16
SR 類配息 (A) 英國申報基金股份英鎊避險	GBP	7.62	9.92	—
SR 類配息 (M) 英國申報基金股份	GBP	6.64	7.20	—
SR 類非配息英國申報基金股份	GBP	6.98	7.31	—
SR 類非配息英國申報基金股份歐元避險	EUR	7.94	10.03	—
X 類配息 (M) 股份	USD	8.34	10.72	10.93
X 類非配息股份	USD	9.61	11.89	11.61
X 類非配息股份歐元避險	EUR	8.97	11.28	11.11

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

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德中國基金 (China Fund)				
淨資產總額	USD	1,153,645,347	1,615,607,258	1,180,725,718
資產淨值每：				
A 類配息 (A) 英國申報基金股份英鎊避險	GBP	14.34	21.90	20.18
A 類非配息股份	USD	17.56	26.44	24.23
A 類非配息股份澳幣避險	AUD	13.84	21.13	19.47
A 類非配息股份離岸人民幣避險	CNH	120.21	178.61	160.76
A 類非配息股份歐元避險	EUR	13.92	21.54	19.96
A 類非配息股份港幣	HKD	18.02	26.92	24.58
A 類非配息股份新加坡幣避險	SGD	15.29	23.19	21.34
AI 類非配息股份歐元避險	EUR	8.27	12.79	11.85
C 類非配息股份	USD	14.67	22.36	20.75
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	14.60	22.23	20.33
D 類非配息股份	USD	19.35	28.91	26.30
D 類非配息股份歐元避險	EUR	15.00	23.03	21.19
D 類非配息股份港幣	HKD	151.47	224.49	203.48
D 類非配息股份新加坡幣避險	SGD	16.47	24.80	22.65
D 類非配息英國申報基金股份英鎊避險	GBP	10.66	16.16	14.78
E 類非配息股份歐元避險	EUR	13.01	20.22	18.84
I 類非配息股份	USD	19.96	29.74	26.98
I 類非配息股份歐元避險	EUR	8.46	12.95	11.88
X 類非配息股份	USD	19.66	29.08	26.19
貝萊德歐洲靈活股票基金 (Continental European Flexible Fund)				
淨資產總額	EUR	5,070,548,567	8,815,637,037	4,575,113,056
資產淨值每：				
A 類配息 (A) 股份	EUR	32.83	43.94	29.86
A 類配息 (A) 英國申報基金股份	GBP	28.10	37.43	26.54
A 類配息 (A) 英國申報基金股份英鎊避險	GBP	31.53	41.80	28.33
A 類非配息股份	EUR	33.59	44.94	30.54
A 類非配息股份美金避險	USD	18.53	24.24	16.36
A 類非配息英國申報基金股份	GBP	28.94	38.56	27.34
AI 類非配息股份	EUR	13.62	18.23	12.39
C 類非配息股份	EUR	27.34	37.05	25.49
D 類配息 (A) 英國申報基金股份	GBP	28.87	38.28	26.95
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	32.44	42.80	28.79
D 類配息 (A) 英國申報基金股份美金避險	USD	55.32	72.02	48.23
D 類非配息股份	EUR	37.23	49.45	33.35
D 類非配息股份美金避險	USD	51.96	67.46	45.18
D 類非配息英國申報基金股份	GBP	32.09	42.42	29.86
D 類非配息英國申報基金股份英鎊避險	GBP	34.17	44.96	30.24
E 類非配息股份	EUR	30.84	41.49	28.33
I 類配息 (A) 英國申報基金股份	GBP	19.42	25.76	18.09
I 類配息 (A) 英國申報基金股份美金避險	USD	19.25	25.07	16.74
I 類非配息股份	EUR	25.68	34.02	22.89
I 類非配息股份美金避險	USD	18.98	24.58	16.42
I 類非配息英國申報基金股份	GBP	22.13	29.19	—
I 類非配息英國申報基金股份英鎊避險	GBP	7.65	—	—
SR 類配息 (A) 英國申報基金股份	GBP	7.63	10.12	—
SR 類配息 (A) 英國申報基金股份美金避險	USD	9.08	11.83	—
SR 類非配息英國申報基金股份	GBP	7.67	10.13	—
SR 類非配息英國申報基金股份美金避險	USD	9.13	11.84	—
X 類配息 (A) 英國申報基金股份	GBP	29.03	38.55	27.02
X 類非配息股份	EUR	41.57	54.67	36.50

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

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德新興歐洲基金 (Emerging Europe Fund) ⁽¹⁾				
淨資產總額	EUR	161,213,607	758,920,271	523,130,205
資產淨值每：				
A 類配息 (A) 股份	EUR	28.66	119.50	81.28
A 類配息 (A) 英國申報基金股份	GBP	28.75	102.84	73.00
A 類非配息股份	EUR	32.26	134.49	90.18
A 類非配息股份新加坡幣避險	SGD	3.26	12.97	8.62
C 類非配息股份	EUR	24.07	100.98	68.56
D 類配息 (A) 英國申報基金股份	GBP	28.78	102.56	72.71
D 類非配息股份	EUR	36.64	152.19	101.29
D 類非配息英國申報基金股份英鎊避險	GBP	28.97	115.38	76.68
E 類非配息股份	EUR	28.73	120.09	80.93
I 類非配息股份	EUR	3.14	13.02	8.64
X 類配息 (A) 英國申報基金股份	GBP	28.92	102.37	72.42
X 類非配息股份	EUR	4.00	16.53	10.87
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）(Emerging Markets Bond Fund)				
淨資產總額	USD	912,526,191	1,564,148,104	1,716,298,656
資產淨值每：				
A 類配息 (A) 股份	USD	10.57	14.06	13.65
A 類配息 (D) 股份	USD	7.55	9.97	9.69
A 類配息 (M) 股份	USD	7.79	10.30	10.01
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	6.19	8.38	8.23
A 類配息 (R) (M) (G) 股份紐元避險	NZD	6.86	9.29	9.12
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	69.54	93.97	92.03
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	CNH	78.24	105.78	103.49
A 類配息 (S) (M) (G) 股份	USD	6.45	8.68	8.55
A 類配息 (S) (M) (G) 股份加拿大幣避險	CAD	6.77	9.17	9.06
A 類配息 (S) (M) (G) 股份英鎊避險	GBP	6.46	8.76	8.68
A 類配息 (S) (M) (G) 股份港幣避險	HKD	47.70	64.63	63.71
A 類非配息股份	USD	15.99	20.37	19.17
A 類非配息股份歐元避險	EUR	13.42	17.46	16.59
A 類非配息股份英鎊避險	GBP	9.73	12.49	11.80
AI 類配息 (Q) 股份歐元避險	EUR	7.26	9.80	9.59
AI 類非配息股份歐元避險	EUR	8.14	10.59	10.06
C 類配息 (D) 股份	USD	7.55	9.97	9.69
C 類非配息股份	USD	12.78	16.49	15.71
D 類配息 (M) 股份	USD	7.81	10.32	10.03
D 類非配息股份	USD	17.50	22.16	20.72
D 類非配息股份歐元避險	EUR	14.23	18.40	17.38
D 類非配息英國申報基金股份	GBP	15.08	16.08	15.56
E 類配息 (Q) 股份歐元避險	EUR	6.78	9.15	8.95
E 類非配息股份	USD	14.66	18.77	17.74
E 類非配息股份歐元避險	EUR	8.64	11.30	10.79
I 類配息 (A) 股份	USD	7.62	10.13	9.84
I 類配息 (A) 英國申報基金股份歐元避險	EUR	7.36	10.01	9.82
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	7.51	10.09	9.83
I 類配息 (Q) 股份歐元避險	EUR	6.97	9.41	9.21
I 類非配息股份	USD	15.84	20.03	18.70
I 類非配息股份歐元避險	EUR	9.69	12.51	11.80
I 類非配息英國申報基金股份瑞士法郎避險	CHF	8.12	10.45	9.88
I 類非配息英國申報基金股份英鎊避險	GBP	8.63	10.99	10.31
X 類配息 (Q) 股份瑞士法郎避險	CHF	7.59	10.22	10.03
X 類配息 (Q) 股份歐元避險	EUR	6.72	9.07	8.87
X 類非配息股份	USD	19.51	24.51	22.74
X 類非配息股份歐元避險	EUR	16.23	20.81	19.50

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

⁽¹⁾ 基金暫停，詳情請見附註 1。

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德新興市場股票收益基金（基金之配息來源可能為本金） (Emerging Markets Equity Income Fund)				
淨資產總額	USD	314,381,909	507,438,453	503,592,595
資產淨值每：				
A 類配息 (Q) (G) 股份	USD	10.30	14.47	11.88
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	10.35	14.78	12.10
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	110.01	155.92	125.84
A 類配息 (R) (M) (G) 股份紐元避險	NZD	10.51	14.94	12.23
A 類配息 (S) (M) (G) 股份	USD	11.08	15.62	12.76
A 類配息 (S) (M) (G) 股份加拿大幣避險	CAD	10.32	14.70	12.06
A 類配息 (S) (M) (G) 股份歐元避險	EUR	9.22	13.39	11.07
A 類配息 (S) (M) (G) 股份英鎊避險	GBP	9.89	14.15	11.65
A 類配息 (S) (M) (G) 股份港幣避險	HKD	83.05	117.94	96.37
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	10.31	14.68	12.03
A 類非配息股份	USD	14.75	20.06	15.94
A 類非配息股份歐元避險	EUR	8.82	12.33	9.93
AI 類配息 (Q) (G) 股份歐元避險	EUR	7.90	11.43	9.50
AI 類非配息股份	USD	10.73	14.60	11.61
D 類配息 (Q) (G) 英國申報基金股份	GBP	9.65	11.34	9.56
D 類非配息股份	USD	16.00	21.59	—
D 類非配息股份歐元避險	EUR	9.00	12.49	9.98
D 類非配息英國申報基金股份	GBP	13.77	15.66	12.79
E 類配息 (Q) (G) 股份歐元避險	EUR	8.10	11.77	9.83
E 類非配息股份歐元避險	EUR	11.55	16.23	13.12
I 類非配息股份	USD	10.69	14.40	11.34
I 類非配息股份瑞士法郎避險	CHF	10.42	14.29	11.42
X 類配息 (S) (M) (G) 股份	USD	10.78	14.92	11.95
X 類非配息股份	USD	15.51	20.73	16.19
貝萊德新興市場基金 (Emerging Markets Fund)				
淨資產總額	USD	2,246,518,528	3,077,007,312	1,311,439,485
資產淨值每：				
A 類配息 (A) 股份	USD	9.17	13.36	10.79
A 類非配息股份	USD	35.65	51.62	41.68
A 類非配息股份歐元避險	EUR	8.41	12.53	10.25
AI 類非配息股份	USD	11.19	16.21	13.09
C 類非配息股份	USD	26.78	39.27	32.10
D 類非配息股份	USD	40.34	57.97	46.46
D 類非配息股份歐元避險	EUR	8.57	12.67	10.28
E 類非配息股份	USD	31.69	46.12	37.43
I 類配息 (A) 股份	USD	10.32	—	—
I 類配息 (Q) 英國申報基金股份	GBP	9.13	11.16	9.31
I 類非配息股份	USD	14.06	20.15	16.11
SI 類非配息股份	USD	7.28	—	—
X 類非配息股份	USD	14.96	21.27	16.88

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

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券） (Emerging Markets Local Currency Bond Fund)				
淨資產總額	USD	1,417,858,380	2,355,309,356	2,413,459,233
資產淨值每：				
A 類配息 (A) 股份	USD	11.48	14.53	14.54
A 類配息 (D) 股份	USD	2.90	3.65	3.65
A 類配息 (M) 股份	USD	2.91	3.67	3.67
A 類配息 (M) 股份澳幣避險	AUD	4.70	5.98	6.01
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	4.88	6.30	6.38
A 類配息 (R) (M) (G) 股份紐元避險	NZD	6.12	7.86	7.94
A 類配息 (S) (M) (G) 股份	USD	6.10	7.85	7.99
A 類配息 (S) (M) (G) 股份加拿大幣避險	CAD	5.94	7.67	7.84
A 類配息 (S) (M) (G) 股份英鎊避險	GBP	5.53	7.18	7.36
A 類配息 (S) (M) (G) 股份港幣避險	HKD	60.23	77.97	79.53
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	5.48	7.09	7.24
A 類非配息股份	USD	20.60	24.77	23.74
A 類非配息股份瑞士法郎避險	CHF	6.03	7.38	7.18
A 類非配息股份歐元避險	EUR	6.17	7.58	7.35
A 類非配息股份波蘭幣避險	PLN	8.36	9.96	9.63
A 類非配息股份瑞典幣避險	SEK	73.31	90.23	87.37
A 類非配息股份新加坡幣避險	SGD	7.07	8.54	8.20
AI 類配息 (Q) 股份	USD	8.66	10.93	10.91
AI 類非配息股份	USD	9.96	11.98	11.48
C 類配息 (D) 股份	USD	2.89	3.65	3.65
C 類非配息股份	USD	16.96	20.64	20.04
D 類配息 (A) 股份	USD	11.49	14.55	14.56
D 類配息 (M) 股份	USD	12.04	15.17	15.17
D 類配息 (M) 股份澳幣避險	AUD	4.70	5.98	6.01
D 類配息 (M) 英國申報基金股份英鎊避險	GBP	4.96	6.31	6.34
D 類配息 (Q) 英國申報基金股份	GBP	7.39	7.85	8.11
D 類非配息股份	USD	22.19	26.54	25.31
D 類非配息股份瑞士法郎避險	CHF	7.31	8.92	8.63
D 類非配息股份歐元避險	EUR	6.39	7.81	7.54
D 類非配息股份波蘭幣避險	PLN	8.79	10.41	10.02
D 類非配息股份新加坡幣避險	SGD	7.44	8.94	8.55
D 類非配息英國申報基金股份英鎊避險	GBP	12.21	14.74	14.13
E 類配息 (Q) 股份歐元避險	EUR	4.62	5.96	6.02
E 類非配息股份	USD	19.06	23.03	22.18
E 類非配息股份歐元避險	EUR	5.80	7.16	6.98
I 類配息 (M) 英國申報基金股份英鎊避險	GBP	4.95	6.34	6.37
I 類配息 (Q) 股份	USD	7.23	9.13	9.11
I 類非配息股份	USD	22.31	26.64	25.38
I 類非配息股份歐元避險	EUR	6.62	8.08	7.78
S 類配息 (M) 英國申報基金股份英鎊避險	GBP	7.52	9.57	9.62
SR 類配息 (M) 英國申報基金股份	GBP	6.83	7.25	—
SR 類配息 (M) 英國申報基金股份英鎊避險	GBP	7.84	9.97	—
SR 類非配息英國申報基金股份	GBP	7.33	7.38	—
SR 類非配息英國申報基金股份歐元避險	EUR	8.29	10.13	—
X 類配息 (Q) 股份英鎊避險	GBP	7.27	9.27	9.30
X 類非配息股份	USD	6.38	7.58	7.18
X 類非配息股份英鎊避險	GBP	8.60	10.32	9.83

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三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年8 月 31 日
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金） (ESG Multi-Asset Fund)				
淨資產總額	EUR	6,719,550,491	3,576,244,828	1,116,352,944
資產淨值每：				
A 類配息 (A) 股份	EUR	10.78	11.21	—
A 類配息 (R) (M) (G) 股份新加坡幣避險	SGD	11.26	11.77	10.46
A 類配息 (R) (M) (G) 股份美金避險	USD	11.33	11.83	10.52
A 類配息 (T) 股份離岸人民幣避	CNH	95.76	—	—
A 類配息 (T) 股份新加坡幣避險	SGD	9.55	—	—
A 類配息 (T) 股份美金避險	USD	9.56	—	—
A 類非配息股份	EUR	19.02	19.79	17.31
A 類非配息股份澳幣避險	AUD	10.88	11.26	—
A 類非配息股份新加坡幣避險	SGD	12.01	12.34	10.73
A 類非配息股份美金避險	USD	50.38	51.70	44.93
A 類非配息股股份南非幣避險	ZAR	118.36	116.47	—
AI 類非配息股份	EUR	12.32	12.81	11.21
C 類非配息股份	EUR	15.51	16.34	14.47
C 類非配息股份美金避險	USD	37.57	39.04	34.36
D 類非配息股份	EUR	20.76	21.48	18.69
D 類非配息股份美金避險	USD	53.83	54.94	47.49
E 類非配息股份	EUR	16.93	17.70	15.56
E 類非配息股份美金避險	USD	44.80	46.21	40.36
I 類非配息股份	EUR	13.21	13.64	11.84
I 類非配息股份巴西雷亞爾避險	EUR	14.72	11.76	—
I 類非配息股份美金避險	USD	10.17	10.36	—
貝萊德歐元優質債券基金 (Euro Bond Fund)				
淨資產總額	EUR	3,192,055,061	4,309,425,814	5,127,226,706
資產淨值每：				
A 類配息 (A) 股份	EUR	23.68	27.97	27.85
A 類配息 (A) 英國申報基金股份	GBP	20.48	24.08	25.02
A 類配息 (D) 股份	EUR	17.68	20.88	20.79
A 類配息 (M) 股份	EUR	17.67	20.87	20.78
A 類非配息股份	EUR	26.15	30.89	30.75
A 類非配息股份日圓避險	JPY	916	1,083	1,075
A 類非配息股份波蘭幣避險	PLN	100.84	114.65	113.62
A 類非配息股份美金避險	USD	12.33	14.38	14.22
AI 類非配息股份	EUR	8.92	10.54	10.49
C 類非配息股份	EUR	19.35	23.14	23.33
D 類配息 (A) 股份	EUR	10.52	12.42	12.34
D 類配息 (A) 英國申報基金股份	GBP	20.60	24.22	25.10
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	9.80	11.45	11.31
D 類配息 (M) 股份	EUR	17.76	20.97	20.83
D 類非配息股份	EUR	27.61	32.50	32.24
D 類非配息股份瑞士法郎避險	CHF	10.55	12.47	12.41
D 類非配息股份美金避險	USD	12.77	14.83	14.61
E 類配息 (Q) 股份	EUR	21.69	25.75	25.77
E 類非配息股份	EUR	23.24	27.59	27.61
I 類配息 (A) 英國申報基金股份	GBP	7.79	9.16	9.50
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	9.82	11.47	11.33
I 類配息 (A) 英國申報基金股份美金避險	USD	9.78	11.41	11.25
I 類非配息股份	EUR	13.30	15.63	15.48
I 類非配息股份瑞士法郎避險	CHF	9.41	11.11	11.04
I 類非配息股份日圓避險	JPY	939	1,105	1,092
I 類非配息股份美金避險	USD	10.88	12.62	12.42
S 類配息 (A) 股份	EUR	9.08	10.72	10.65
SR 類非配息英國申報基金股份	GBP	7.37	8.63	—
SR 類非配息英國申報基金股份美金避險	USD	8.68	10.08	—
X 類非配息股份	EUR	30.06	35.18	34.72

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三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德歐元市場基金 (Euro-Markets Fund)				
淨資產總額	EUR	1,301,315,661	1,888,937,995	1,497,602,023
資產淨值每：				
A 類配息 (A) 股份	EUR	28.85	35.32	26.47
A 類配息 (A) 英國申報基金股份	GBP	26.77	32.62	25.51
A 類非配息股份	EUR	33.36	40.78	30.56
A 類非配息股份瑞士法郎避險	CHF	19.98	24.38	18.32
A 類非配息股份英鎊避險	GBP	15.55	18.85	14.09
A 類非配息股份港幣避險	HKD	124.73	149.75	111.42
A 類非配息股份新加坡幣避險	SGD	23.83	28.71	21.38
A 類非配息股份美金避險	USD	17.50	20.90	15.54
AI 類非配息股份	EUR	11.70	14.31	10.72
C 類非配息股份	EUR	25.00	30.94	23.48
D 類配息 (A) 股份	EUR	29.14	35.71	26.61
D 類配息 (A) 英國申報基金股份	GBP	25.13	30.65	23.83
D 類非配息股份	EUR	37.79	45.85	34.11
D 類非配息股份美金避險	USD	16.31	19.34	14.27
D 類非配息英國申報基金股份	GBP	32.57	39.34	30.54
D 類非配息英國申報基金股份瑞士法郎避險	CHF	17.82	21.57	16.09
E 類非配息股份	EUR	29.77	36.57	27.55
I 類配息 (A) 股份	EUR	13.38	16.40	12.22
I 類非配息股份	EUR	37.99	45.97	34.11
S 類配息 (A) 股份	EUR	10.91	13.37	9.96
S 類非配息股份	EUR	11.43	13.84	10.28
X 類非配息股份	EUR	41.51	49.86	36.69
貝萊德歐洲基金 (European Fund)				
淨資產總額	EUR	1,220,902,141	1,866,977,485	1,109,565,626
資產淨值每：				
A 類配息 (A) 股份	EUR	137.36	178.61	126.21
A 類配息 (A) 英國申報基金股份	GBP	118.94	153.96	113.54
A 類非配息股份	EUR	147.74	192.10	135.74
A 類非配息股份澳幣避險	AUD	15.93	20.62	14.50
A 類非配息股份加拿大幣避險	CAD	15.48	19.87	13.99
A 類非配息股份離岸人民幣避險	CNH	149.33	187.39	128.92
A 類非配息股份英鎊避險	GBP	14.70	18.96	13.35
A 類非配息股份港幣避險	HKD	22.63	28.94	20.31
A 類非配息股份紐元避險	NZD	16.62	21.45	15.09
A 類非配息股份新加坡幣避險	SGD	17.51	22.44	15.76
A 類非配息股份美金避險	USD	23.52	29.91	20.98
C 類非配息股份	EUR	109.71	144.46	103.36
D 類配息 (A) 英國申報基金股份	GBP	121.23	156.11	114.26
D 類非配息股份	EUR	167.39	216.02	151.51
D 類非配息股份美金避險	USD	22.31	28.17	19.62
D 類非配息英國申報基金股份	GBP	144.26	185.32	135.65
E 類非配息股份	EUR	131.49	171.83	122.03
I 類非配息股份	EUR	169.06	217.62	152.23
I 類非配息股份美金避險	USD	17.89	22.53	15.64
S 類非配息股份	EUR	13.54	17.44	12.21
X 類非配息股份	EUR	184.96	236.31	164.07

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

三年期資產淨值摘要

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	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德歐洲特別時機基金 (European Special Situations Fund)				
淨資產總額	EUR	1,127,016,712	1,667,223,264	1,219,151,426
資產淨值每：				
A 類配息 (A) 股份	EUR	8.47	11.16	—
A 類非配息股份	EUR	51.36	67.59	50.33
A 類非配息股份澳幣避險	AUD	18.74	24.56	18.20
A 類非配息股份加拿大幣避險	CAD	18.21	23.67	17.55
A 類非配息股份離岸人民幣避險	CNH	445.08	566.44	410.10
A 類非配息股份英鎊避險	GBP	17.16	22.39	16.61
A 類非配息股份港幣避險	HKD	136.40	176.53	130.62
A 類非配息股份美金避險	USD	20.94	26.97	19.94
C 類非配息股份	EUR	40.60	54.11	40.79
D 類非配息股份	EUR	58.17	75.98	56.15
D 類非配息股份美金避險	USD	20.11	25.71	18.86
E 類非配息股份	EUR	47.00	62.17	46.52
I 類配息 (A) 股份	EUR	10.91	14.28	10.52
I 類非配息股份	EUR	15.74	20.50	15.11
X 類非配息股份	EUR	15.74	20.35	14.89
貝萊德歐洲價值型基金 (European Value Fund)				
淨資產總額	EUR	773,465,607	959,233,726	565,454,831
資產淨值每：				
A 類配息 (A) 股份	EUR	55.17	60.01	46.57
A 類配息 (A) 英國申報基金股份	GBP	50.79	55.00	44.54
A 類非配息股份	EUR	75.80	80.77	61.94
A 類非配息股份澳幣避險	AUD	14.48	15.31	11.71
A 類非配息股份離岸人民幣避險	CNH	150.46	154.76	115.44
A 類非配息股份港幣避險	HKD	142.50	149.51	113.75
A 類非配息股份美金避險	USD	14.81	15.46	11.76
C 類非配息股份	EUR	54.05	58.33	45.29
D 類配息 (A) 英國申報基金股份	GBP	50.77	55.01	44.52
D 類非配息股份	EUR	84.68	89.57	68.17
D 類非配息股份美金避險	USD	16.03	16.61	12.53
E 類非配息股份	EUR	68.84	73.73	56.82
I 類非配息股份	EUR	18.04	19.03	14.45
S 類配息 (A) 股份	EUR	10.04	10.93	8.47
X 類非配息股份	EUR	12.31	12.89	9.71

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三年期資產淨值摘要

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	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德環球資產配置基金 (Global Allocation Fund)				
淨資產總額	USD	15,096,811,718	18,768,461,196	14,364,783,152
資產淨值每：				
A 類配息 (A) 股份	USD	63.93	75.92	64.85
A 類配息 (A) 股份歐元避險	EUR	36.38	44.14	38.07
A 類配息 (Y) (Q) (G) 股份	USD	8.35	10.08	—
A 類配息 (Y) (Q) (G) 股份澳幣避險	AUD	8.23	10.08	—
A 類配息 (Y) (Q) (G) 股份新加坡幣避險	SGD	8.30	10.08	—
A 類非配息股份	USD	65.75	78.08	66.71
A 類非配息股份澳幣避險	AUD	18.80	22.63	19.42
A 類非配息股份瑞士法郎避險	CHF	12.78	15.48	13.38
A 類非配息股份離岸人民幣避險	CNH	155.43	181.94	152.29
A 類非配息股份歐元避險	EUR	39.15	47.51	40.97
A 類非配息股份英鎊避險	GBP	32.64	39.18	33.63
A 類非配息股份港幣避險	HKD	15.58	18.62	15.92
A 類非配息股份波蘭幣避險	PLN	18.74	22.05	18.93
A 類非配息股份新加坡幣避險	SGD	15.20	18.15	15.53
AI 類非配息股份	USD	13.12	15.57	13.30
AI 類非配息股份歐元避險	EUR	10.89	13.22	11.40
C 類非配息股份	USD	48.68	58.53	50.63
C 類非配息股份歐元避險	EUR	29.00	35.63	31.11
D 類配息 (A) 股份	USD	64.35	76.44	65.11
D 類配息 (A) 股份歐元避險	EUR	36.59	44.42	38.20
D 類非配息股份	USD	73.47	86.59	73.42
D 類非配息股份澳幣避險	AUD	20.25	24.19	20.61
D 類非配息股份瑞士法郎避險	CHF	13.78	16.57	14.21
D 類非配息股份歐元避險	EUR	43.75	52.69	45.10
D 類非配息股份英鎊避險	GBP	35.14	41.86	35.66
D 類非配息股份波蘭幣避險	PLN	20.20	23.58	20.09
D 類非配息股份新加坡幣避險	SGD	16.46	19.51	16.57
D 類非配息英國申報基金股份	GBP	63.29	62.83	55.12
E 類非配息股份	USD	59.38	70.87	60.85
E 類非配息股份歐元避險	EUR	36.84	44.93	38.94
E 類非配息股份波蘭幣避險	PLN	17.67	20.89	18.02
I 類非配息股份	USD	73.72	86.71	73.37
I 類非配息股份歐元避險	EUR	43.46	52.23	44.62
I 類非配息股份新加坡幣避險	SGD	16.50	19.60	16.67
J 類非配息股份	USD	85.18	99.43	83.51
X 類配息 (A) 股份	USD	14.21	16.90	14.39
X 類非配息股份	USD	84.61	98.78	82.95
X 類非配息股份澳幣避險	AUD	23.10	27.33	23.07
X 類非配息股份歐元避險	EUR	12.89	15.38	13.04
X 類非配息股份日圓避險	JPY	1,299	1,535	1,295

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

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德環球企業債券基金（基金之配息來源可能為本金） (Global Corporate Bond Fund)				
淨資產總額	USD	801,859,454	1,425,677,563	2,095,033,294
資產淨值每：				
A 類配息 (A) 股份歐元避險	EUR	7.81	9.47	9.40
A 類配息 (M) 股份澳幣避險	AUD	10.62	12.74	12.57
A 類配息 (M) 股份加拿大幣避險	CAD	9.86	11.77	11.61
A 類配息 (M) 股份英鎊避險	GBP	9.31	11.15	11.02
A 類配息 (M) 股份紐元避險	NZD	10.82	12.91	12.72
A 類配息 (Q) 股份	USD	10.01	11.93	11.75
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	9.54	11.56	11.52
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	88.35	106.93	105.97
A 類配息 (R) (M) (G) 股份紐元避險	NZD	8.41	10.18	10.14
A 類配息 (S) (M) (G) 股份	USD	9.63	11.63	11.62
A 類配息 (S) (M) (G) 股份港幣避險	HKD	71.28	86.62	86.61
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	8.48	10.26	10.25
A 類非配息股份	USD	13.69	16.10	15.68
A 類非配息股份歐元避險	EUR	11.70	13.98	13.72
A 類非配息股份瑞典幣避險	SEK	94.01	111.88	109.59
D 類配息 (Q) 股份英鎊避險	GBP	9.18	10.98	10.85
D 類非配息股份	USD	14.56	17.05	16.53
D 類非配息股份歐元避險	EUR	12.44	14.78	14.45
D 類非配息英國申報基金股份英鎊避險	GBP	9.51	11.17	10.86
E 類非配息股份	USD	12.70	15.00	14.69
E 類非配息股份歐元避險	EUR	10.89	13.07	12.90
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	8.90	10.68	10.54
I 類非配息股份	USD	11.22	13.11	12.69
I 類非配息股份加拿大幣避險	CAD	10.94	12.81	12.42
I 類非配息股份歐元避險	EUR	9.44	11.20	10.94
X 類配息 (A) 英國申報基金股份英鎊避險	GBP	8.30	9.99	9.86
X 類非配息股份	USD	15.75	18.33	17.66
X 類非配息股份歐元避險	EUR	13.49	15.93	15.49
X 類非配息股份挪威克朗避險	NOK	103.29	120.40	116.16
貝萊德環球動力股票基金 (Global Dynamic Equity Fund)				
淨資產總額	USD	453,941,160	512,958,953	361,986,689
資產淨值每：				
A 類配息 (A) 股份	USD	26.33	31.94	24.25
A 類非配息股份	USD	26.41	32.03	24.31
A 類非配息股份離岸人民幣避險	CNH	170.30	204.17	151.91
A 類非配息股份歐元避險	EUR	16.03	19.95	15.29
C 類非配息股份	USD	21.50	26.42	20.30
C 類非配息股份歐元避險	EUR	13.32	16.79	13.03
D 類配息 (A) 股份	USD	24.12	29.17	22.00
D 類非配息股份	USD	29.39	35.39	26.66
D 類非配息股份歐元避險	EUR	17.26	21.33	16.22
E 類非配息股份	USD	24.31	29.64	22.61
E 類非配息股份歐元避險	EUR	15.06	18.84	14.50
I 類非配息股份	USD	10.38	12.47	—
X 類非配息股份	USD	34.59	41.19	30.71

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

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德全球股票收益基金（基金之配息來源可能為本金） (Global Equity Income Fund)				
淨資產總額	USD	939,683,090	1,055,991,438	1,014,495,447
資產淨值每：				
A 類配息 (A) (G) 股份	USD	13.65	16.23	13.29
A 類配息 (A) (G) 股份歐元避險	EUR	9.97	12.14	10.04
A 類配息 (Q) (G) 股份	USD	13.62	16.17	13.29
A 類配息 (Q) (G) 股份歐元避險	EUR	10.97	13.33	11.06
A 類配息 (Q) (G) 股份新加坡幣避險	SGD	12.52	14.97	12.33
A 類配息 (Q) (G) 英國申報基金股份	GBP	11.72	11.72	9.97
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	10.62	12.78	10.51
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	109.19	130.72	106.74
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	111.20	132.38	107.95
A 類配息 (S) (M) (G) 股份	USD	13.79	16.41	13.55
A 類配息 (S) (M) (G) 股份離岸人民幣避險	CNH	110.32	129.51	104.76
A 類配息 (S) (M) (G) 股份港幣避險	HKD	104.06	124.57	102.94
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	10.63	12.74	10.53
A 類非配息股份	USD	19.29	22.41	17.96
A 類非配息股份瑞士法郎避險	CHF	11.49	13.62	11.04
A 類非配息股份歐元避險	EUR	15.19	18.05	14.60
A 類非配息股份波蘭幣避險	PLN	19.50	22.53	18.15
A 類非配息股份新加坡幣避險	SGD	17.10	19.99	16.05
AI 類配息 (Q) (G) 股份歐元避險	EUR	9.47	11.51	9.55
AI 類非配息股份	USD	12.50	14.51	11.63
AI 類非配息股份歐元避險	EUR	10.33	12.28	9.93
C 類配息 (Q) (G) 股份	USD	11.25	13.53	11.26
C 類非配息股份	USD	15.76	18.53	15.04
D 類配息 (A) (G) 股份	USD	15.86	18.73	15.21
D 類配息 (Q) (G) 股份	USD	14.67	17.30	14.11
D 類配息 (Q) (G) 股份歐元避險	EUR	11.81	14.26	11.74
D 類配息 (Q) (G) 英國申報基金股份	GBP	12.65	12.56	10.60
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	GBP	8.19	9.79	8.03
D 類非配息股份	USD	21.07	24.29	19.32
D 類非配息股份瑞士法郎避險	CHF	14.58	17.16	13.80
D 類非配息股份歐元避險	EUR	16.35	19.30	15.49
D 類非配息股份波蘭幣避險	PLN	21.00	24.09	19.25
D 類非配息股份新加坡幣避險	SGD	18.40	21.36	17.02
E 類配息 (Q) (G) 股份	USD	12.89	15.38	12.70
E 類配息 (Q) (G) 股份歐元避險	EUR	10.10	12.34	10.28
E 類非配息股份	USD	18.22	21.27	17.13
E 類非配息股份歐元避險	EUR	9.90	11.83	9.62
I 類非配息股份	USD	14.48	16.65	13.21
SR 類配息 (S) (M) (G) 股份	USD	9.13	—	—
SR 類非配息股份	USD	9.20	—	—
X 類非配息股份	USD	23.77	27.12	21.35

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

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德環球政府債券基金 (Global Government Bond Fund)				
淨資產總額	USD	845,281,585	779,645,367	920,866,113
資產淨值每：				
A 類配息 (D) 股份	USD	19.94	22.81	22.76
A 類配息 (D) 股份歐元避險	EUR	16.70	19.39	19.50
A 類配息 (M) 股份	USD	19.96	22.83	22.78
A 類配息 (M) 股份歐元避險	EUR	16.55	19.22	19.34
A 類配息 (M) 股份英鎊避險	GBP	9.07	10.41	10.41
A 類配息 (M) 股份港幣避險	HKD	93.31	107.33	107.19
A 類非配息股份	USD	28.65	32.63	32.40
A 類非配息股份歐元避險	EUR	23.61	27.29	27.33
C 類配息 (D) 股份	USD	18.15	20.93	21.05
C 類配息 (D) 股份歐元避險	EUR	15.38	18.00	18.25
C 類配息 (M) 股份	USD	19.34	22.09	22.09
C 類非配息股份	USD	21.21	24.46	24.60
C 類非配息股份歐元避險	EUR	17.51	20.50	20.78
D 類配息 (M) 股份	USD	19.98	22.86	22.81
D 類配息 (M) 股份歐元避險	EUR	16.60	19.28	19.36
D 類非配息股份	USD	29.90	33.94	33.59
D 類非配息股份歐元避險	EUR	24.95	28.74	28.68
E 類非配息股份	USD	25.57	29.27	29.22
E 類非配息股份歐元避險	EUR	20.99	24.39	24.55
I 類配息 (A) 股份歐元避險	EUR	9.02	10.48	10.54
I 類非配息股份	USD	10.58	11.99	11.85
I 類非配息股份歐元避險	EUR	8.74	10.05	—
X 類非配息股份歐元避險	EUR	10.28	11.77	11.70
X 類非配息股份挪威克朗避險	NOK	101.75	114.79	113.05
X 類非配息股份瑞典幣避險	SEK	95.22	108.50	107.32
X 類非配息英國申報基金股份	GBP	9.21	8.75	8.91

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

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」） （基金之配息來源可能為本金） (Global High Yield Bond Fund)				
淨資產總額	USD	1,694,518,231	2,572,901,253	1,646,775,145
資產淨值每：				
A 類配息 (D) 英國申報基金股份	GBP	6.06	6.10	6.05
A 類配息 (D) 英國申報基金股份歐元避險	EUR	4.36	5.30	5.13
A 類配息 (M) 股份	USD	7.06	8.45	8.09
A 類配息 (M) 股份歐元避險	EUR	4.30	5.24	5.07
A 類配息 (Q) 股份	USD	10.95	13.08	12.54
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	5.54	6.80	6.58
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	75.53	91.97	88.90
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	CNH	88.07	107.73	104.20
A 類配息 (S) (M) (G) 股份	USD	5.76	7.03	6.87
A 類配息 (S) (M) (G) 股份港幣避險	HKD	43.13	52.97	51.76
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	8.02	9.83	9.60
A 類非配息股份	USD	25.79	29.69	27.39
A 類非配息股份歐元避險	EUR	15.92	18.65	17.36
A 類非配息股份英鎊避險	GBP	17.70	20.53	19.01
A 類非配息股份波蘭幣避險	PLN	14.13	15.98	14.81
A 類非配息股份瑞典幣避險	SEK	12.66	14.82	13.77
AI 類配息 (Q) 股份歐元避險	EUR	8.61	10.48	10.40
AI 類非配息股份歐元避險	EUR	9.57	11.21	10.43
C 類配息 (D) 股份	USD	7.21	8.61	8.25
C 類配息 (D) 股份歐元避險	EUR	—	5.42	5.24
C 類非配息股份	USD	21.42	24.97	23.33
C 類非配息股份歐元避險	EUR	12.15	14.41	13.58
D 類配息 (M) 股份	USD	7.10	8.49	8.14
D 類配息 (M) 股份歐元避險	EUR	4.33	5.27	5.09
D 類配息 (Q) 股份英鎊避險	GBP	7.74	9.32	8.96
D 類非配息股份	USD	28.05	32.07	29.38
D 類非配息英國申報基金股份歐元避險	EUR	17.25	20.07	18.56
D 類非配息英國申報基金股份英鎊避險	GBP	19.06	21.95	20.18
E 類配息 (Q) 股份歐元避險	EUR	8.60	10.46	10.12
E 類非配息股份	USD	22.96	26.57	24.63
E 類非配息股份歐元避險	EUR	14.17	16.69	15.62
I 類配息 (M) 股份	USD	9.19	10.99	10.53
I 類非配息股份	USD	28.38	32.39	29.63
I 類非配息股份加拿大幣避險	CAD	12.46	14.28	13.09
I 類非配息股份歐元避險	EUR	10.03	11.65	10.75
I 類非配息英國申報基金股份瑞士法郎避險	CHF	8.66	10.06	—
X 類配息 (A) 股份歐元避險	EUR	7.37	9.02	8.72
X 類非配息股份	USD	11.32	12.85	11.69
X 類非配息股份歐元避險	EUR	20.03	23.14	21.24
貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund)				
淨資產總額	USD	364,440,108	373,611,254	167,161,799
資產淨值每：				
A 類配息 (M) 股份	USD	15.77	16.40	15.64
A 類非配息股份	USD	16.25	16.90	16.12
A 類非配息股份歐元避險	EUR	13.93	14.69	14.13
C 類配息 (M) 股份	USD	13.64	14.36	13.87
C 類非配息股份	USD	13.63	14.36	13.87
D 類配息 (M) 股份	USD	15.93	16.52	15.71
D 類非配息股份	USD	17.02	17.63	16.76
D 類非配息股份歐元避險	EUR	14.60	15.33	14.70
E 類非配息股份歐元避險	EUR	13.05	13.83	13.38
I 類非配息股份	USD	10.11	10.47	—
X 類非配息股份歐元避險	EUR	15.92	16.63	15.86

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

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年8 月 31 日
貝萊德環球前瞻股票基金 (Global Long-Horizon Equity Fund)				
淨資產總額	USD	1,063,272,581	1,092,916,141	533,080,551
資產淨值每：				
A 類配息 (A) 股份	USD	19.24	23.75*	17.96
A 類配息 (A) 英國申報基金股份	GBP	25.00	26.00*	20.34
A 類非配息股份	USD	78.59	97.03*	73.38
A 類非配息股份新加坡幣避險	SGD	18.38	22.90*	17.34
AI 類非配息股份	USD	15.12	18.67*	14.11
C 類非配息股份	USD	58.86	73.60*	56.35
D 類配息 (A) 英國申報基金股份	GBP	25.72	26.55*	20.62
D 類非配息股份	USD	85.05	104.23*	78.24
E 類非配息股份	USD	70.06	86.94*	66.07
I 類非配息股份	USD	9.74	11.91*	—
X 類非配息股份	USD	13.62	16.52*	12.27
貝萊德印度基金 (India Fund)				
淨資產總額	USD	451,125,592	433,709,278	380,987,328
資產淨值每：				
A 類配息 (A) 英國申報基金股份	GBP	40.39	37.31	25.70
A 類非配息股份	USD	46.64	51.14	34.05
C 類非配息股份	USD	37.27	41.38	27.90
D 類配息 (A) 英國申報基金股份	GBP	43.45	39.83	27.23
D 類非配息股份	USD	52.41	57.05	37.70
E 類非配息股份	USD	42.98	47.37	31.70
I 類非配息股份	USD	8.90	—	—
X 類非配息股份	USD	17.15	18.48	12.09
貝萊德日本靈活股票基金 (Japan Flexible Equity Fund)				
淨資產總額	JPY	29,089,575,077	20,433,042,222	10,862,651,297
資產淨值每：				
A 類配息 (A) 英國申報基金股份	GBP	11.75	13.14	11.19
A 類非配息股份	JPY	1,923	2,016	1,604
A 類非配息股份歐元避險	EUR	11.30	12.09	9.68
A 類非配息股份美金避險	USD	19.40	20.30	16.10
C 類非配息股份	JPY	1,546	1,642	1,322
D 類配息 (A) 英國申報基金股份	GBP	11.97	13.40	11.37
D 類非配息股份	JPY	2,154	2,241	1,769
D 類非配息股份歐元避險	EUR	12.18	12.93	10.28
E 類非配息股份	JPY	1,770	1,864	1,491
E 類非配息股份歐元避險	EUR	10.48	11.26	9.07
I 類非配息股份	JPY	1,755	1,821	1,434
X 類非配息股份	JPY	2,393	2,465	1,927
X 類非配息股份歐元避險	EUR	14.21	14.93	11.75
貝萊德日本特別時機基金 (Japan Small & MidCap Opportunities Fund)				
淨資產總額	JPY	20,235,105,162	24,894,954,371	28,337,900,754
資產淨值每：				
A 類配息 (A) 英國申報基金股份	GBP	52.01	60.36	50.77
A 類非配息股份	JPY	8,391	9,138	7,183
A 類非配息股份歐元避險	EUR	51.50	57.02	45.16
A 類非配息股份美金避險	USD	16.62	18.00	14.12
C 類非配息股份	JPY	6,246	6,887	5,482
D 類配息 (A) 英國申報基金股份	GBP	53.51	62.08	52.02
D 類非配息股份	JPY	9,373	10,131	7,904
D 類非配息股份歐元避險	EUR	55.47	60.95	47.92
E 類非配息股份	JPY	7,458	8,163	6,448
I 類非配息股份	JPY	1,890	2,037	1,585
I 類非配息股份歐元避險	EUR	9.90	10.85	8.50
X 類非配息股份	JPY	10,170	10,882	8,404

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 * 包含稀釋調整，詳情請參閱附註 2(g)。

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	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德拉丁美洲基金 (Latin American Fund)				
淨資產總額	USD	835,233,169	882,654,961	761,980,004
資產淨值每：				
A 類配息 (A) 股份	USD	49.60	59.01	48.57
A 類配息 (A) 英國申報基金股份	GBP	42.06	42.15	35.89
A 類非配息股份	USD	57.12	63.53	51.70
A 類非配息股份澳幣避險	AUD	8.05	9.14	7.52
A 類非配息股份瑞士法郎避險	CHF	4.89	5.59	4.61
A 類非配息股份港幣避險	HKD	7.57	8.46	6.89
A 類非配息股份波蘭幣避險	PLN	6.99	7.80	6.44
A 類非配息股份新加坡幣避險	SGD	5.25	5.90	4.82
C 類非配息股份	USD	42.01	47.31	38.98
D 類配息 (A) 股份	USD	49.46	58.87	48.40
D 類配息 (A) 英國申報基金股份	GBP	41.93	42.02	35.78
D 類非配息股份	USD	64.31	70.99	57.34
D 類非配息股份瑞士法郎避險	CHF	5.26	5.96	4.89
D 類非配息股份歐元避險	EUR	42.06	47.56	38.95
D 類非配息股份波蘭幣避險	PLN	7.53	8.35	6.84
D 類非配息股份新加坡幣避險	SGD	5.66	6.30	5.11
D 類非配息英國申報基金股份英鎊避險	GBP	35.82	40.19	32.83
E 類非配息股份	USD	51.67	57.75	47.22
I 類非配息股份	USD	9.80	10.79	8.70
J 類非配息股份	USD	79.11	86.22	68.77
X 類配息 (A) 英國申報基金股份	GBP	41.34	41.46	35.28
X 類非配息股份	USD	73.87	80.51	64.22
貝萊德營養科學基金 (Nutrition Fund)				
淨資產總額	USD	348,357,484	348,777,115	75,921,277
資產淨值每：				
A 類配息 (A) 股份歐元避險	EUR	11.52	15.16*	12.22
A 類配息 (A) 英國申報基金股份	GBP	6.61	7.16*	—
A 類配息 (A) 英國申報基金股份英鎊避險	GBP	11.87	15.46*	12.40
A 類非配息股份	USD	14.11	18.15*	14.46
A 類非配息股份歐元避險	EUR	11.63	15.29*	12.32
A 類非配息股份港幣	HKD	14.24	18.18*	14.43
A 類非配息股份波蘭幣避險	PLN	11.11	14.18*	11.40
A 類非配息股份新加坡幣避險	SGD	12.97	16.80*	13.43
AI 類非配息股份	USD	12.10	15.56*	12.40
C 類非配息股份	USD	12.06	15.71*	12.68
D 類配息 (A) 股份歐元避險	EUR	12.07	15.74*	12.59
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	12.42	16.05*	12.78
D 類非配息股份	USD	15.53	19.81*	15.66
D 類非配息股份歐元避險	EUR	12.73	16.61*	13.27
D 類非配息股份新加坡幣避險	SGD	14.00	17.98*	14.25
D 類非配息英國申報基金股份英鎊避險	GBP	8.57	11.07*	8.80
E 類非配息股份	USD	13.26	17.13*	13.72
I 類配息 (A) 英國申報基金股份	GBP	6.68	7.17*	—
I 類非配息股份	USD	15.78	20.08*	15.83
I 類非配息股份日圓避險	JPY	1,083	1,396*	1,106
X 類非配息股份	USD	11.32	14.31*	11.21

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	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德永續能源基金（基金之配息來源可能為本金）（Sustainable Energy Fund）				
淨資產總額	USD	6,450,497,616	7,380,570,724	2,019,028,083
資產淨值每：				
A 類配息 (A) 股份	USD	14.62	18.27	12.85
A 類配息 (A) 英國申報基金股份	GBP	12.62	13.29	9.67
A 類非配息股份	USD	14.78	18.47	12.99
A 類非配息股份澳幣避險	AUD	8.87	11.36	—
A 類非配息股份加拿大幣避險	CAD	8.99	11.37	—
A 類非配息股份離岸人民幣避險	CNH	92.92	114.80	—
A 類非配息股份歐元避險	EUR	13.74	17.65	12.53
A 類非配息股份英鎊避險	GBP	8.94	11.37	—
A 類非配息股份港幣避險	HKD	90.41	113.69	—
A 類非配息股份紐元避險	NZD	8.94	11.38	—
A 類非配息股份新加坡幣避險	SGD	15.46	19.52	13.76
AI 類非配息股份	USD	17.14	21.42	15.08
C 類非配息股份	USD	11.41	14.44	10.29
D 類配息 (A) 股份	USD	15.13	18.77	13.12
D 類配息 (A) 英國申報基金股份	GBP	13.25	13.84	10.01
D 類非配息股份	USD	16.77	20.80	14.53
D 類非配息股份新加坡幣避險	SGD	7.95	—	—
E 類非配息股份	USD	13.30	16.70	11.81
E 類非配息股份歐元避險	EUR	8.72	11.26	—
I 類配息 (A) 英國申報基金股份	GBP	7.29	7.62	—
I 類配息 (Q) 股份	USD	10.03	—	—
I 類非配息股份	USD	16.76	20.73	14.44
I 類非配息英國申報基金股份	GBP	14.44	15.04	10.84
S 類非配息股份	USD	16.22	20.09	14.00
X 類配息 (T) 股份	USD	10.19	—	—
X 類非配息股份	USD	20.01	24.54	16.94
X 類非配息股份歐元避險	EUR	15.31	19.30	13.43

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	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金） (Systematic Global Equity High Income Fund)				
淨資產總額	USD	4,369,623,100	3,257,105,292	1,376,624,007
資產淨值每：				
A 類配息 (A) (G) 股份	USD	8.92	—	—
A 類配息 (A) (G) 股份瑞士法郎避險	CHF	8.80	—	—
A 類配息 (Q) (G) 股份	USD	4.76	5.85*	5.11
A 類配息 (Q) (G) 股份歐元避險	EUR	3.28	4.11*	3.62
A 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	CHF	8.50	10.67*	—
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	7.59	9.44*	8.22
A 類配息 (R) (M) (G) 股份加拿大幣避險	CAD	7.64	9.45*	8.26
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	81.75	100.90*	86.90
A 類配息 (R) (M) (G) 股份紐元避險	NZD	7.65	9.50*	8.29
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	93.44	114.74*	—
A 類配息 (S) (M) (G) 股份	USD	7.95	9.79*	8.56
A 類配息 (S) (M) (G) 股份港幣避險	HKD	76.31	94.53*	82.78
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	8.33	—	—
A 類配息 (S) (M) (G) 英國申報基金股份英鎊避險	GBP	7.20	8.96*	7.87
A 類非配息股份	USD	16.30	18.64*	15.23
A 類非配息股份歐元避險	EUR	9.58	11.18*	9.22
A 類非配息股份港幣避險	HKD	97.33	111.94*	—
A 類非配息股份新加坡幣避險	SGD	13.04	15.00*	12.28
A 類非配息英國申報基金股份瑞士法郎避險	CHF	9.29	10.84*	—
C 類配息 (Q) (G) 股份	USD	4.75	5.84*	5.10
C 類非配息股份	USD	13.37	15.48*	12.81
D 類配息 (A) (G) 股份	USD	8.96	—	—
D 類配息 (A) (G) 股份瑞士法郎避險	CHF	8.83	—	—
D 類配息 (Q) (G) 股份	USD	5.25	6.40*	5.53
D 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	CHF	8.61	10.71*	—
D 類配息 (Q) (G) 英國申報基金股份歐元避險	EUR	8.62	10.73*	—
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	GBP	8.73	10.75*	—
D 類配息 (S) (M) (G) 股份	USD	10.00	—	—
D 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	8.41	—	—
D 類非配息股份歐元避險	EUR	10.46	12.10*	9.86
D 類非配息英國申報基金股份	GBP	15.70	14.98*	12.56
D 類非配息英國申報基金股份瑞士法郎避險	CHF	9.41	10.88*	—
E 類配息 (Q) (G) 股份歐元避險	EUR	7.45	9.35*	8.24
E 類非配息股份	USD	14.75	16.95*	13.92
E 類非配息股份歐元避險	EUR	8.87	10.41*	8.62
I 類配息 (A) (G) 股份	USD	8.97	—	—
I 類配息 (M) (G) 股份	USD	9.61	11.75*	10.12
I 類配息 (Q) (G) 股份	USD	9.87	12.00*	10.35
I 類配息 (Q) 英國申報基金股份瑞士法郎避險	CHF	8.42	10.45*	—
I 類配息 (Q) 英國申報基金股份歐元避險	EUR	8.42	10.46*	—
I 類非配息股份	USD	15.54	17.56*	14.18
SR 類配息 (S) (M) (G) 股份	USD	9.28	—	—
SR 類非配息股份	USD	9.51	—	—
X 類非配息股份	USD	12.81	14.39*	11.55
貝萊德智慧數據環球小型企業基金 (Systematic Global SmallCap Fund)				
淨資產總額	USD	222,047,023	281,072,765	180,490,667
資產淨值每：				
A 類非配息股份	USD	122.91	148.10	104.15
A 類非配息股份澳幣避險	AUD	12.90	15.84	11.23
C 類非配息股份	USD	92.38	112.72	80.26
D 類非配息股份	USD	136.63	163.40	114.05
E 類非配息股份	USD	111.28	134.76	95.24
X 類非配息股份英鎊避險	GBP	8.99	10.81	—

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貝萊德英國基金 (United Kingdom Fund)				
淨資產總額	GBP	269,647,969	452,131,595	186,092,009
資產淨值每：				
A 類配息 (A) 英國申報基金股份	GBP	93.31*	118.97	96.44
A 類非配息股份	GBP	113.29*	143.29	115.79
C 類非配息股份	GBP	84.72*	108.51	88.79
D 類配息 (A) 英國申報基金股份	GBP	93.58*	119.41	96.72
D 類非配息股份	GBP	126.56*	158.87	127.42
D 類非配息英國申報基金股份	GBP	126.56*	158.87	127.42
E 類非配息股份	GBP	100.80*	128.14	104.06
I 類配息 (A) 英國申報基金股份	GBP	9.64*	12.31	9.97
I 類非配息股份	GBP	13.38*	16.75	13.40
X 類非配息股份	GBP	141.53*	175.90	139.66
貝萊德美國價值型基金 (US Basic Value Fund)				
淨資產總額	USD	759,596,354	960,620,592	452,896,915
資產淨值每：				
A 類配息 (A) 股份	USD	105.33	110.70	82.26
A 類配息 (A) 英國申報基金股份	GBP	90.61	80.21	61.66
A 類非配息股份	USD	106.72	112.15	83.33
A 類非配息股份離岸人民幣避險	CNH	177.20	183.49	133.74
A 類非配息股份歐元避險	EUR	65.21	69.99	52.53
A 類非配息股份新加坡幣避險	SGD	19.98	21.11	15.73
C 類非配息股份	USD	75.65	80.50	60.56
C 類非配息股份歐元避險	EUR	55.00	59.78	45.44
D 類配息 (A) 股份	USD	106.25	111.72	82.94
D 類配息 (A) 英國申報基金股份	GBP	91.35	80.90	62.14
D 類非配息股份	USD	120.47	125.65	92.67
D 類非配息股份歐元避險	EUR	70.21	74.78	55.72
E 類非配息股份	USD	96.32	101.73	75.96
E 類非配息股份歐元避險	EUR	54.89	59.21	44.67
I 類非配息股份	USD	119.57	124.39	91.50
X 類非配息股份	USD	140.80	145.38	106.14
貝萊德美元優質債券基金 (US Dollar Bond Fund)				
淨資產總額	USD	572,662,883	771,881,953	911,486,811
資產淨值每：				
A 類配息 (D) 股份	USD	15.59	18.08	18.24
A 類配息 (M) 股份	USD	15.60	18.09	18.25
A 類非配息股份	USD	32.13	36.76	36.61
C 類配息 (D) 股份	USD	14.67	17.01	17.17
C 類非配息股份	USD	23.44	27.16	27.39
D 類配息 (M) 股份	USD	15.59	18.09	18.25
D 類非配息股份	USD	33.74	38.46	38.14
D 類非配息英國申報基金股份英鎊避險	GBP	10.17	11.63	11.56
E 類非配息股份	USD	28.87	33.21	33.23
I 類配息 (Q) 股份	USD	9.29	10.76	10.86
I 類非配息股份	USD	10.91	12.41	12.29
I 類非配息股份歐元避險	EUR	9.49	10.96	10.95
X 類配息 (Q) 股份	USD	9.23	10.69	10.79
X 類非配息股份	USD	10.57	11.97	11.80

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

* 包含稀釋調整，詳情請參閱附註 2(g)。

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金）(US Dollar High Yield Bond Fund)				
淨資產總額	USD	2,357,372,193	3,591,197,714	3,031,279,724
資產淨值每：				
A 類配息 (A) 英國申報基金股份英鎊避險	GBP	9.09	10.71	10.30
A 類配息 (D) 股份	USD	5.18	6.03	5.79
A 類配息 (M) 股份	USD	5.22	6.09	5.84
A 類配息 (M) 股份澳幣避險	AUD	9.83	11.57	11.13
A 類配息 (M) 股份加拿大幣避險	CAD	8.84	10.34	9.94
A 類配息 (M) 股份歐元避險	EUR	7.84	9.31	9.01
A 類配息 (M) 股份英鎊避險	GBP	8.39	9.85	9.48
A 類配息 (M) 股份紐元避險	NZD	9.70	11.34	10.90
A 類配息 (M) 股份新加坡幣避險	SGD	8.62	10.07	9.67
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	7.67	9.17	8.94
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	77.05	90.97	88.00
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	CNH	88.78	105.70	102.59
A 類配息 (S) (M) (G) 股份	USD	4.25	5.05	4.95
A 類配息 (S) (M) (G) 股份港幣避險	HKD	31.53	37.69	36.96
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	7.75	9.25	9.06
A 類非配息股份	USD	34.83	39.04	36.04
A 類非配息股份澳幣避險	AUD	16.91	19.12	17.70
A 類非配息股份瑞士法郎避險	CHF	10.30	11.76	10.98
A 類非配息股份歐元避險	EUR	201.30	229.57	213.89
A 類非配息股份新加坡幣避險	SGD	14.80	16.64	15.37
C 類配息 (D) 股份	USD	5.19	6.04	5.80
C 類非配息股份	USD	26.11	29.63	27.70
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	9.04	10.66	10.25
D 類配息 (M) 股份	USD	8.95	10.43	10.01
D 類配息 (M) 股份新加坡幣避險	SGD	8.64	10.10	9.70
D 類非配息股份澳幣避險	AUD	18.05	20.28	18.65
D 類非配息股份瑞士法郎避險	CHF	10.85	12.31	11.42
D 類非配息股份歐元避險	EUR	217.23	246.02	227.62
D 類非配息股份新加坡幣避險	SGD	15.76	17.60	16.14
D 類非配息英國申報基金股份	GBP	32.37	30.35	28.79
E 類非配息股份	USD	31.49	35.47	32.91
E 類非配息股份歐元避險	EUR	8.87	10.17	—
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	7.84	9.24	8.89
I 類配息 (M) 股份	USD	8.43	9.82	9.42
I 類非配息股份	USD	15.31	17.01	15.57
I 類非配息股份歐元避險	EUR	11.22	12.69	11.72
I 類非配息英國申報基金股份瑞士法郎避險	CHF	8.94	10.13	—
I 類非配息英國申報基金股份英鎊避險	GBP	9.72	10.88	—
SR 類配息 (A) 英國申報基金股份英鎊避險	GBP	8.56	10.09	—
SR 類配息 (M) 英國申報基金股份	GBP	7.46	7.33	—
SR 類非配息英國申報基金股份	GBP	7.96	7.45	—
SR 類非配息英國申報基金股份歐元避險	EUR	9.05	10.24	—
X 類配息 (S) (M) (G) 股份	USD	9.49	11.12	10.74
X 類非配息股份	USD	42.43	46.89	42.70

貝萊德美元儲備基金 (US Dollar Reserve Fund)				
淨資產總額	USD	505,636,900	513,108,285	643,329,670
資產淨值每：				
A 類非配息股份	USD	158.74	158.24	158.30
A 類非配息股份英鎊避險	GBP	188.71	188.57	189.12
C 類非配息股份	USD	158.01	157.52	157.57
D 類非配息股份英鎊避險	GBP	190.33	190.06	190.61
E 類非配息股份	USD	150.57	150.48	150.91
E 類非配息股份英鎊避險	GBP	178.44	178.75	179.72
X 類非配息股份	USD	10.78	10.72	10.70

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

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德美國靈活股票基金 (US Flexible Equity Fund)				
淨資產總額	USD	1,544,907,233	1,498,854,088	1,102,463,017
資產淨值每：				
A 類配息 (A) 股份	USD	50.73	55.38	42.47
A 類配息 (A) 股份歐元避險	EUR	30.95	34.54	26.71
A 類配息 (A) 英國申報基金股份	GBP	43.66	40.14	31.85
A 類非配息股份	USD	50.71	55.36	42.45
A 類非配息股份離岸人民幣避險	CNH	229.59	247.41	185.82
A 類非配息股份歐元避險	EUR	30.86	34.44	26.63
A 類非配息股份日圓避險	JPY	1,399	1,545	1,189
AI 類非配息股份	USD	15.82	17.27	13.24
C 類非配息股份	USD	39.33	43.48	33.76
C 類非配息股份歐元避險	EUR	22.65	25.60	20.05
D 類配息 (A) 股份	USD	53.57	58.04	44.18
D 類配息 (A) 英國申報基金股份	GBP	46.11	42.08	33.14
D 類非配息股份	USD	57.42	62.22	47.35
D 類非配息股份歐元避險	EUR	34.92	38.67	29.69
E 類非配息股份	USD	46.09	50.56	38.97
E 類非配息股份歐元避險	EUR	27.05	30.33	23.58
I 類非配息股份	USD	34.45	37.23	28.26
I 類非配息股份歐元避險	EUR	13.92	15.38	11.77
X 類非配息股份	USD	66.80	71.65	53.99
X 類非配息股份歐元避險	EUR	14.50	15.90	12.09
貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund) ⁽²⁾				
淨資產總額	USD	101,674,992	139,597,939	145,966,158
資產淨值每：				
A 類配息 (D) 股份	USD	7.95	9.16	9.41
A 類配息 (M) 股份	USD	7.95	9.16	9.41
A 類非配息股份	USD	18.57	20.84	20.80
C 類配息 (D) 股份	USD	8.39	9.66	9.93
C 類非配息股份	USD	14.68	16.68	16.86
D 類配息 (M) 股份	USD	7.97	9.18	9.43
D 類非配息股份	USD	19.43	21.73	21.62
E 類非配息股份	USD	16.70	18.84	18.90
I 類配息 (M) 股份	USD	8.12	9.35	9.61
I 類非配息股份	USD	9.70	10.83	10.75
X 類配息 (M) 股份	USD	8.11	9.34	9.60
貝萊德美國增長型基金 (US Growth Fund)				
淨資產總額	USD	310,964,654	602,871,140	634,034,618
資產淨值每：				
A 類配息 (A) 股份	USD	35.80	52.41*	41.78
A 類非配息股份	USD	28.60	41.87*	33.38
A 類非配息股份歐元避險	EUR	23.35	35.19*	28.23
A 類非配息英國申報基金股份	GBP	24.64	30.38*	25.06
AI 類非配息股份	USD	13.80	20.19*	16.10
C 類非配息股份	USD	21.77	32.27*	26.05
D 類配息 (A) 股份	USD	35.97	52.27*	41.36
D 類非配息股份	USD	31.92	46.39*	36.70
D 類非配息英國申報基金股份	GBP	27.50	33.66*	27.55
E 類非配息股份	USD	25.91	38.12*	30.54
I 類非配息股份	USD	20.05	29.06*	22.93
X 類非配息股份	USD	8.56	12.32*	—
貝萊德美國中型企業價值基金（原名「貝萊德美國特別時機基金」） (US Mid-Cap Value Fund)（原名「US Small & MidCap Opportunities Fund」） ⁽²⁾				
淨資產總額	USD	264,640,243	328,740,239	131,997,505
資產淨值每：				
A 類非配息股份	USD	308.83	320.21*	219.32
A 類非配息股份澳幣避險	AUD	17.04	17.99*	12.43
C 類非配息股份	USD	230.18	241.66*	167.60
D 類非配息股份	USD	344.71	354.73*	241.18
E 類非配息股份	USD	274.76	286.31*	197.08
I 類非配息股份	USD	17.69	18.16*	12.31

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

* 包含稀釋調整，詳情請參閱附註 2(g)。

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金） (World Bond Fund)				
淨資產總額	USD	1,128,318,997	1,365,246,053	1,365,243,468
資產淨值每：				
A 類配息 (D) 股份	USD	53.53	61.89	61.34
A 類配息 (M) 股份	USD	53.40	61.73	61.19
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	92.36	108.18	107.70
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	9.05	10.60	10.63
A 類非配息股份	USD	76.31	86.91	85.13
A 類非配息股份歐元避險	EUR	174.06	201.30	198.89
A 類非配息英國申報基金股份英鎊避險	GBP	11.05	12.63	12.41
C 類配息 (D) 股份	USD	53.81	62.21	61.70
D 類配息 (M) 股份	USD	53.45	61.80	61.26
D 類非配息股份	USD	81.12	92.02	89.78
D 類非配息股份瑞士法郎避險	CHF	9.49	10.95	10.80
D 類非配息股份歐元避險	EUR	180.88	208.35	205.03
D 類非配息英國申報基金股份英鎊避險	GBP	11.21	12.76	12.48
E 類非配息股份	USD	69.66	79.74	78.50
I 類配息 (A) 股份歐元避險	EUR	8.94	10.51	10.51
I 類非配息股份	USD	10.57	11.97	11.65
X 類非配息股份	USD	88.33	99.59	96.57
X 類非配息股份瑞士法郎避險	CHF	13.59	15.57	15.26
X 類非配息股份丹麥克朗避險	DKK	111.26	125.88	121.99
X 類非配息股份歐元避險	EUR	193.62	221.67	216.82
X 類非配息股份英鎊避險	GBP	12.26	13.88	13.49
X 類非配息股份挪威克朗避險	NOK	13.25	14.96	14.53
X 類非配息股份紐元避險	NZD	11.65	13.12	12.73
貝萊德世界能源基金（基金之配息來源可能為本金） (World Energy Fund)				
淨資產總額	USD	3,014,573,608	2,108,830,946	2,085,847,574
資產淨值每：				
A 類配息 (A) 股份	USD	19.86	13.01	10.15
A 類配息 (A) 英國申報基金股份	GBP	17.05	9.41	7.60
A 類非配息股份	USD	21.79	14.09	10.80
A 類非配息股份澳幣避險	AUD	8.13	5.36	4.19
A 類非配息股份瑞士法郎避險	CHF	6.05	3.97	3.09
A 類非配息股份歐元避險	EUR	5.64	3.70	2.88
A 類非配息股份港幣避險	HKD	10.11	6.57	5.04
A 類非配息股份新加坡幣避險	SGD	5.99	3.89	3.00
AI 類非配息股份	USD	14.25	9.21	7.06
C 類非配息股份	USD	16.68	10.92	8.48
C 類非配息股份歐元避險	EUR	4.69	3.12	2.46
D 類配息 (A) 股份	USD	19.89	13.02	10.15
D 類配息 (A) 英國申報基金股份	GBP	17.19	9.48	7.65
D 類非配息股份	USD	24.66	15.83	12.05
D 類非配息股份瑞士法郎避險	CHF	6.51	4.24	3.27
D 類非配息股份歐元避險	EUR	6.28	4.09	3.16
E 類非配息股份	USD	19.58	12.73	9.81
E 類非配息股份歐元避險	EUR	5.23	3.45	2.70
I 類非配息股份	USD	24.72	15.83	12.01
I 類非配息股份歐元避險	EUR	6.45	4.19	3.23
S 類非配息股份	USD	13.36	8.56	6.50
S 類非配息股份歐元避險	EUR	12.92	8.40	6.48
X 類配息 (T) 股份	USD	9.69	—	—
X 類非配息股份	USD	30.74	19.48	14.64

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

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德世界金融基金（基金之配息來源可能為本金） (World Financials Fund)				
淨資產總額	USD	1,419,083,947	1,633,640,408	456,166,910
資產淨值每：				
A 類配息 (A) 股份	USD	9.17	12.57	—
A 類非配息股份港幣避險	HKD	102.85	140.98	91.35
A 類非配息股份新加坡幣避險	SGD	11.17	15.38	10.00
A 類非配息英國申報基金股份	GBP	26.20	30.04	20.13
AI 類非配息股份	USD	12.31	16.75	10.85
C 類非配息股份	USD	23.58	32.51	21.31
D 類非配息英國申報基金股份	GBP	29.32	33.37	22.19
E 類非配息股份	USD	27.51	37.65	24.51
I 類非配息股份	USD	11.90	16.03	10.28
X 類配息 (T) 股份	USD	9.71	—	—
X 類非配息股份	USD	17.25	23.08	14.69
貝萊德世界黃金基金（基金之配息來源可能為本金） (World Gold Fund)				
淨資產總額	USD	3,351,047,354	5,287,967,838	7,362,416,769
資產淨值每：				
A 類配息 (A) 股份	USD	26.65	38.37	49.66
A 類配息 (A) 英國申報基金股份	GBP	22.96	27.84	37.28
A 類非配息股份	USD	26.65	38.37	49.67
A 類非配息股份澳幣避險	AUD	7.61	11.34	14.87
A 類非配息股份瑞士法郎避險	CHF	3.87	5.73	7.58
A 類非配息股份歐元避險	EUR	3.76	5.56	7.32
A 類非配息股份港幣避險	HKD	5.12	7.41	9.61
A 類非配息股份波蘭幣避險	PLN	75.31	107.72	141.55
A 類非配息股份新加坡幣避險	SGD	4.47	6.51	8.47
A 類非配息英國申報基金股份	GBP	22.96	27.84	37.29
AI 類非配息股份	USD	10.97	15.80	20.45
AI 類非配息股份歐元避險	EUR	9.84	14.57	19.18
C 類非配息股份	USD	19.90	29.02	38.03
C 類非配息股份歐元避險	EUR	3.12	4.67	6.23
D 類配息 (A) 股份	USD	28.19	40.61	52.44
D 類非配息股份	USD	30.17	43.12	55.39
D 類非配息股份瑞士法郎避險	CHF	4.20	6.18	8.10
D 類非配息股份歐元避險	EUR	4.21	6.18	8.07
D 類非配息股份新加坡幣避險	SGD	4.82	6.96	8.99
D 類非配息英國申報基金股份英鎊避險	GBP	15.87	23.14	29.94
E 類非配息股份	USD	23.71	34.31	44.63
E 類非配息股份歐元避險	EUR	3.49	5.19	6.87
I 類非配息股份	USD	30.27	43.15	55.29
I 類非配息股份歐元避險	EUR	4.29	6.29	8.19
S 類非配息股份	USD	9.41	13.41	17.19
X 類配息 (T) 股份	USD	7.38	—	—
X 類非配息股份	USD	37.07	52.32	66.37

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

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德世界健康科學基金（基金之配息來源可能為本金） (World Healthscience Fund)				
淨資產總額	USD	13,872,428,365	14,078,116,205	9,796,456,452
資產淨值每：				
A 類配息 (A) 股份	USD	11.18	12.52	10.58
A 類非配息股份	USD	59.27	66.33	56.02
A 類非配息股份澳幣避險	AUD	19.74	22.37	18.96
A 類非配息股份離岸人民幣避險	CNH	174.33	192.47	159.18
A 類非配息股份港幣避險	HKD	202.83	228.25	192.90
A 類非配息股份日圓避險	JPY	1,262	1,428	1,212
A 類非配息股份新加坡幣避險	SGD	20.15	22.64	19.14
A 類非配息英國申報基金股份歐元避險	EUR	13.30	15.16	12.92
AI 類非配息股份	USD	15.78	17.66	14.91
C 類非配息股份	USD	45.75	51.84	44.33
D 類配息 (A) 股份	USD	15.09	16.79	14.07
D 類配息 (Q) 英國申報基金股份	GBP	13.26	12.42	10.77
D 類非配息股份	USD	66.30	73.63	61.73
D 類非配息股份歐元避險	EUR	11.43	12.93	10.94
E 類非配息股份	USD	53.33	59.97	50.91
E 類非配息股份歐元避險	EUR	9.82	11.25	—
I 類配息 (A) 英國申報基金股份	GBP	8.89	8.33	—
I 類非配息股份	USD	13.66	15.14	12.66
I 類非配息股份歐元避險	EUR	11.50	12.98	10.95
X 類配息 (T) 股份	USD	9.76	—	—
X 類非配息股份	USD	74.25	81.66	67.79
貝萊德世界礦業基金（基金之配息來源可能為本金） (World Mining Fund)				
淨資產總額	USD	5,369,730,517	7,065,270,881	4,826,201,552
資產淨值每：				
A 類配息 (A) 股份	USD	49.53	58.15	43.77
A 類配息 (A) 英國申報基金股份	GBP	41.51	41.05	31.97
A 類非配息股份	USD	54.43	61.88	45.80
A 類非配息股份澳幣避險	AUD	10.27	12.05	9.09
A 類非配息股份瑞士法郎避險	CHF	6.93	8.08	6.09
A 類非配息股份歐元避險	EUR	4.20	4.90	3.69
A 類非配息股份港幣避險	HKD	9.48	10.83	8.03
A 類非配息股份波蘭幣避險	PLN	7.88	9.01	6.75
A 類非配息股份新加坡幣避險	SGD	4.84	5.57	4.15
AI 類非配息股份	USD	16.21	18.42	13.63
AI 類非配息股份歐元避險	EUR	12.61	14.71	11.07
C 類非配息股份	USD	40.79	46.96	35.19
C 類非配息股份歐元避險	EUR	3.49	4.12	3.14
D 類配息 (A) 英國申報基金股份	GBP	41.62	41.21	32.07
D 類非配息股份	USD	61.63	69.54	51.09
D 類非配息股份瑞士法郎避險	CHF	7.47	8.66	6.47
D 類非配息股份歐元避險	EUR	4.67	5.41	4.04
D 類非配息股份波蘭幣避險	PLN	8.48	9.63	7.16
D 類非配息股份新加坡幣避險	SGD	7.57	8.64	6.39
D 類非配息英國申報基金股份英鎊避險	GBP	31.75	36.78	27.41
E 類非配息股份	USD	48.55	55.47	41.26
E 類非配息股份歐元避險	EUR	3.90	4.57	3.46
I 類非配息股份	USD	61.66	69.40	50.85
I 類非配息股份歐元避險	EUR	4.84	5.60	4.17
S 類非配息股份	USD	13.88	15.63	11.46
S 類非配息股份歐元避險	EUR	13.04	15.08	11.25
X 類配息 (T) 股份	USD	8.46	—	—
X 類非配息股份	USD	76.64	85.39	61.95
X 類非配息股份歐元避險	EUR	5.39	6.16	4.54

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

三年期資產淨值摘要

截至 2022 年 8 月 31 日 續

	貨幣	2022 年 8 月 31 日	2021 年 8 月 31 日	2020 年 8 月 31 日
貝萊德世界地產證券基金（基金之配息來源可能為本金） (World Real Estate Securities Fund)				
淨資產總額	USD	146,252,232	193,710,557	172,116,564
資產淨值每：				
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	102.70	133.42	102.38*
A 類配息 (S) (M) (G) 股份	USD	10.04	12.96	10.01*
A 類配息 (S) (M) (G) 股份港幣避險	HKD	105.19	136.27	104.84*
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	10.48	13.60	10.47*
A 類非配息股份	USD	15.16	19.05	14.30*
D 類非配息股份	USD	12.60	15.72	11.71*
D 類非配息股份瑞士法郎避險	CHF	10.55	13.47	10.16*
E 類非配息股份	USD	12.14	15.32	11.56*
X 類配息 (T) 股份	USD	9.25	—	—
X 類非配息股份	USD	13.76	16.99	12.53*
X 類非配息股份澳幣避險	AUD	10.72	13.46	9.97*
貝萊德世界科技基金（基金之配息來源可能為本金） (World Technology Fund)				
淨資產總額	USD	8,792,222,507	13,553,638,267	7,167,899,894
資產淨值每：				
A 類配息 (A) 股份	USD	8.02	12.34	—
A 類配息 (A) 英國申報基金股份	GBP	6.91	8.95	—
A 類非配息股份	USD	56.51	86.92	64.61
A 類非配息股份澳幣避險	AUD	8.13	12.81	—
A 類非配息股份離岸人民幣避險	CNH	85.46	130.12	—
A 類非配息股份日圓避險	JPY	1,560	2,436	1,822
A 類非配息股份新加坡幣避險	SGD	15.28	23.79	17.70
A 類非配息英國申報基金股份歐元避險	EUR	15.36	24.36	18.25
AI 類非配息股份	USD	17.17	26.41	19.63
C 類非配息股份	USD	43.40	67.60	50.88
D 類非配息股份	USD	62.53	95.45	70.42
D 類非配息股份歐元避險	EUR	11.49	18.09	13.45
E 類非配息股份	USD	51.29	79.29	59.23
E 類非配息股份歐元避險	EUR	7.01	11.17	—
I 類配息 (A) 英國申報基金股份	GBP	5.83	7.48	—
I 類配息 (Q) 英國申報基金股份英鎊避險	GBP	7.50	11.63	—
I 類非配息股份	USD	23.08	35.15	25.87
I 類非配息股份巴西雷亞爾避險	USD	8.67	12.31	—
I 類非配息股份歐元避險	EUR	16.26	25.53	18.93
I 類非配息英國申報基金股份	GBP	19.88	25.50	19.42
X 類配息 (T) 股份	USD	9.95	—	—
X 類非配息股份	USD	21.76	32.90	24.04

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

* 包含稀釋調整。詳情請參閱附註 2(g)。

營業報表及淨資產變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度

基金名稱	附註	貝萊德全球 基金組合 USD	貝萊德亞太股票 收益基金 (基金之配息來源可能為本金) (Asia Pacific Equity Income Fund) USD	貝萊德亞洲巨 龍基金 (Asian Dragon Fund) USD	貝萊德亞洲老虎 債券基金 (基金 有相當比重投資 於非投資等級之 高風險債券且配 息來源可能為本 金) (Asian Tiger Bond Fund) USD
年初淨資產		209,572,178,008	173,509,204	1,176,221,240	5,509,491,295
收益					
銀行利息	2(b)	7,348,638	245	4,671	214,054
債券利息，扣繳稅淨額	2(b)	2,219,327,686	—	—	184,206,644
交換交易利息	2(b)	127,645,076	—	—	397,027
差價合約利息	2(b)	54,277	—	—	—
股票連結商品收益	2(b)	180,267,467	—	—	—
貨幣市場存款利息	2(b)	9,450,536	—	—	—
集體投資計劃收益，扣繳稅淨額	2(b)	66,005,125	13,723	233,847	901,981
股利、預估繳稅淨額	2(b)	1,992,557,312	3,779,631	17,084,915	—
差價合約股利、扣繳稅淨額	2(b)	2,910,479	—	77,674	—
證券借貸收益	2(b)	38,015,355	35,304	28,265	2,033,314
管理費退款	4	4,814,082	—	—	—
其他補償		666,915	—	—	22,745
總收益	2(b)	4,649,062,948	3,828,903	17,429,372	187,775,765
費用					
銀行利息	2(b)	8,165,471	—	—	—
差價合約利息	2(c)	453,804	116	35,551	—
交換交易利息	2(c)	113,335,897	—	—	3,567,291
金融資產負債利率		526,384	—	—	—
差價合約股利、扣繳稅淨額	2(c)	2,097,742	—	—	—
年度服務費	6	310,465,140	444,867	2,299,819	5,612,961
貸款承諾費	16	1,303,987	1,146	7,962	33,242
存託機構與存託費	2(h),7	34,054,520	67,042	388,578	550,785
分銷費	5	137,745,475	87,213	819,041	454,288
稅項	8	71,942,612	69,271	433,913	1,766,300
管理費	4	1,962,871,082	2,127,417	11,063,349	37,926,350
扣除管理費用抵免	4	(2,909,910)	—	—	—
總費用		2,640,052,204	2,797,072	15,048,213	49,911,217
淨收益／（損失）		2,009,010,744	1,031,831	2,381,159	137,864,548
已實現淨增值／（減值）：					
投資	2(a)	(2,556,685,267)	374,572	13,977,658	(620,094,727)
將予宣佈證券合約	2(c)	(45,423,433)	—	—	—
差價合約	2(c)	(21,165,828)	(13,895)	(482,271)	—
交易所買賣期貨合約	2(c)	716,000,187	11,916	(324,019)	(15,982,821)
期權／交換選擇權合約	2(c)	244,897,066	—	—	—
換匯交易	2(c)	79,846,034	—	—	(7,624,556)
遠期外匯合約	2(c)	(2,950,765,175)	(2,908,684)	(10,212,976)	(123,814,648)
其他交易的外幣	2(i)	78,946,257	(108,340)	(481,307)	1,738,952
該年已實現淨增值／（減值）		(4,454,350,159)	(2,644,431)	2,477,085	(765,777,800)
未實現增值／（減值）淨變化：					
投資	2(a)	(35,401,420,615)	(30,748,718)	(248,471,821)	(551,595,986)
將予宣佈證券合約	2(c)	11,006,846	—	—	—
差價合約	2(c)	(9,575,485)	11,916	(324,020)	—
交易所買賣期貨合約	2(c)	47,484,383	—	—	2,571,213
期權／交換選擇權合約	2(c)	(74,967,944)	—	—	—
換匯交易	2(c)	(107,869,515)	—	—	5,816,579
遠期外匯合約	2(c)	(405,914,848)	(1,028,821)	(2,634,653)	(21,418,400)
其他交易的外幣	2(i)	(13,507,384)	(38,504)	(69,682)	(1,040,829)
該年末實現增值／（減值）淨變化		(35,954,764,562)	(31,804,127)	(251,500,176)	(565,667,423)
營運導致淨資產增加／（減少）		(38,400,103,977)	(33,416,727)	(246,641,932)	(1,193,580,675)
股本變化					
發行股份淨收益		84,768,796,159	19,079,549	217,502,621	1,506,097,041
股份回購淨支出		(88,620,175,235)	(39,833,825)	(281,689,013)	(2,165,974,855)
股本變化導致淨資產增加／（減少）		(3,851,379,076)	(20,754,276)	(64,186,392)	(659,877,814)
已宣告股息	15	(1,514,666,889)	(2,494,105)	(193,339)	(129,044,739)
外匯調整	2(e)	(7,100,084,238)*	—	—	—
年末淨資產		158,705,943,828	116,844,096	865,199,577	3,526,988,067

* 綜合數據以全年度平均匯率計算。外匯調整後的 (7,100,084,238) 美元代表 2021 年 8 月 31 日至 2022 年 8 月 31 日之間的匯率變動情況。此金額係屬名義價值，對個別基金的淨資產沒有影響。

營業報表及淨資產變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

基金名稱	附註	貝萊德中國基金 (China Fund) USD	貝萊德歐洲 靈活股票基 金 (Continental European Flexible Fund) EUR	貝萊德新興歐洲 基金 (Emerging Europe Fund) ⁽¹⁾ EUR	貝萊德新興市場 債券基金（基金 主要係投資於非 投資等級之高風 險債券且配息來 源可能為本金） (Emerging Markets Bond Fund) USD
年初淨資產		1,615,607,258	8,815,637,037	758,920,271	1,564,148,104
收益					
銀行利息	2(b)	–	–	–	99,201
債券利息，扣繳稅淨額	2(b)	–	–	–	62,997,005
交換交易利息	2(b)	–	–	–	45,730
差價合約利息	2(b)	–	–	–	–
股票連結商品收益	2(b)	–	–	–	–
貨幣市場存款利息	2(b)	–	–	–	–
集體投資計劃收益，扣繳稅淨額	2(b)	559,905	–	–	–
股利、預估繳稅淨額	2(b)	19,536,033	91,569,324	15,584,616	–
差價合約股利、扣繳稅淨額	2(b)	562,832	–	–	–
證券借貸收益	2(b)	199,879	955,558	41,081	201,102
管理費退款	4	–	–	–	–
其他補償		–	44,367	1,808	3,233
總收益	2(b)	20,858,649	92,569,249	15,627,505	63,346,271
費用					
銀行利息	2(b)	712,611	267,411	18,286	–
差價合約利息	2(c)	–	–	–	–
交換交易利息	2(c)	–	–	–	1,796,664
金融資產負債利率		–	–	–	–
差價合約股利、扣繳稅淨額	2(c)	–	–	–	–
年度服務費	6	3,140,032	13,850,761	634,821	1,338,300
貸款承諾費	16	9,395	54,163	4,013	9,399
存託機構與存託費	2(h),7	288,237	1,113,140	379,505	227,752
分銷費	5	387,014	2,874,035	108,127	635,811
稅項	8	605,174	2,744,589	167,865	351,250
管理費	4	17,351,084	74,435,026	5,754,101	10,148,848
扣除管理費用抵免	4	–	–	–	–
總費用		22,493,547	95,339,125	7,066,718	14,508,024
淨收益／（損失）		(1,634,898)	(2,769,876)	8,560,787	48,838,247
已實現淨增值／（減值）：					
投資	2(a)	(298,799,015)	221,727,005	27,187,916	(60,774,332)
將予宣佈證券合約	2(c)	–	–	–	–
差價合約	2(c)	(38,928,623)	–	–	–
交易所買賣期貨合約	2(c)	(9,438,345)	(8,743,061)	981,924	18,368,421
期權／交換選擇權合約	2(c)	–	–	–	(464,412)
換匯交易	2(c)	–	–	–	(806,282)
遠期外匯合約	2(c)	(25,478,507)	127,179,930	(5,680,213)	(48,608,923)
其他交易的外幣	2(i)	711,746	(607,979)	(155,404)	(1,404,874)
該年已實現淨增值／（減值）		(371,932,744)	339,555,895	22,334,223	(93,690,402)
未實現增值／（減值）淨變化：					
投資	2(a)	(202,022,271)	(2,362,084,861)	(542,904,138)	(308,850,820)
將予宣佈證券合約	2(c)	–	–	–	–
差價合約	2(c)	(9,438,345)	–	–	–
交易所買賣期貨合約	2(c)	–	1,413,325	(43,682)	2,342,639
期權／交換選擇權合約	2(c)	–	–	–	–
換匯交易	2(c)	–	–	–	2,552,181
遠期外匯合約	2(c)	(3,516,862)	12,396,003	(1,637)	(6,024,943)
其他交易的外幣	2(i)	(2,340)	8,853	7,529	(103,360)
該年末實現增值／（減值）淨變化		(214,979,818)	(2,348,266,680)	(542,941,928)	(310,084,303)
營運導致淨資產增加／（減少）		(588,547,460)	(2,011,480,661)	(512,046,918)	(354,936,458)
股本變化					
發行股份淨收益		657,681,667	2,530,178,096	165,554,478	263,457,011
股份回購淨支出		(531,095,400)	(4,260,257,045)	(251,214,224)	(547,543,359)
股本變化導致淨資產增加／（減少）		126,586,267	(1,730,078,949)	(85,659,746)	(284,086,348)
已宣告股息	15	(718)	(3,528,860)	–	(12,599,107)
外匯調整	2(e)	–	–	–	–
年末淨資產		1,153,645,347	5,070,548,567	161,213,607	912,526,191

(1) 基金暫停，詳情請見附註 1。

營業報表及淨資產變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

基金名稱	附註	貝萊德新興市場 股票收益基金 (基金之配息來源可能為本金) (Emerging Markets Equity Income Fund) USD	貝萊德新興市場 基金 (Emerging Markets Fund) USD	貝萊德新興市場 當地債券基金 (基金有相當比重投資於非投資 等級之高風險 債券) (Emerging Markets Local Currency Bond Fund) USD	貝萊德ESG社會 責任多元資產基金 (基金之配息 來源可能為本 金) (ESG Multi- Asset Fund) EUR
年初淨資產		507,438,453	3,077,007,312	2,355,309,356	3,576,244,828
收益					
銀行利息	2(b)	—	—	83,042	—
債券利息，扣繳稅淨額	2(b)	—	—	111,631,920	19,422,469
交換交易利息	2(b)	—	—	896,207	339,824
差價合約利息	2(b)	—	—	—	—
股票連結商品收益	2(b)	—	—	—	—
貨幣市場存款利息	2(b)	—	—	—	—
集體投資計劃收益，扣繳稅淨額	2(b)	128,291	900,654	—	15,821,253
股利、預估繳稅淨額	2(b)	13,607,514	63,602,121	—	37,587,022
差價合約股利、扣繳稅淨額	2(b)	532,293	947,401	—	—
證券借貸收益	2(b)	53,378	302,723	23,930	577,885
管理費退款	4	—	—	—	722,570
其他補償		123	2,854	1,064	32,140
總收益	2(b)	14,321,599	65,755,753	112,636,163	74,503,163
費用					
銀行利息	2(b)	68,952	338,243	—	3,541,967
差價合約利息	2(c)	86,271	223,141	—	—
交換交易利息	2(c)	—	—	1,004,634	142,215
金融資產負債利率		—	—	—	—
差價合約股利、扣繳稅淨額	2(c)	—	—	—	—
年度服務費	6	575,199	3,129,005	1,278,239	9,956,420
貸款承諾費	16	3,034	18,856	14,242	30,150
存託機構與存託費	2(h),7	197,969	920,513	1,386,737	892,337
分銷費	5	57,299	821,621	205,865	19,688,242
稅項	8	107,179	630,443	380,785	2,746,585
管理費	4	2,055,488	21,625,373	9,693,471	59,869,844
扣除管理費用抵免	4	—	—	—	—
總費用		3,151,391	27,707,195	13,963,973	96,867,760
淨收益／（損失）		11,170,208	38,048,558	98,672,190	(22,364,597)
已實現淨增值／（減值）：					
投資	2(a)	91,580	(331,351,916)	(134,844,214)	(65,284,954)
將予宣佈證券合約	2(c)	—	—	—	(1,578,576)
差價合約	2(c)	(10,177,761)	3,622,654	—	—
交易所買賣期貨合約	2(c)	(1,942,341)	(8,357,802)	18,513,660	1,703,112
期權／交換選擇權合約	2(c)	—	—	(8,460,814)	12,137,146
換匯交易	2(c)	—	—	6,406,572	49,197,862
遠期外匯合約	2(c)	(2,465,136)	(535,696)	(141,575,145)	(32,790,375)
其他交易的外幣	2(i)	(94,872)	(819,042)	2,765,170	32,487,252
該年已實現淨增值／（減值）		(14,588,530)	(337,441,802)	(257,194,771)	(4,128,533)
未實現增值／（減值）淨變化：					
投資	2(a)	(116,321,745)	(710,645,646)	(270,989,684)	(120,971,334)
將予宣佈證券合約	2(c)	—	—	—	623,773
差價合約	2(c)	(819,478)	(2,742,048)	—	—
交易所買賣期貨合約	2(c)	(31,632)	(2,387,342)	(65,893)	(9,855,012)
期權／交換選擇權合約	2(c)	—	—	—	(5,471,616)
換匯交易	2(c)	—	—	1,838,187	(11,800,972)
遠期外匯合約	2(c)	(40,599)	(47,947)	(11,971,171)	(2,188,035)
其他交易的外幣	2(i)	(17,558)	(66,011)	(2,258,090)	1,759,721
該年末實現增值／（減值）淨變化		(117,231,012)	(715,888,994)	(283,446,651)	(147,903,475)
營運導致淨資產增加／（減少）		(120,649,334)	(1,015,282,238)	(441,969,232)	(174,396,605)
股本變化					
發行股份淨收益		45,000,307	1,674,918,425	517,086,102	4,823,170,791
股份回購淨支出		(115,839,345)	(1,488,556,245)	(1,002,318,669)	(1,504,120,258)
股本變化導致淨資產增加／（減少）		(70,839,038)	186,362,180	(485,232,567)	3,319,050,533
已宣告股息	15	(1,568,172)	(1,568,726)	(10,249,177)	(1,348,265)
外匯調整	2(e)	—	—	—	—
年末淨資產		314,381,909	2,246,518,528	1,417,858,380	6,719,550,491

營業報表及淨資產變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

基金名稱	附註	貝萊德歐元優質 債券基金 (Euro Bond Fund) EUR	貝萊德歐元市場 基金 (Euro-Markets Fund) EUR	貝萊德歐洲基金 (European Fund) EUR	貝萊德歐洲特 別時機基金 (European Special Situations Fund) EUR
年初淨資產		4,309,425,814	1,888,937,995	1,866,977,485	1,667,223,264
收益					
銀行利息	2(b)	—	—	—	—
債券利息，扣繳稅淨額	2(b)	30,866,424	—	—	—
交換交易利息	2(b)	1,972,965	—	—	—
差價合約利息	2(b)	—	—	—	—
股票連結商品收益	2(b)	—	—	—	—
貨幣市場存款利息	2(b)	—	—	—	—
集體投資計劃收益，扣繳稅淨額	2(b)	69,050	—	—	—
股利、預估繳稅淨額	2(b)	—	33,063,245	19,730,186	17,164,331
差價合約股利、扣繳稅淨額	2(b)	—	—	—	—
證券借貸收益	2(b)	318,252	58,294	109,101	209,877
管理費退款	4	4,781	—	—	—
其他補償		6,634	1,763	10,156	10,878
總收益	2(b)	33,238,106	33,123,302	19,849,443	17,385,086
費用					
銀行利息	2(b)	187,690	27,797	38,215	34,901
差價合約利息	2(c)	—	—	—	—
交換交易利息	2(c)	534,814	—	—	—
金融資產負債利率		—	—	—	—
差價合約股利、扣繳稅淨額	2(c)	—	—	—	—
年度服務費	6	2,817,949	3,403,589	2,878,777	2,954,470
貸款承諾費	16	28,373	12,653	11,609	10,526
存託機構與存託費	2(h),7	722,682	267,512	239,260	238,063
分銷費	5	679,848	651,266	800,823	633,741
稅項	8	845,599	654,748	560,117	558,832
管理費	4	16,520,731	20,159,765	15,562,393	17,251,752
扣除管理費用抵免	4	—	—	—	—
總費用		22,337,686	25,177,330	20,091,194	21,682,285
淨收益／（損失）		10,900,420	7,945,972	(241,751)	(4,297,199)
已實現淨增值／（減值）：					
投資	2(a)	(69,461,442)	108,563,712	65,245,652	48,404,965
將予宣佈證券合約	2(c)	—	—	—	—
差價合約	2(c)	—	—	—	—
交易所買賣期貨合約	2(c)	11,651,102	—	(2,066,471)	(935,354)
期權／交換選擇權合約	2(c)	(273,901)	—	—	—
換匯交易	2(c)	(45,499,350)	—	—	—
遠期外匯合約	2(c)	59,284,861	10,132,747	23,793,743	25,989,333
其他交易的外幣	2(i)	1,759,381	123,165	254,250	321,507
該年已實現淨增值／（減值）		(42,539,349)	118,819,624	87,227,174	73,780,451
未實現增值／（減值）淨變化：					
投資	2(a)	(458,143,660)	(460,263,322)	(468,323,668)	(433,572,663)
將予宣佈證券合約	2(c)	—	—	—	—
差價合約	2(c)	—	—	—	—
交易所買賣期貨合約	2(c)	(2,215,793)	—	(303,949)	(610,774)
期權／交換選擇權合約	2(c)	(710,132)	—	—	—
換匯交易	2(c)	(3,848,205)	—	—	—
遠期外匯合約	2(c)	12,407,125	1,181,392	2,362,515	3,641,199
其他交易的外幣	2(i)	132,718	609	31,708	(13,117)
該年末實現增值／（減值）淨變化		(452,377,947)	(459,081,321)	(466,233,394)	(430,555,355)
營運導致淨資產增加／（減少）		(484,016,876)	(332,315,725)	(379,247,971)	(361,072,103)
股本變化					
發行股份淨收益		1,394,632,253	587,853,145	537,983,787	439,698,073
股份回購淨支出		(2,027,696,165)	(842,966,029)	(804,808,910)	(618,832,497)
股本變化導致淨資產增加／（減少）		(633,063,912)	(255,112,884)	(266,825,123)	(179,134,424)
已宣告股息	15	(289,965)	(193,725)	(2,250)	(25)
外匯調整	2(e)	—	—	—	—
年末淨資產		3,192,055,061	1,301,315,661	1,220,902,141	1,127,016,712

營業報表及淨資產變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

基金名稱	附註	貝萊德歐洲價值 型基金 (European Value Fund) EUR	貝萊德環球資產 配置基金 (Global Allocation Fund) USD	貝萊德環球企業 債券基金 (基金 之配息來源可能 為本金) (Global Corporate Bond Fund) USD	貝萊德環球動力 股票基金 (Global Dynamic Equity Fund) USD
年初淨資產		959,233,726	18,768,461,196	1,425,677,563	512,958,953
收益					
銀行利息	2(b)	–	406,105	–	96,509
債券利息，扣繳稅淨額	2(b)	–	112,866,334	26,033,788	101
交換交易利息	2(b)	–	28,570,292	1,752,310	8
差價合約利息	2(b)	–	53,100	–	1,177
股票連結商品收益	2(b)	–	–	–	–
貨幣市場存款利息	2(b)	–	52,976	4,313	–
集體投資計劃收益，扣繳稅淨額	2(b)	–	1,150,568	–	–
股利、預估繳稅淨額	2(b)	32,495,334	165,620,430	–	7,828,781
差價合約股利、扣繳稅淨額	2(b)	–	13,998	–	–
證券借貸收益	2(b)	115,580	2,366,590	149,010	83,194
管理費退款	4	–	71,764	–	–
其他補償		8,286	62,916	773	1,964
總收益	2(b)	32,619,200	311,235,073	27,940,194	8,011,734
費用					
銀行利息	2(b)	16,557	–	132,238	–
差價合約利息	2(c)	–	–	–	–
交換交易利息	2(c)	–	11,066,220	2,272,098	–
金融資產負債利率		–	–	–	–
差價合約股利、扣繳稅淨額	2(c)	–	1,927,089	–	29,259
年度服務費	6	1,627,522	31,862,003	942,731	1,207,736
貸款承諾費	16	4,918	117,105	8,848	3,569
存託機構與存託費	2(h),7	147,325	2,164,905	158,284	150,338
分銷費	5	663,836	15,231,194	86,763	730,423
稅項	8	317,077	7,184,555	295,643	230,394
管理費	4	8,924,232	210,652,502	4,849,770	6,821,639
扣除管理費用抵免	4	–	–	–	–
總費用		11,701,467	280,205,573	8,746,375	9,173,358
淨收益／（損失）		20,917,733	31,029,500	19,193,819	(1,161,624)
已實現淨增值／（減值）：					
投資	2(a)	53,581,854	566,315,741	(78,174,980)	18,642,239
將予宣佈證券合約	2(c)	–	(3,163,067)	–	–
差價合約	2(c)	–	37,430,485	–	(84,176)
交易所買賣期貨合約	2(c)	–	110,580,444	796,740	(2,413,483)
期權／交換選擇權合約	2(c)	–	39,134,606	(217,258)	3,071,137
換匯交易	2(c)	–	33,508,814	12,205,650	(17,701)
遠期外匯合約	2(c)	8,983,781	(762,326,456)	(20,139,749)	(8,464,648)
其他交易的外幣	2(i)	(29,177)	32,980,022	(4,086,235)	(110,377)
該年已實現淨增值／（減值）		62,536,458	54,460,589	(89,615,832)	10,622,991
未實現增值／（減值）淨變化：					
投資	2(a)	(127,531,668)	(3,320,399,957)	(172,281,227)	(114,825,166)
將予宣佈證券合約	2(c)	–	(2,139,296)	–	–
差價合約	2(c)	–	4,332,461	–	113,142
交易所買賣期貨合約	2(c)	–	26,509,611	1,207,036	461,024
期權／交換選擇權合約	2(c)	–	(44,087,563)	120,982	(1,083,420)
換匯交易	2(c)	–	(40,140,602)	(5,526,403)	12,669
遠期外匯合約	2(c)	1,196,673	(111,673,560)	(2,195,880)	(1,620,767)
其他交易的外幣	2(i)	24,738	(465,435)	(1,179,803)	(45,228)
該年末實現增值／（減值）淨變化		(126,310,257)	(3,488,064,341)	(179,855,295)	(116,987,746)
營運導致淨資產增加／（減少）		(42,856,066)	(3,402,574,252)	(250,277,308)	(107,526,379)
股本變化					
發行股份淨收益		445,094,861	3,249,295,034	256,674,033	232,990,379
股份回購淨支出		(587,744,275)	(3,508,196,590)	(623,482,620)	(184,437,003)
股本變化導致淨資產增加／（減少）		(142,649,414)	(258,901,556)	(366,808,587)	48,553,376
已宣告股息	15	(262,639)	(10,173,670)	(6,732,214)	(44,790)
外匯調整	2(e)	–	–	–	–
年末淨資產		773,465,607	15,096,811,718	801,859,454	453,941,160

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自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

基金名稱	附註	貝萊德全球股票 收益基金 (基金之配息來源可能為本金) (Global Equity Income Fund) USD	貝萊德環球政府 債券基金 (Global Government Bond Fund) USD	貝萊德環球非投 資等級債券基金 (原名「貝萊德 環球高收益債券 基金」) (基金 之配息來源可能 為本金) (Global High Yield Bond Fund) USD	貝萊德全球通 膨連結債券基 金 (Global Inflation Linked Bond Fund) USD
年初淨資產		1,055,991,438	779,645,367	2,572,901,253	373,611,254
收益					
銀行利息	2(b)	–	78,416	251,790	–
債券利息、扣繳稅淨額	2(b)	–	11,339,789	111,578,192	2,970,334
交換交易利息	2(b)	–	583,054	2,130,452	239,394
差價合約利息	2(b)	–	–	–	–
股票連結商品收益	2(b)	–	–	–	–
貨幣市場存款利息	2(b)	–	–	–	–
集體投資計劃收益、扣繳稅淨額	2(b)	59,451	25,454	1,250,064	44,344
股利、預估繳稅淨額	2(b)	21,778,727	–	795,151	27,515
差價合約股利、扣繳稅淨額	2(b)	–	–	–	–
證券借貸收益	2(b)	94,904	79,541	756,528	36,206
管理費退款	4	–	11,612	148,006	6,224
其他補償		4,695	845	6,979	(210)
總收益	2(b)	21,937,777	12,118,711	116,917,162	3,323,807
費用					
銀行利息	2(b)	1,918	–	–	13,940
差價合約利息	2(c)	–	–	–	–
交換交易利息	2(c)	–	694,329	48,291	204,063
金融資產負債利率		–	–	–	–
差價合約股利、扣繳稅淨額	2(c)	–	–	–	–
年度服務費	6	2,444,540	804,414	2,358,342	618,184
貸款承諾費	16	6,975	5,170	15,734	2,663
存託機構與存託費	2(h),7	127,490	231,348	288,119	110,783
分銷費	5	973,572	327,350	1,219,171	1,079,763
稅項	8	466,283	275,930	753,181	208,234
管理費	4	13,306,179	3,283,334	18,928,697	2,757,744
扣除管理費用抵免	4	–	–	–	–
總費用		17,326,957	5,621,875	23,611,535	4,995,374
淨收益／（損失）		4,610,820	6,496,836	93,305,627	(1,671,567)
已實現淨增值／（減值）：					
投資	2(a)	43,037,216	(30,013,917)	(168,733,166)	(9,546,683)
將予宣佈證券合約	2(c)	–	(260,026)	–	(157,263)
差價合約	2(c)	–	–	–	–
交易所買賣期貨合約	2(c)	–	(15,591,800)	4,319,442	6,904,654
期權／交換選擇權合約	2(c)	–	1,071,721	(77,456)	(1,052,324)
換匯交易	2(c)	–	(1,537,190)	2,243,743	(446,163)
遠期外匯合約	2(c)	(18,249,107)	(25,779,526)	(43,057,493)	(17,564,460)
其他交易的外幣	2(i)	193,290	(16,339,827)	4,210,953	(992,196)
該年已實現淨增值／（減值）		24,981,399	(88,450,565)	(201,093,977)	(22,854,435)
未實現增值／（減值）淨變化：					
投資	2(a)	(201,620,862)	(130,324,076)	(328,999,990)	(47,870,319)
將予宣佈證券合約	2(c)	–	(86,657)	–	(135,916)
差價合約	2(c)	–	–	–	–
交易所買賣期貨合約	2(c)	–	(289,456)	451,558	383,845
期權／交換選擇權合約	2(c)	–	(846,706)	(239,072)	(133,754)
換匯交易	2(c)	–	(1,155,745)	(5,744,442)	(313,687)
遠期外匯合約	2(c)	(3,333,521)	1,882,271	(7,904,096)	(562,126)
其他交易的外幣	2(i)	(90,483)	(99,191)	(198,563)	(50,351)
該年末實現增值／（減值）淨變化		(205,044,866)	(130,919,560)	(342,634,605)	(48,682,308)
營運導致淨資產增加／（減少）		(175,452,647)	(212,873,289)	(450,422,955)	(73,208,310)
股本變化					
發行股份淨收益		386,276,582	736,988,486	1,171,661,901	322,112,518
股份回購淨支出		(318,549,794)	(458,406,837)	(1,556,278,001)	(258,075,332)
股本變化導致淨資產增加／（減少）		67,726,788	278,581,649	(384,616,100)	64,037,186
已宣告股息	15	(8,582,489)	(72,142)	(43,343,967)	(22)
外匯調整	2(e)	–	–	–	–
年末淨資產		939,683,090	845,281,585	1,694,518,231	364,440,108

營業報表及淨資產變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

基金名稱	附註	貝萊德環球前瞻 股票基金 (Global Long-Horizon Equity Fund)	貝萊德印度基金 (India Fund)	貝萊德日本靈活 股票基金 (Japan Flexible Equity Fund)	貝萊德日本特別 時機基金 (Japan Small & MidCap Opportunities Fund)
		USD	USD	JPY	JPY
年初淨資產		1,092,916,141	433,709,278	20,433,042,222	24,894,954,371
收益					
銀行利息	2(b)	4,347	—	—	—
債券利息，扣繳稅淨額	2(b)	—	—	—	—
交換交易利息	2(b)	—	—	—	—
差價合約利息	2(b)	—	—	—	—
股票連結商品收益	2(b)	—	—	—	—
貨幣市場存款利息	2(b)	—	—	—	—
集體投資計劃收益，扣繳稅淨額	2(b)	60,919	—	—	—
股利、預估繳稅淨額	2(b)	8,983,033	3,240,492	614,910,351	363,461,368
差價合約股利、扣繳稅淨額	2(b)	—	—	—	—
證券借貸收益	2(b)	40,565	—	11,117,374	10,908,761
管理費退款	4	—	—	—	—
其他補償		4,861	—	—	—
總收益	2(b)	9,093,725	3,240,492	626,027,725	374,370,129
費用					
銀行利息	2(b)	—	13,283	3,836,292	2,319,370
差價合約利息	2(c)	—	—	—	—
交換交易利息	2(c)	—	—	—	—
金融資產負債利率		—	—	—	—
差價合約股利、扣繳稅淨額	2(c)	—	—	—	—
年度服務費	6	2,883,409	1,274,666	77,082,508	52,641,971
貸款承諾費	16	7,612	3,277	206,764	165,680
存託機構與存託費	2(h),7	143,323	231,943	5,217,778	6,120,525
分銷費	5	912,336	326,069	75,252,189	7,854,928
稅項	8	577,563	195,914	16,366,397	10,399,327
管理費	4	15,419,450	6,135,666	396,308,399	285,702,543
扣除管理費用抵免	4	—	—	—	—
總費用		19,943,693	8,180,818	574,270,327	365,204,344
淨收益／（損失）		(10,849,968)	(4,940,326)	51,757,398	9,165,785
已實現淨增值／（減值）：					
投資	2(a)	(51,381,307)	86,102,992	(1,104,743,304)	(750,507,836)
將予宣佈證券合約	2(c)	—	—	—	—
差價合約	2(c)	—	—	—	—
交易所買賣期貨合約	2(c)	—	—	—	—
期權／交換選擇權合約	2(c)	—	—	—	—
換匯交易	2(c)	—	—	—	—
遠期外匯合約	2(c)	(1,333)	—	402,726,713	269,214,659
其他交易的外幣	2(i)	(242,826)	(610,923)	28,301,168	2,455,238
該年已實現淨增值／（減值）		(51,625,466)	85,492,069	(673,715,423)	(478,837,939)
未實現增值／（減值）淨變化：					
投資	2(a)	(206,368,749)	(127,328,066)	(1,259,438,371)	(1,035,332,782)
將予宣佈證券合約	2(c)	—	—	—	—
差價合約	2(c)	—	—	—	—
交易所買賣期貨合約	2(c)	—	—	—	—
期權／交換選擇權合約	2(c)	—	—	—	—
換匯交易	2(c)	—	—	—	—
遠期外匯合約	2(c)	(890)	—	96,878,638	46,871,853
其他交易的外幣	2(i)	(22,167)	(52,339)	(28,485)	945,576
該年未實現增值／（減值）淨變化		(206,391,806)	(127,380,405)	(1,162,588,218)	(987,515,353)
營運導致淨資產增加／（減少）		(268,867,240)	(46,828,662)	(1,784,546,243)	(1,457,187,507)
股本變化					
發行股份淨收益		723,168,696	510,335,588	43,382,935,456	9,339,693,347
股份回購淨支出		(483,945,016)	(446,090,612)	(32,939,434,255)	(12,542,112,813)
股本變化導致淨資產增加／（減少）		239,223,680	64,244,976	10,443,501,201	(3,202,419,466)
已宣告股息	15	—	—	(2,422,103)	(242,236)
外匯調整	2(e)	—	—	—	—
年末淨資產		1,063,272,581	451,125,592	29,089,575,077	20,235,105,162

營業報表及淨資產變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

基金名稱	附註	貝萊德拉丁美洲基金 (Latin American Fund) USD	貝萊德營養科學基金 (Nutrition Fund) USD	貝萊德永續能源基金（基金之配息來源可能為本金）(Sustainable Energy Fund) USD	貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）(Systematic Global Equity High Income Fund) USD
年初淨資產		882,654,961	348,777,115	7,330,579,788	3,257,105,292
收益					
銀行利息	2(b)	6,630	1,359	53,914	525,536
債券利息，扣繳稅淨額	2(b)	32,356	-	-	-
交換交易利息	2(b)	-	-	-	-
差價合約利息	2(b)	-	-	-	-
股票連結商品收益	2(b)	-	-	-	-
貨幣市場存款利息	2(b)	-	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	40,938	119,920	2,289,077	-
股利、預估繳稅淨額	2(b)	72,730,211	3,082,813	87,737,306	140,132,285
差價合約股利、扣繳稅淨額	2(b)	-	-	-	-
證券借貸收益	2(b)	27,992	85,448	1,307,207	2,098,332
管理費退款	4	-	-	-	-
其他補償		-	2,340	35,107	16,347
總收益	2(b)	72,838,127	3,291,880	91,422,611	142,772,500
費用					
銀行利息	2(b)	-	-	-	-
差價合約利息	2(c)	-	-	-	-
交換交易利息	2(c)	-	-	-	-
金融資產負殖利率		-	-	-	-
差價合約股利、扣繳稅淨額	2(c)	-	-	-	-
年度服務費	6	2,036,893	610,292	14,941,158	9,208,609
貸款承諾費	16	5,869	2,052	46,332	23,254
存託機構與存託費	2(h),7	281,062	82,206	1,029,423	587,644
分銷費	5	176,778	681,590	8,741,987	106,305
稅項	8	404,834	131,478	3,079,713	1,936,859
管理費	4	13,844,683	3,899,975	101,347,583	56,206,331
扣除管理費用抵免	4	-	-	-	-
總費用		16,750,119	5,407,593	129,186,196	68,069,002
淨收益／（損失）		56,088,008	(2,115,713)	(37,763,585)	74,703,498
已實現淨增值／（減值）：					
投資	2(a)	(57,395,852)	(29,902,410)	347,713,549	(339,353,281)
將予宣佈證券合約	2(c)	-	-	-	-
差價合約	2(c)	-	-	-	-
交易所買賣期貨合約	2(c)	-	-	-	(1,747,109)
期權／交換選擇權合約	2(c)	-	-	-	184,442,898
換匯交易	2(c)	-	-	-	-
遠期外匯合約	2(c)	(1,759,420)	(3,869,402)	(33,778,359)	(81,995,948)
其他交易的外幣	2(i)	682,465	5,085	(622,513)	3,689,704
該年已實現淨增值／（減值）		(58,472,807)	(33,766,727)	313,312,677	(234,963,736)
未實現增值／（減值）淨變化：					
投資	2(a)	(114,437,848)	(57,335,008)	(1,963,803,783)	(482,865,245)
將予宣佈證券合約	2(c)	-	-	-	-
差價合約	2(c)	-	-	-	-
交易所買賣期貨合約	2(c)	-	-	-	(21,804,014)
期權／交換選擇權合約	2(c)	-	-	-	16,723,600
換匯交易	2(c)	-	-	-	-
遠期外匯合約	2(c)	(47,323)	(701,839)	(5,571,075)	(20,040,064)
其他交易的外幣	2(i)	(22,018)	(10,576)	(233,757)	(671,114)
該年末實現增值／（減值）淨變化		(114,507,189)	(58,047,423)	(1,969,608,615)	(508,656,837)
營運導致淨資產增加／（減少）		(116,891,988)	(93,929,863)	(1,694,059,523)	(668,917,075)
股本變化					
發行股份淨收益		537,540,419	202,861,408	3,766,196,912	4,578,664,295
股份回購淨支出		(467,845,089)	(109,351,167)	(2,952,010,447)	(2,507,326,396)
股本變化導致淨資產增加／（減少）		69,695,330	93,510,241	814,186,465	2,071,337,899
已宣告股息	15	(225,134)	(9)	(209,114)	(289,903,016)
外匯調整	2(e)	-	-	-	-
年末淨資產		835,233,169	348,357,484	6,450,497,616	4,369,623,100

營業報表及淨資產變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

基金名稱	附註	貝萊德智慧數據 環球小型企業 基金 (Systematic Global Small Cap Fund)	貝萊德英國基金 (United Kingdom Fund)	貝萊德美國價值 型基金 (US Basic Value Fund)	貝萊德美元優 質債券基金 (US Dollar Bond Fund)
		USD	GBP	USD	USD
年初淨資產		281,072,765	452,131,595	960,620,592	771,881,953
收益					
銀行利息	2(b)	17,302	1,363	6,919	126,481
債券利息，扣繳稅淨額	2(b)	—	—	—	15,984,505
交換交易利息	2(b)	—	—	—	204,673
差價合約利息	2(b)	—	—	—	—
股票連結商品收益	2(b)	—	—	—	—
貨幣市場存款利息	2(b)	—	—	—	—
集體投資計劃收益，扣繳稅淨額	2(b)	—	13,796	290,297	—
股利、預估繳稅淨額	2(b)	4,968,143	9,009,870	16,378,231	—
差價合約股利、扣繳稅淨額	2(b)	—	—	—	—
證券借貸收益	2(b)	111,137	15,101	103,847	15,725
管理費退款	4	—	—	—	—
其他補償		(3,892)	—	2,119	80
總收益	2(b)	5,092,690	9,040,130	16,781,413	16,331,464
費用					
銀行利息	2(b)	—	—	—	—
差價合約利息	2(c)	—	—	—	—
交換交易利息	2(c)	—	—	—	334,768
金融資產負債利率		—	—	—	—
差價合約股利、扣繳稅淨額	2(c)	—	—	—	—
年度服務費	6	366,183	702,757	1,933,945	564,848
貸款承諾費	16	1,749	2,639	5,976	5,016
存託機構與存託費	2(h),7	438,868	52,020	109,860	204,270
分銷費	5	160,432	253,957	601,399	258,251
稅項	8	117,236	134,524	369,407	198,968
管理費	4	3,451,662	4,151,257	11,379,763	3,350,764
扣除管理費用抵免	4	—	—	—	—
總費用		4,536,130	5,297,154	14,400,350	4,916,885
淨收益／（損失）		556,560	3,742,976	2,381,063	11,414,579
已實現淨增值／（減值）：					
投資	2(a)	2,345,732	(11,849,796)	59,838,437	(18,823,445)
將予宣佈證券合約	2(c)	—	—	—	(9,027,161)
差價合約	2(c)	—	—	—	—
交易所買賣期貨合約	2(c)	(764,573)	—	—	(6,970,229)
期權／交換選擇權合約	2(c)	—	—	—	884,948
換匯交易	2(c)	—	—	—	(3,039,078)
遠期外匯合約	2(c)	(2,094,168)	—	(5,372,599)	(7,370,053)
其他交易的外幣	2(i)	73,574	32,888	(97,559)	(200,054)
該年已實現淨增值／（減值）		(439,435)	(11,816,908)	54,368,279	(44,545,072)
未實現增值／（減值）淨變化：					
投資	2(a)	(47,517,678)	(83,951,612)	(113,478,115)	(64,339,752)
將予宣佈證券合約	2(c)	—	—	—	(666,988)
差價合約	2(c)	—	—	—	—
交易所買賣期貨合約	2(c)	(174,943)	—	—	96,305
期權／交換選擇權合約	2(c)	—	—	—	(838,905)
換匯交易	2(c)	—	—	—	576,838
遠期外匯合約	2(c)	(317,978)	—	(672,163)	(692,160)
其他交易的外幣	2(i)	(18,220)	10,309	(1,105)	(50,454)
該年未實現增值／（減值）淨變化		(48,028,819)	(83,941,303)	(114,151,383)	(65,915,116)
營運導致淨資產增加／（減少）		(47,911,694)	(92,015,235)	(57,402,041)	(99,045,609)
股本變化					
發行股份淨收益		50,109,683	110,532,175	497,929,093	231,376,398
股份回購淨支出		(61,223,731)	(200,458,808)	(641,480,348)	(330,275,466)
股本變化導致淨資產增加／（減少）		(11,114,048)	(89,926,633)	(143,551,255)	(98,899,068)
已宣告股息	15	—	(541,758)	(70,942)	(1,274,393)
外匯調整	2(e)	—	—	—	—
年末淨資產		222,047,023	269,647,969	759,596,354	572,662,883

營業報表及淨資產變動表

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基金名稱	附註	貝萊德美元非投資 等級債券基金（原 名「貝萊德美元高 收益債券基金」） （基金之配息來 源可能為本金） (US Dollar High Yield Bond Fund)	貝萊德美元儲備 基金 (US Dollar Reserve Fund)	貝萊德美國靈 活股票基金 (US Flexible Equity Fund)	貝萊德美國政府 房貸債券基金 (US Government Mortgage Impact Fund) ⁽²⁾
		USD	USD	USD	USD
年初淨資產		3,591,197,714	513,108,285	1,498,854,088	139,597,939
收益					
銀行利息	2(b)	374,455	12,275	10,378	2,586
債券利息，扣繳稅淨額	2(b)	157,787,693	—	—	4,535,805
交換交易利息	2(b)	716,102	—	—	—
差價合約利息	2(b)	—	—	—	—
股票連結商品收益	2(b)	—	—	—	—
貨幣市場存款利息	2(b)	—	3,314,384	—	—
集體投資計劃收益，扣繳稅淨額	2(b)	608,880	—	64,446	—
股利、預估繳稅淨額	2(b)	1,054,548	—	12,233,566	2,632
差價合約股利、扣繳稅淨額	2(b)	—	—	—	—
證券借貸收益	2(b)	394,235	—	57,370	—
管理費退款	4	129,907	—	—	—
其他補償		9,388	—	—	—
總收益	2(b)	161,075,208	3,326,659	12,365,760	4,541,023
費用					
銀行利息	2(b)	—	—	—	—
差價合約利息	2(c)	—	—	—	—
交換交易利息	2(c)	15,646	—	—	—
金融資產負債利率		—	—	—	—
差價合約股利、扣繳稅淨額	2(c)	—	—	—	—
年度服務費	6	3,591,064	377,439	2,749,311	168,520
貸款承諾費	16	22,131	—	9,803	914
存託機構與存託費	2(h),7	329,324	63,785	142,963	66,599
分銷費	5	268,215	80,433	560,430	116,743
稅項	8	1,123,905	49,714	555,969	52,801
管理費	4	28,155,525	2,250,934	16,766,821	711,862
扣除管理費用抵免	4	—	(1,110,494)	—	—
總費用		33,505,810	1,711,811	20,785,297	1,117,439
淨收益／（損失）		127,569,398	1,614,848	(8,419,537)	3,423,584
已實現淨增值／（減值）：					
投資	2(a)	(70,111,827)	216,913	142,218,429	(4,124,944)
將予宣佈證券合約	2(c)	—	—	—	(1,881,811)
差價合約	2(c)	—	—	—	—
交易所買賣期貨合約	2(c)	7,597,736	—	—	1,415,886
期權／交換選擇權合約	2(c)	(34,454)	—	—	152,192
換匯交易	2(c)	6,392,758	—	—	—
遠期外匯合約	2(c)	(27,458,216)	(2,739,882)	(25,164,930)	—
其他交易的外幣	2(i)	353,489	14,117	150,956	3
該年已實現淨增值／（減值）		(83,260,514)	(2,508,852)	117,204,455	(4,438,674)
未實現增值／（減值）淨變化：					
投資	2(a)	(412,143,080)	(120,610)	(261,326,210)	(13,629,531)
將予宣佈證券合約	2(c)	—	—	—	(66,628)
差價合約	2(c)	—	—	—	—
交易所買賣期貨合約	2(c)	393,286	—	—	170,231
期權／交換選擇權合約	2(c)	(42,101)	—	—	86,468
換匯交易	2(c)	(10,318,431)	—	—	—
遠期外匯合約	2(c)	(1,329,451)	(454,087)	(2,733,343)	—
其他交易的外幣	2(i)	(44,706)	77	(12,057)	(63)
該年末實現增值／（減值）淨變化		(423,484,483)	(574,620)	(264,071,610)	(13,439,523)
營運導致淨資產增加／（減少）		(379,175,599)	(1,468,624)	(155,286,692)	(14,454,613)
股本變化					
發行股份淨收益		1,600,740,913	1,256,197,022	795,379,658	54,016,857
股份回購淨支出		(2,370,074,609)	(1,262,199,783)	(594,039,821)	(77,052,385)
股本變化導致淨資產增加／（減少）		(769,333,696)	(6,002,761)	201,339,837	(23,035,528)
已宣告股息	15	(85,316,226)	—	—	(432,806)
外匯調整	2(e)	—	—	—	—
年末淨資產		2,357,372,193	505,636,900	1,544,907,233	101,674,992

(2) 基金名稱於該年度內變更，詳情請參閱備註 1。

營業報表及淨資產變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

基金名稱	附註	貝萊德美國增 長型基金 (US Growth Fund) USD	貝萊德美國中型 企業價值基金 (原名「貝萊德 美國特別時機基 金」) (US Mid- Cap Value Fund) ⁽²⁾ USD	貝萊德世界債券 基金 (本基金非 屬環境、社會及 治理相關主題基 金) (World Bond Fund) USD	貝萊德世界能源 基金 (基金之配 息來源可能為本 金) (World Energy Fund) USD
年初淨資產		602,871,140	328,740,239	1,365,246,053	2,108,830,946
收益					
銀行利息	2(b)	2,654	914	39,317	13,096
債券利息，扣繳稅淨額	2(b)	—	—	31,552,043	—
交換交易利息	2(b)	—	—	5,046,161	—
差價合約利息	2(b)	—	—	—	—
股票連結商品收益	2(b)	—	—	—	—
貨幣市場存款利息	2(b)	—	—	—	—
集體投資計劃收益，扣繳稅淨額	2(b)	37,455	88,210	—	210,830
股利、預估繳稅淨額	2(b)	1,721,945	4,437,446	—	97,548,706
差價合約股利、扣繳稅淨額	2(b)	—	—	—	—
證券借貸收益	2(b)	32,349	31,978	121,835	1,503,163
管理費退款	4	—	—	—	—
其他補償		473	1,001	285	24,135
總收益	2(b)	1,794,876	4,559,549	36,759,641	99,299,930
費用					
銀行利息	2(b)	—	—	—	—
差價合約利息	2(c)	—	—	—	—
交換交易利息	2(c)	—	—	4,256,331	—
金融資產負債利率		—	—	—	—
差價合約股利、扣繳稅淨額	2(c)	—	—	—	—
年度服務費	6	1,105,001	716,096	856,109	6,724,396
貸款承諾費	16	3,610	1,940	8,827	16,559
存託機構與存託費	2(h),7	56,687	75,473	335,377	334,615
分銷費	5	556,350	237,446	168,426	1,301,503
稅項	8	206,724	136,663	279,023	1,358,158
管理費	4	5,538,324	3,935,382	2,688,977	45,829,281
扣除管理費用抵免	4	—	—	—	—
總費用		7,466,696	5,103,000	8,593,070	55,564,512
淨收益／（損失）		(5,671,820)	(543,451)	28,166,571	43,735,418
已實現淨增值／（減值）：					
投資	2(a)	35,259,972	28,712,512	(66,725,323)	628,846,187
將予宣佈證券合約	2(c)	—	—	(6,908,302)	—
差價合約	2(c)	—	—	—	—
交易所買賣期貨合約	2(c)	—	—	2,101,035	—
期權／交換選擇權合約	2(c)	—	—	1,081,417	—
換匯交易	2(c)	—	—	(226,562)	—
遠期外匯合約	2(c)	(1,533,931)	(138,683)	(10,311,512)	(32,832,628)
其他交易的外幣	2(i)	(19,420)	(4,311)	1,397,000	1,055,222
該年已實現淨增值／（減值）		33,706,621	28,569,518	(79,592,247)	597,068,781
未實現增值／（減值）淨變化：					
投資	2(a)	(202,911,698)	(40,716,155)	(188,739,076)	325,376,695
將予宣佈證券合約	2(c)	—	—	(1,248,621)	—
差價合約	2(c)	—	—	—	—
交易所買賣期貨合約	2(c)	—	—	705,763	—
期權／交換選擇權合約	2(c)	—	—	(1,122,266)	—
換匯交易	2(c)	—	—	(4,239,300)	—
遠期外匯合約	2(c)	(78,109)	(5,226)	2,300,807	(4,744,612)
其他交易的外幣	2(i)	(86)	(6,209)	(39,990)	(220,070)
該年末實現增值／（減值）淨變化		(202,989,893)	(40,727,590)	(192,382,683)	320,412,013
營運導致淨資產增加／（減少）		(174,955,092)	(12,701,523)	(243,808,359)	961,216,212
股本變化					
發行股份淨收益		233,513,473	151,628,463	243,928,226	4,351,999,479
股份回購淨支出		(350,464,867)	(203,026,936)	(236,081,895)	(4,405,077,580)
股本變化導致淨資產增加／（減少）		(116,951,394)	(51,398,473)	7,846,331	(53,078,101)
已宣告股息	15	—	—	(965,028)	(2,395,449)
外匯調整	2(e)	—	—	—	—
年末淨資產		310,964,654	264,640,243	1,128,318,997	3,014,573,608

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

營業報表及淨資產變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

基金名稱	附註	貝萊德世界金融 基金（基金之 配息來源可能 為本金）(World Financials Fund) USD	貝萊德世界黃金 基金（基金之配 息來源可能為本 金）(World Gold Fund) USD	貝萊德世界健康 科學基金（基金 之配息來源可能 為本金）(World Healthscience Fund) USD
年初淨資產		1,633,640,408	5,287,967,838	14,078,116,205
收益				
銀行利息	2(b)	—	30,729	107,033
債券利息，扣繳稅淨額	2(b)	—	—	—
交換交易利息	2(b)	—	—	—
差價合約利息	2(b)	—	—	—
股票連結商品收益	2(b)	—	—	—
貨幣市場存款利息	2(b)	—	—	—
集體投資計劃收益，扣繳稅淨額	2(b)	42,111	223,590	2,764,497
股利、預估繳稅淨額	2(b)	41,136,993	91,258,045	167,716,292
差價合約股利、扣繳稅淨額	2(b)	—	—	—
證券借貸收益	2(b)	86,321	818,430	931,897
管理費退款	4	—	—	—
其他補償		29,847	317	10,164
總收益	2(b)	41,295,272	92,331,111	171,529,883
費用				
銀行利息	2(b)	10,544	—	—
差價合約利息	2(c)	—	—	—
交換交易利息	2(c)	—	—	—
金融資產負債利率		—	—	—
差價合約股利、扣繳稅淨額	2(c)	—	—	—
年度服務費	6	4,247,808	11,256,587	29,019,532
貸款承諾費	16	10,611	35,596	92,335
存託機構與存託費	2(h),7	269,931	660,883	1,539,386
分銷費	5	1,595,119	2,447,465	16,224,495
稅項	8	803,671	2,100,061	6,571,031
管理費	4	23,022,988	77,985,583	190,149,783
扣除管理費用抵免	4	—	—	—
總費用		29,960,672	94,486,175	243,596,562
淨收益／（損失）		11,334,600	(2,155,064)	(72,066,679)
已實現淨增值／（減值）：				
投資	2(a)	(42,236,293)	136,957,080	716,993,476
將予宣佈證券合約	2(c)	—	—	—
差價合約	2(c)	—	—	—
交易所買賣期貨合約	2(c)	—	—	—
期權／交換選擇權合約	2(c)	—	—	—
換匯交易	2(c)	—	—	—
遠期外匯合約	2(c)	(1,593,824)	(59,592,530)	(51,489,492)
其他交易的外幣	2(i)	124,209	1,301,675	1,453,819
該年已實現淨增值／（減值）		(43,705,908)	78,666,225	666,957,803
未實現增值／（減值）淨變化：				
投資	2(a)	(556,622,597)	(1,621,015,278)	(2,221,414,584)
將予宣佈證券合約	2(c)	—	—	—
差價合約	2(c)	—	—	—
交易所買賣期貨合約	2(c)	—	—	—
期權／交換選擇權合約	2(c)	—	—	—
換匯交易	2(c)	—	—	—
遠期外匯合約	2(c)	(1,094,984)	(6,277,048)	(10,324,915)
其他交易的外幣	2(i)	(175,445)	(89,559)	(248,901)
該年未實現增值／（減值）淨變化		(557,893,026)	(1,627,381,885)	(2,231,988,400)
營運導致淨資產增加／（減少）		(590,264,334)	(1,550,870,724)	(1,637,097,276)
股本變化				
發行股份淨收益		1,704,314,251	2,003,396,887	5,976,178,922
股份回購淨支出		(1,328,422,641)	(2,389,423,447)	(4,544,511,900)
股本變化導致淨資產增加／（減少）		375,891,610	(386,026,560)	1,431,667,022
已宣告股息	15	(183,737)	(23,200)	(257,586)
外匯調整	2(e)	—	—	—
年末淨資產		1,419,083,947	3,351,047,354	13,872,428,365

營業報表及淨資產變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

基金名稱	附註	貝萊德世界礦業 基金（基金之配 息來源可能為本 金）(World Mining Fund) USD	貝萊德世界地產 證券基金（基 金之配息來源 可能為本金） (World Real Estate Securities Fund) USD	貝萊德世界科技 基金（基金之 配息來源可能 為本金）(World Technology Fund) USD
年初淨資產		7,065,270,881	193,710,557	13,553,638,267
收益				
銀行利息	2(b)	39,924	23,080	52,192
債券利息，扣繳稅淨額	2(b)	—	—	—
交換交易利息	2(b)	—	—	—
差價合約利息	2(b)	—	—	—
股票連結商品收益	2(b)	—	—	—
貨幣市場存款利息	2(b)	—	—	—
集體投資計劃收益，扣繳稅淨額	2(b)	458,741	—	2,227,227
股利、預估繳稅淨額	2(b)	323,012,681	4,259,591	31,142,237
差價合約股利、扣繳稅淨額	2(b)	—	27,972	—
證券借貸收益	2(b)	1,159,095	23,191	7,870,338
管理費退款	4	—	—	—
其他補償		45,056	1,588	10,488
總收益	2(b)	324,715,497	4,335,422	41,302,482
費用				
銀行利息	2(b)	—	—	—
差價合約利息	2(c)	—	11,852	—
交換交易利息	2(c)	—	—	—
金融資產負債利率		—	—	—
差價合約股利、扣繳稅淨額	2(c)	—	—	—
年度服務費	6	15,324,420	348,662	22,181,726
貸款承諾費	16	46,359	1,254	80,105
存託機構與存託費	2(h),7	1,050,304	88,384	1,256,540
分銷費	5	2,492,288	71,714	10,946,392
稅項	8	2,933,566	67,673	4,659,472
管理費	4	108,168,351	1,764,543	141,527,017
扣除管理費用抵免	4	—	—	—
總費用		130,015,288	2,354,082	180,651,252
淨收益／（損失）		194,700,209	1,981,340	(139,348,770)
已實現淨增值／（減值）：				
投資	2(a)	763,297,176	1,830,037	(389,043,136)
將予宣佈證券合約	2(c)	—	—	—
差價合約	2(c)	—	(303,090)	—
交易所買賣期貨合約	2(c)	—	(32,406)	—
期權／交換選擇權合約	2(c)	—	—	—
換匯交易	2(c)	—	—	—
遠期外匯合約	2(c)	(75,952,333)	(567,101)	(39,200,612)
其他交易的外幣	2(i)	583,966	30,905	722,565
該年已實現淨增值／（減值）		687,928,809	958,345	(427,521,183)
未實現增值／（減值）淨變化：				
投資	2(a)	(1,706,921,982)	(40,646,479)	(4,224,227,816)
將予宣佈證券合約	2(c)	—	—	—
差價合約	2(c)	—	(32,406)	—
交易所買賣期貨合約	2(c)	—	—	—
期權／交換選擇權合約	2(c)	—	—	—
換匯交易	2(c)	—	—	—
遠期外匯合約	2(c)	(7,847,117)	(69,087)	(8,635,453)
其他交易的外幣	2(i)	(506,636)	(2,776)	(12,448)
該年未實現增值／（減值）淨變化		(1,715,275,735)	(40,750,748)	(4,232,875,717)
營運導致淨資產增加／（減少）		(832,646,717)	(37,811,063)	(4,799,745,670)
股本變化				
發行股份淨收益		3,162,267,338	78,995,165	4,859,523,899
股份回購淨支出		(4,018,957,937)	(88,418,006)	(4,821,031,686)
股本變化導致淨資產增加／（減少）		(856,690,599)	(9,422,841)	38,492,213
已宣告股息	15	(6,203,048)	(224,421)	(162,303)
外匯調整	2(e)	—	—	—
年末淨資產		5,369,730,517	146,252,232	8,792,222,507

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德亞太股票收益基金（基金之配息來源可能為本金） (Asia Pacific Equity Income Fund)				
A 類配息 (A) (G) 股份歐元避險	488,176	31,671	93,670	426,177
A 類配息 (Q) (G) 股份	1,042,877	22,887	260,930	804,834
A 類配息 (Q) (G) 股份新加坡幣避險	5,315,142	396,696	880,391	4,831,447
A 類配息 (R) (M) (G) 股份澳幣避險	560,014	237,661	153,334	644,341
A 類配息 (R) (M) (G) 股份南非幣避險	307,332	302,527	300,743	309,116
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	345	18,757	–	19,102
A 類配息 (S) (M) (G) 股份	966,113	75,700	218,849	822,964
A 類配息 (S) (M) (G) 股份港幣避險	201,393	186,155	123,418	264,130
A 類非配息股份	1,874,389	146,300	456,641	1,564,048
A 類非配息英國申報基金股份	89,716	15,979	74,938	30,757
C 類配息 (Q) (G) 股份	55,453	1,352	23,879	32,926
C 類配息 (Q) (G) 股份新加坡幣避險	24,004	–	–	24,004
D 類配息 (A) (G) 英國申報基金股份	914	26,830	26,830	914
D 類配息 (Q) (G) 股份	143,931	207	28,541	115,597
D 類配息 (Q) (G) 股份新加坡幣避險	20,014	–	–	20,014
D 類非配息股份	238,040	28,459	21,112	245,387
E 類配息 (Q) (G) 股份歐元避險	273,064	36,212	60,437	248,839
E 類非配息股份	845,193	75,271	277,044	643,420
I 類非配息股份	31,880	–	31,380	500
X 類非配息股份	24,240	1,819	1,193	24,866
貝萊德亞洲巨龍基金 (Asian Dragon Fund)				
A 類配息 (A) 英國申報基金股份	127,071	10,779	15,613	122,237
A 類非配息股份	7,302,577	1,767,294	2,427,657	6,642,214
A 類非配息股份澳幣避險	274,214	36,732	61,770	249,176
A 類非配息股份瑞士法郎避險	168,593	12,608	53,882	127,319
A 類非配息股份歐元避險	1,146,875	113,658	422,436	838,097
A 類非配息股份波蘭幣避險	424,522	111,706	156,804	379,424
A 類非配息股份新加坡幣避險	8,373,051	1,936,730	1,591,769	8,718,012
C 類非配息股份	1,027,274	945,253	350,719	1,621,808
D 類配息 (A) 英國申報基金股份	1,227,889	13,412	674,456	566,845
D 類非配息股份	4,671,904	833,455	1,003,374	4,501,985
D 類非配息股份澳幣避險	297	–	–	297
D 類非配息股份瑞士法郎避險	95,820	17,497	32,856	80,461
D 類非配息股份歐元避險	784,241	275,720	240,403	819,558
E 類非配息股份	1,603,835	184,546	330,656	1,457,725
I 類配息 (A) 股份	10,584	24,705	11,700	23,589
I 類配息 (A) 英國申報基金股份	49,955	54,600	58,375	46,180
I 類非配息股份	366,042	15,731	173,946	207,827
I 類非配息股份澳幣避險	1,481	–	–	1,481
X 類配息 (A) 英國申報基金股份	172	–	–	172
X 類非配息股份	1,543,607	177,784	71,932	1,649,459

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）(Asian Tiger Bond Fund)				
A 類配息 (D) 股份	9,516,381	1,132,719	3,349,037	7,300,063
A 類配息 (M) 股份	21,143,854	3,468,573	8,531,827	16,080,600
A 類配息 (M) 股份澳幣避險	3,326,680	157,413	595,333	2,888,760
A 類配息 (M) 股份歐元避險	1,771,275	105,664	514,737	1,362,202
A 類配息 (M) 股份港幣避險	43,398,994	865,615	13,108,964	31,155,645
A 類配息 (M) 股份紐元避險	1,263,189	81,796	274,193	1,070,792
A 類配息 (M) 股份新加坡幣避險	3,996,698	168,281	1,452,480	2,712,499
A 類配息 (R) (M) (G) 股份澳幣避險	22,752,794	1,431,416	8,314,486	15,869,724
A 類配息 (R) (M) (G) 股份加拿大幣避險	9,750,829	693,181	3,562,829	6,881,181
A 類配息 (R) (M) (G) 股份離岸人民幣避險	5,836,819	702,902	2,226,400	4,313,321
A 類配息 (R) (M) (G) 股份紐元避險	5,700,109	121,697	1,970,922	3,850,884
A 類配息 (R) (M) (G) 股份南非幣避險	1,516,863	335,983	596,610	1,256,236
A 類配息 (S) (M) (G) 股份	127,608,244	19,816,506	49,058,702	98,366,048
A 類配息 (S) (M) (G) 股份歐元避險	9,957,709	795,312	3,395,942	7,357,079
A 類配息 (S) (M) (G) 股份英鎊避險	20,394,835	1,810,520	7,780,379	14,424,976
A 類配息 (S) (M) (G) 股份港幣避險	29,903,507	2,671,677	14,820,628	17,754,556
A 類配息 (S) (M) (G) 股份新加坡幣避險	35,852,960	3,651,052	8,712,125	30,791,887
A 類非配息股份	15,756,002	2,430,576	7,022,395	11,164,183
A 類非配息股份歐元避險	3,166,608	1,192,263	1,873,412	2,485,459
A 類非配息股份港幣避險	388	–	–	388
A 類非配息股份新加坡幣避險	8,635,189	1,789,599	3,600,382	6,824,406
C 類配息 (D) 股份	125,994	542	8,409	118,127
C 類非配息股份	189,176	10,950	57,635	142,491
D 類配息 (A) 英國申報基金股份英鎊避險	1,506,908	565,938	792,160	1,280,686
D 類配息 (M) 股份	10,800,661	1,111,596	6,549,080	5,363,177
D 類配息 (M) 股份港幣避險	3,727,126	441,174	2,997,984	1,170,316
D 類配息 (M) 股份新加坡幣避險	71,004	9,080	–	80,084
D 類配息 (S) (M) (G) 股份	9,828,818	1,630,398	3,642,649	7,816,567
D 類非配息股份	18,430,796	6,196,182	9,680,547	14,946,431
D 類非配息股份歐元避險	3,892,310	1,789,931	3,220,221	2,462,020
D 類非配息股份新加坡幣避險	7,512,560	1,194,463	3,719,497	4,987,526
E 類非配息股份	1,406,023	122,884	377,682	1,151,225
E 類非配息股份歐元避險	1,745,009	1,827,565	657,970	2,914,604
I 類配息 (A) 英國申報基金股份英鎊避險	137,261	1,052,708	51,193	1,138,776
I 類配息 (M) 股份	3,337,408	5,014,209	1,963,129	6,388,488
I 類配息 (Q) 股份歐元避險	11,415,061	4,116,906	4,863,120	10,668,847
I 類非配息股份	23,998,339	26,707,193	21,645,865	29,059,667
I 類非配息股份歐元避險	2,767,652	24,445,685	4,731,089	22,482,248
I 類非配息股份新加坡幣避險	3,491,983	72,286	–	3,564,269
I 類非配息英國申報基金股份瑞士法郎避險	1,361,267	7,671,399	406,913	8,625,753
SR 類配息 (A) 英國申報基金股份英鎊避險	361	44,439	–	44,800
SR 類配息 (M) 英國申報基金股份	500	–	–	500
SR 類非配息英國申報基金股份	500	301,041	–	301,541
SR 類非配息英國申報基金股份歐元避險	421	–	–	421
X 類配息 (M) 股份	10	–	–	10
X 類非配息股份	1,652,756	18,705	8,349	1,663,112
X 類非配息股份歐元避險	220,095	26,857	246,480	472

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德中國基金 (China Fund)				
A 類配息 (A) 英國申報基金股份英鎊避險	106,505	85,468	27,396	164,577
A 類非配息股份	32,410,302	21,158,659	17,825,490	35,743,471
A 類非配息股份澳幣避險	3,587,081	1,883,462	1,274,975	4,195,568
A 類非配息股份離岸人民幣避險	1,886,130	451,073	499,505	1,837,698
A 類非配息股份歐元避險	1,301,791	802,628	820,016	1,284,403
A 類非配息股份港幣	13,024,516	3,787,295	2,616,038	14,195,773
A 類非配息股份新加坡幣避險	1,378,329	644,571	497,894	1,525,006
AI 類非配息股份歐元避險	445	–	–	445
C 類非配息股份	870,551	220,889	313,074	778,366
D 類配息 (A) 英國申報基金股份英鎊避險	5,073	3,136	234	7,975
D 類非配息股份	9,461,419	1,982,303	1,500,605	9,943,117
D 類非配息股份歐元避險	828,228	299,746	468,955	659,019
D 類非配息股份港幣	474	–	–	474
D 類非配息股份新加坡幣避險	642	–	–	642
D 類非配息英國申報基金股份英鎊避險	2,237,685	636,591	623,600	2,250,676
E 類非配息股份歐元避險	2,275,303	638,221	537,903	2,375,621
I 類非配息股份	4,152,123	1,717,531	354,983	5,514,671
I 類非配息股份歐元避險	445	–	–	445
X 類非配息股份	84,760	77,835	94,828	67,767
貝萊德歐洲靈活股票基金 (Continental European Flexible Fund)				
A 類配息 (A) 股份	2,511,544	717,732	790,264	2,439,012
A 類配息 (A) 英國申報基金股份	1,300,660	50,043	103,706	1,246,997
A 類配息 (A) 英國申報基金股份英鎊避險	536,304	54,689	174,937	416,056
A 類非配息股份	6,230,852	1,535,098	3,256,327	4,509,623
A 類非配息股份美金避險	22,319,489	7,237,232	13,566,186	15,990,535
A 類非配息英國申報基金股份	33,076,655	9,223,332	13,790,407	28,509,580
AI 類非配息股份	226,319	117,497	147,065	196,751
C 類非配息股份	2,523,748	786,871	466,485	2,844,134
D 類配息 (A) 英國申報基金股份	19,910,970	3,657,677	12,505,366	11,063,281
D 類配息 (A) 英國申報基金股份英鎊避險	3,450,681	901,232	1,673,813	2,678,100
D 類配息 (A) 英國申報基金股份美金避險	483,342	74,004	319,693	237,653
D 類非配息股份	37,546,193	9,867,261	21,326,009	26,087,445
D 類非配息股份美金避險	4,854,838	1,336,746	1,887,770	4,303,814
D 類非配息英國申報基金股份	2,389,411	720,906	1,682,646	1,427,671
D 類非配息英國申報基金股份英鎊避險	6,100,717	982,931	5,330,290	1,753,358
E 類非配息股份	9,001,476	2,703,362	2,159,445	9,545,393
I 類配息 (A) 英國申報基金股份	22,056,907	9,040,812	15,186,492	15,911,227
I 類配息 (A) 英國申報基金股份美金避險	17,970	12,668	18,768	11,870
I 類非配息股份	43,520,371	10,987,032	26,520,132	27,987,271
I 類非配息股份美金避險	4,272,574	1,487,094	3,826,696	1,932,972
I 類非配息英國申報基金股份	19,396	250,231	63,068	206,559
I 類非配息英國申報基金股份英鎊避險	–	17,194,340	4,619,930	12,574,410
SR 類配息 (A) 英國申報基金股份	838	441,867	156,284	286,421
SR 類配息 (A) 英國申報基金股份美金避險	500	727,756	–	728,256
SR 類非配息英國申報基金股份	842	8,248,864	631,674	7,618,032
SR 類非配息英國申報基金股份美金避險	500	1,516,868	472,667	1,044,701
X 類配息 (A) 英國申報基金股份	198,248	36,252	48,271	186,229
X 類非配息股份	433,029	377,271	117,016	693,284
貝萊德新興歐洲基金 (Emerging Europe Fund) ⁽¹⁾				
A 類配息 (A) 股份	50,445	2,282	11,312	41,415
A 類配息 (A) 英國申報基金股份	8,180	1,390	2,364	7,206
A 類非配息股份	4,312,142	899,265	962,439	4,248,968
A 類非配息股份新加坡幣避險	123,639	212,663	242,159	94,143
C 類非配息股份	68,869	24,823	29,263	64,429
D 類配息 (A) 英國申報基金股份	2,192	700	7	2,885
D 類非配息股份	456,815	88,428	204,614	340,629
D 類非配息英國申報基金股份英鎊避險	1,454	1,464	1,422	1,496
E 類非配息股份	219,740	28,051	47,994	199,797
I 類非配息股份	1,677,150	236,647	1,072,715	841,082
X 類配息 (A) 英國申報基金股份	216,814	78,756	295,530	40
X 類非配息股份	1,206,533	379,611	1,586,133	11

(1) 基金暫停，詳情請見附註 1。

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）(Emerging Markets Bond Fund)				
A 類配息 (A) 股份	9,191,960	3,376	2,932,244	6,263,092
A 類配息 (D) 股份	865,179	64,580	276,367	653,392
A 類配息 (M) 股份	2,820,769	233,577	771,257	2,283,089
A 類配息 (R) (M) (G) 股份澳幣避險	1,488,662	212,507	360,736	1,340,433
A 類配息 (R) (M) (G) 股份紐元避險	497,703	—	184,821	312,882
A 類配息 (R) (M) (G) 股份南非幣避險	207,120	123,187	146,821	183,486
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	345	—	—	345
A 類配息 (S) (M) (G) 股份	14,419,297	915,439	7,147,987	8,186,749
A 類配息 (S) (M) (G) 股份加拿大幣避險	1,012,410	51,416	368,926	694,900
A 類配息 (S) (M) (G) 股份英鎊避險	1,138,599	13,211	305,292	846,518
A 類配息 (S) (M) (G) 股份港幣避險	3,666,068	148,629	996,082	2,818,615
A 類非配息股份	11,244,469	2,589,796	9,144,851	4,689,414
A 類非配息股份歐元避險	5,557,213	1,070,917	505,427	6,122,703
A 類非配息股份英鎊避險	1,071,714	208,201	3,994	1,275,921
AI 類配息 (Q) 股份歐元避險	35,948	6,887	19,009	23,826
AI 類非配息股份歐元避險	18,460	—	—	18,460
C 類配息 (D) 股份	179,339	4,170	79,698	103,811
C 類非配息股份	1,580,759	91,876	448,021	1,224,614
D 類配息 (M) 股份	927,583	19,116	164,977	781,722
D 類非配息股份	230,753	56,934	76,190	211,497
D 類非配息股份歐元避險	4,579,739	1,495,718	3,243,358	2,832,099
D 類非配息英國申報基金股份	1,527,416	454,696	710,292	1,271,820
E 類配息 (Q) 股份歐元避險	613,376	36,180	90,295	559,261
E 類非配息股份	3,727,572	293,467	701,355	3,319,684
E 類非配息股份歐元避險	856,695	211,749	162,232	906,212
I 類配息 (A) 股份	77,069	—	—	77,069
I 類配息 (A) 英國申報基金股份歐元避險	464	19	—	483
I 類配息 (A) 英國申報基金股份英鎊避險	388	—	—	388
I 類配息 (Q) 股份歐元避險	1,030,763	141,373	878,089	294,047
I 類非配息股份	13,887,141	3,331,673	4,046,437	13,172,377
I 類非配息股份歐元避險	2,582,630	87,404	1,414,484	1,255,550
I 類非配息英國申報基金股份瑞士法郎避險	492	—	—	492
I 類非配息英國申報基金股份英鎊避險	100,350	—	100,000	350
X 類配息 (Q) 股份瑞士法郎避險	1,395,229	73,776	—	1,469,005
X 類配息 (Q) 股份歐元避險	512	28	—	540
X 類非配息股份	924,675	2,623,847	526,619	3,021,903
X 類非配息股份歐元避險	8,591,405	709,005	1,841,214	7,459,196
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）(Emerging Markets Equity Income Fund)				
A 類配息 (Q) (G) 股份	457,944	5,103	52,574	410,473
A 類配息 (R) (M) (G) 股份澳幣避險	310,491	49,521	208,126	151,886
A 類配息 (R) (M) (G) 股份離岸人民幣避險	798	104	395	507
A 類配息 (R) (M) (G) 股份紐元避險	37,180	2,329	19,590	19,919
A 類配息 (S) (M) (G) 股份	1,883,272	483,455	1,220,485	1,146,242
A 類配息 (S) (M) (G) 股份加拿大幣避險	30,647	4,534	10,425	24,756
A 類配息 (S) (M) (G) 股份歐元避險	119,861	894	8,603	112,152
A 類配息 (S) (M) (G) 股份英鎊避險	120,744	191,773	115,032	197,485
A 類配息 (S) (M) (G) 股份港幣避險	206,648	104,970	72,997	238,621
A 類配息 (S) (M) (G) 股份新加坡幣避險	121,725	141,006	154,233	108,498
A 類非配息股份	1,952,610	246,171	643,180	1,555,601
A 類非配息股份歐元避險	455	29	—	484
AI 類配息 (Q) (G) 股份歐元避險	481	16	—	497
AI 類非配息股份	448	—	—	448
D 類配息 (Q) (G) 英國申報基金股份	540,103	63,393	59,459	544,037
D 類非配息股份	14,689	201	13,165	1,725
D 類非配息股份歐元避險	455	7,141	—	7,596
D 類非配息英國申報基金股份	5,886,116	1,274,461	1,238,514	5,922,063
E 類配息 (Q) (G) 股份歐元避險	457,846	28,610	70,013	416,443
E 類非配息股份歐元避險	476,526	105,140	197,571	384,095
I 類非配息股份	733,205	—	—	733,205
I 類非配息股份瑞士法郎避險	621	—	—	621
X 類配息 (S) (M) (G) 股份	87	3	—	90
X 類非配息股份	12,421,513	1	2,756,317	9,665,197

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德新興市場基金 (Emerging Markets Fund)				
A 類配息 (A) 股份	8,563	45,199	1,598	52,164
A 類非配息股份	11,794,209	2,501,105	3,150,618	11,144,696
A 類非配息股份歐元避險	90,747	120,871	139,209	72,409
AI 類非配息股份	89,133	53,685	30,582	112,236
C 類非配息股份	918,974	196,203	227,746	887,431
D 類非配息股份	9,569,145	4,111,461	8,077,223	5,603,383
D 類非配息股份歐元避險	178,951	145,773	208,034	116,690
E 類非配息股份	2,316,745	509,666	525,400	2,301,011
I 類配息 (A) 股份	–	2,196,879	–	2,196,879
I 類配息 (Q) 英國申報基金股份	7,044,216	7,491,279	1,177,931	13,357,564
I 類非配息股份	59,429,908	29,022,632	50,357,992	38,094,548
SI 類非配息股份	–	50,869,424	–	50,869,424
X 類非配息股份	21,570,779	12,931,446	4,193,224	30,309,001
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）(Emerging Markets Local Currency Bond Fund)				
A 類配息 (A) 股份	129,429	1,904	64,341	66,992
A 類配息 (D) 股份	2,357,743	14,077	814,893	1,556,927
A 類配息 (M) 股份	8,471,577	1,116,104	2,488,175	7,099,506
A 類配息 (M) 股份澳幣避險	252,444	–	184,437	68,007
A 類配息 (R) (M) (G) 股份澳幣避險	566,971	898	97,865	470,004
A 類配息 (R) (M) (G) 股份紐元避險	92,791	–	56,698	36,093
A 類配息 (S) (M) (G) 股份	3,869,184	22,738	978,765	2,913,157
A 類配息 (S) (M) (G) 股份加拿大幣避險	111,787	1,826	18,713	94,900
A 類配息 (S) (M) (G) 股份英鎊避險	579,275	11,957	242,414	348,818
A 類配息 (S) (M) (G) 股份港幣避險	322,546	1	23,102	299,445
A 類配息 (S) (M) (G) 股份新加坡幣避險	1,457,848	33,844	466,930	1,024,762
A 類非配息股份	13,724,949	5,487,614	11,733,977	7,478,586
A 類非配息股份瑞士法郎避險	361,506	13,700	250,754	124,452
A 類非配息股份歐元避險	3,213,862	307,683	2,547,190	974,355
A 類非配息股份波蘭幣避險	2,177,155	1,450,215	2,635,104	992,266
A 類非配息股份瑞典幣避險	430	–	–	430
A 類非配息股份新加坡幣避險	325,771	806,917	931,868	200,820
AI 類配息 (Q) 股份	492	24	–	516
AI 類非配息股份	440	–	–	440
C 類配息 (D) 股份	269,206	587	143,732	126,061
C 類非配息股份	245,762	111,233	100,735	256,260
D 類配息 (A) 股份	618,245	31,236	573,354	76,127
D 類配息 (M) 股份	5,422,379	57,857	5,248,512	231,724
D 類配息 (M) 股份澳幣避險	512	–	–	512
D 類配息 (M) 英國申報基金股份英鎊避險	7,986,597	23,916	7,464,101	546,412
D 類配息 (Q) 英國申報基金股份	27,756	–	22,967	4,789
D 類非配息股份	3,480,928	2,651,946	2,700,844	3,432,030
D 類非配息股份瑞士法郎避險	75,526	8,926	18,162	56,290
D 類非配息股份歐元避險	5,353,114	258,425	2,691,399	2,920,140
D 類非配息股份波蘭幣避險	52,040	–	–	52,040
D 類非配息股份新加坡幣避險	641	–	–	641
D 類非配息英國申報基金股份英鎊避險	446,669	10,153	396,318	60,504
E 類配息 (Q) 股份歐元避險	269,619	126,801	163,739	232,681
E 類非配息股份	1,411,424	28,643	634,686	805,381
E 類非配息股份歐元避險	655,032	93,637	272,427	476,242
I 類配息 (M) 英國申報基金股份英鎊避險	9	–	–	9
I 類配息 (Q) 股份	9,340,366	2,120,762	5,991,906	5,469,222
I 類非配息股份	30,929,476	8,895,690	7,316,049	32,509,117
I 類非配息股份歐元避險	21,018,065	8,776,664	26,176,673	3,618,056
S 類配息 (M) 英國申報基金股份英鎊避險	390	–	–	390
SR 類配息 (M) 英國申報基金股份	500	–	–	500
SR 類配息 (M) 英國申報基金股份英鎊避險	360	–	–	360
SR 類非配息英國申報基金股份	500	171,220	–	171,720
SR 類非配息英國申報基金股份歐元避險	415	–	–	415
X 類配息 (Q) 股份英鎊避險	380	–	–	380
X 類非配息股份	20,480,742	299,510	3,058,001	17,722,251
X 類非配息股份英鎊避險	18,157,386	1	1,210,980	16,946,407

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自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金） (ESG Multi-Asset Fund)				
A 類配息 (A) 股份	6,438,851	108,049,726	2,418,755	112,069,822
A 類配息 (R) (M) (G) 股份新加坡幣避險	3,108,607	2,952,014	2,716,211	3,344,410
A 類配息 (R) (M) (G) 股份美金避險	3,996,722	5,484,990	4,361,032	5,120,680
A 類配息 (T) 股份離岸人民幣避	–	318	–	318
A 類配息 (T) 股份新加坡幣避險	–	31,656	–	31,656
A 類配息 (T) 股份美金避險	–	55,974	–	55,974
A 類非配息股份	22,587,596	30,830,196	9,343,754	44,074,038
A 類非配息股份澳幣避險	647,752	1,447,706	1,221,228	874,230
A 類非配息股份新加坡幣避險	407,007	2,216,486	1,780,073	843,420
A 類非配息股份美金避險	2,840,590	6,709,809	4,926,954	4,623,445
A 類非配息股份南非幣避險	351,956	654,629	641,238	365,347
AI 類非配息股份	10,562,654	19,255,767	5,826,184	23,992,237
C 類非配息股份	46,825,767	33,372,647	16,523,871	63,674,543
C 類非配息股份美金避險	410,355	325,628	154,355	581,628
D 類非配息股份	22,541,594	14,571,107	6,525,322	30,587,379
D 類非配息股份美金避險	1,224,866	1,353,136	266,740	2,311,262
E 類非配息股份	55,247,956	61,038,399	13,430,939	102,855,416
E 類非配息股份美金避險	1,664,638	1,523,509	605,162	2,582,985
I 類非配息股份	25,882,802	19,014,651	14,735,420	30,162,033
I 類非配息股份巴西雷亞爾避險	31,034	27,401	14,281	44,154
I 類非配息股份美金避險	984,752	2,799,530	1,972,954	1,811,328
貝萊德歐元優質債券基金 (Euro Bond Fund)				
A 類配息 (A) 股份	3,961,798	95,245	962,622	3,094,421
A 類配息 (A) 英國申報基金股份	697	4,011	36	4,672
A 類配息 (D) 股份	539,455	18,129	150,521	407,063
A 類配息 (M) 股份	285,672	33,472	144,071	175,073
A 類非配息股份	23,335,402	8,752,181	16,274,682	15,812,901
A 類非配息股份日圓避險	105,770	–	105,222	548
A 類非配息股份波蘭幣避險	206,319	109,097	266,076	49,340
A 類非配息股份美金避險	311,817	126,362	187,602	250,577
AI 類非配息股份	22,358	6,084	9,258	19,184
C 類非配息股份	437,739	43,192	168,838	312,093
D 類配息 (A) 股份	2,362,771	85,126	1,287,046	1,160,851
D 類配息 (A) 英國申報基金股份	11,766	446	4,046	8,166
D 類配息 (A) 英國申報基金股份英鎊避險	20,601	–	–	20,601
D 類配息 (M) 股份	111,735	615	8,585	103,765
D 類非配息股份	20,892,069	3,770,288	11,496,116	13,166,241
D 類非配息股份瑞士法郎避險	187,607	33,600	30,800	190,407
D 類非配息股份美金避險	1,138,727	110,972	378,130	871,569
E 類配息 (Q) 股份	1,718,914	41,632	380,216	1,380,330
E 類非配息股份	3,615,429	504,228	1,396,497	2,723,160
I 類配息 (A) 英國申報基金股份	7,024,957	182,973	6,576,909	631,021
I 類配息 (A) 英國申報基金股份英鎊避險	1,864,816	320,838	180,393	2,005,261
I 類配息 (A) 英國申報基金股份美金避險	1,242,217	686,307	235,881	1,692,643
I 類非配息股份	117,842,042	60,746,271	62,248,171	116,340,142
I 類非配息股份瑞士法郎避險	72,234	350	28,890	43,694
I 類非配息股份日圓避險	548	–	–	548
I 類非配息股份美金避險	40,234,123	8,088,787	7,753,527	40,569,383
S 類配息 (A) 股份	780,795	26,891	73,192	734,494
SR 類非配息英國申報基金股份	415	84,324	–	84,739
SR 類非配息英國申報基金股份美金避險	500	37,843	–	38,343
X 類非配息股份	5,009,384	1,040,346	784,574	5,265,156

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德歐元市場基金 (Euro-Markets Fund)				
A 類配息 (A) 股份	2,884,990	463,129	348,616	2,999,503
A 類配息 (A) 英國申報基金股份	27,814	1	17,839	9,976
A 類非配息股份	18,538,352	6,683,001	9,338,462	15,882,891
A 類非配息股份瑞士法郎避險	304,951	13,176	51,828	266,299
A 類非配息股份英鎊避險	181,362	15,946	40,072	157,236
A 類非配息股份港幣避險	400	31,414	–	31,814
A 類非配息股份新加坡幣避險	24,817	67,246	55,351	36,712
A 類非配息股份美金避險	2,449,978	1,328,525	1,431,580	2,346,923
AI 類非配息股份	25,375	64,520	27,045	62,850
C 類非配息股份	357,203	158,644	119,561	396,286
D 類配息 (A) 股份	59,835	17,516	16,092	61,259
D 類配息 (A) 英國申報基金股份	117,544	92,020	70,375	139,189
D 類非配息股份	19,826	79,268	19,412	79,682
D 類非配息股份美金避險	497,498	762,249	449,872	809,875
D 類非配息英國申報基金股份	5,948,750	1,795,182	1,774,790	5,969,142
D 類非配息英國申報基金股份瑞士法郎避險	499,231	198,069	181,206	516,094
E 類非配息股份	2,998,279	557,764	569,125	2,986,918
I 類配息 (A) 股份	146,532	3,136	52,564	97,104
I 類非配息股份	11,993,289	3,578,358	8,348,329	7,223,318
S 類配息 (A) 股份	56,920	2	21,382	35,540
S 類非配息股份	114,007	32,160	17,084	129,083
X 類非配息股份	5	–	–	5
貝萊德歐洲基金 (European Fund)				
A 類配息 (A) 股份	37,181	13,657	16,424	34,414
A 類配息 (A) 英國申報基金股份	2,058	1,357	408	3,007
A 類非配息股份	4,091,805	767,493	1,964,292	2,895,006
A 類非配息股份澳幣避險	240,637	157,024	191,896	205,765
A 類非配息股份加拿大幣避險	139,071	66,755	98,518	107,308
A 類非配息股份離岸人民幣避險	60,647	10,532	66,501	4,678
A 類非配息股份英鎊避險	194,375	66,787	90,417	170,745
A 類非配息股份港幣避險	7,443,155	1,511,586	3,809,084	5,145,657
A 類非配息股份紐元避險	308,837	46,026	274,714	80,149
A 類非配息股份新加坡幣避險	586,394	127,952	143,936	570,410
A 類非配息股份美金避險	4,351,405	1,379,055	2,468,487	3,261,973
C 類非配息股份	234,814	90,768	109,640	215,942
D 類配息 (A) 英國申報基金股份	10,827	4,096	8,193	6,730
D 類非配息股份	177,892	100,237	120,273	157,856
D 類非配息股份美金避險	1,428,075	306,889	1,500,959	234,005
D 類非配息英國申報基金股份	792,962	300,548	309,736	783,774
E 類非配息股份	504,307	95,371	92,216	507,462
I 類非配息股份	393,493	607,563	413,505	587,551
I 類非配息股份美金避險	489,377	19	481,135	8,261
S 類非配息股份	420	1,678,033	23,095	1,655,358
X 類非配息股份	1,930,751	421,019	697,466	1,654,304
貝萊德歐洲特別時機基金 (European Special Situations Fund)				
A 類配息 (A) 股份	409	223,380	7,494	216,295
A 類非配息股份	10,077,531	2,110,081	2,906,062	9,281,550
A 類非配息股份澳幣避險	113,686	141,957	144,285	111,358
A 類非配息股份加拿大幣避險	35,545	55,450	62,943	28,052
A 類非配息股份離岸人民幣避險	115	–	–	115
A 類非配息股份英鎊避險	147,432	116,650	181,052	83,030
A 類非配息股份港幣避險	134,628	193,023	245,011	82,640
A 類非配息股份美金避險	6,242,729	4,904,191	4,469,125	6,677,795
C 類非配息股份	280,891	48,986	32,795	297,082
D 類非配息股份	3,255,053	1,239,303	1,140,821	3,353,535
D 類非配息股份美金避險	626,297	175,308	247,810	553,795
E 類非配息股份	1,743,085	229,251	362,975	1,609,361
I 類配息 (A) 股份	462	–	–	462
I 類非配息股份	21,808,327	4,429,438	13,064,122	13,173,643
X 類非配息股份	159,253	13,124	7,571	164,806

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	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德歐洲價值型基金 (European Value Fund)				
A 類配息 (A) 股份	131,671	90,225	30,412	191,484
A 類配息 (A) 英國申報基金股份	7,139	962	94	8,007
A 類非配息股份	3,446,894	1,164,712	1,969,866	2,641,740
A 類非配息股份澳幣避險	304,576	62,131	231,056	135,651
A 類非配息股份離岸人民幣避險	8,778	—	—	8,778
A 類非配息股份港幣避險	212,496	19,192	37,383	194,305
A 類非配息股份美金避險	4,001,811	1,066,069	2,255,880	2,812,000
C 類非配息股份	384,422	100,795	211,373	273,844
D 類配息 (A) 英國申報基金股份	11,383	7,409	10,547	8,245
D 類非配息股份	2,197,648	1,844,299	1,850,948	2,190,999
D 類非配息股份美金避險	163,581	237,101	102,482	298,200
E 類非配息股份	1,076,024	445,509	413,376	1,108,157
I 類非配息股份	12,106,629	5,889,112	9,298,324	8,697,417
S 類配息 (A) 股份	66,094	9	2,668	63,435
X 類非配息股份	6,273,203	393,366	488,277	6,178,292
貝萊德環球資產配置基金 (Global Allocation Fund)				
A 類配息 (A) 股份	16,442,812	2,828,171	1,666,247	17,604,736
A 類配息 (A) 股份歐元避險	1,814,449	88,003	359,177	1,543,275
A 類配息 (Y) (Q) (G) 股份	500	—	—	500
A 類配息 (Y) (Q) (G) 股份澳幣避險	659	—	—	659
A 類配息 (Y) (Q) (G) 股份新加坡幣避險	671	—	—	671
A 類非配息股份	105,987,712	17,196,735	22,179,191	101,005,256
A 類非配息股份澳幣避險	9,860,513	1,224,608	1,407,388	9,677,733
A 類非配息股份瑞士法郎避險	1,998,648	245,965	267,811	1,976,802
A 類非配息股份離岸人民幣避險	868,456	501,055	345,613	1,023,898
A 類非配息股份歐元避險	22,309,938	3,511,088	4,060,914	21,760,112
A 類非配息股份英鎊避險	2,167,806	530,680	444,229	2,254,257
A 類非配息股份港幣避險	16,670,402	6,233,204	10,696,899	12,206,707
A 類非配息股份波蘭幣避險	2,487,903	1,902,829	2,347,687	2,043,045
A 類非配息股份新加坡幣避險	5,325,757	1,180,446	839,811	5,666,392
AI 類非配息股份	336,668	505,601	162,463	679,806
AI 類非配息股份歐元避險	319,962	194,096	78,554	435,504
C 類非配息股份	7,637,599	842,142	1,046,902	7,432,839
C 類非配息股份歐元避險	1,622,193	350,325	229,977	1,742,541
D 類配息 (A) 股份	536,078	275,115	415,594	395,599
D 類配息 (A) 股份歐元避險	243,366	43,490	49,802	237,054
D 類非配息股份	3,421,817	1,471,656	870,340	4,023,133
D 類非配息股份澳幣避險	289,023	130,499	40,624	378,898
D 類非配息股份瑞士法郎避險	148,335	105,136	9,140	244,331
D 類非配息股份歐元避險	6,905,999	1,857,386	2,260,764	6,502,621
D 類非配息股份英鎊避險	1,007,875	280,203	201,184	1,086,894
D 類非配息股份波蘭幣避險	27,362	—	—	27,362
D 類非配息股份新加坡幣避險	130,452	37,549	46,399	121,602
D 類非配息英國申報基金股份	10,672,914	3,090,824	3,337,510	10,426,228
E 類非配息股份	19,055,668	6,605,847	2,615,186	23,046,329
E 類非配息股份歐元避險	10,854,700	1,559,474	1,556,922	10,857,252
E 類非配息股份波蘭幣避險	269,095	93,081	110,628	251,548
I 類非配息股份	10,886,790	2,607,187	2,407,421	11,086,556
I 類非配息股份歐元避險	4,559,404	1,173,847	1,410,646	4,322,605
I 類非配息股份新加坡幣避險	15	—	—	15
J 類非配息股份	228,356	6,052	32,408	202,000
X 類配息 (A) 股份	42,225,919	4,209,270	8,662,411	37,772,778
X 類非配息股份	11,209,421	563,498	2,436,978	9,335,941
X 類非配息股份澳幣避險	4,300,272	371,590	858,210	3,813,652
X 類非配息股份歐元避險	450	—	—	450
X 類非配息股份日圓避險	3,579,424	416,432	942,011	3,053,845

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德環球企業債券基金（基金之配息來源可能為本金） (Global Corporate Bond Fund)				
A 類配息 (A) 股份歐元避險	169,044	2,939	1,150	170,833
A 類配息 (M) 股份澳幣避險	144,878	11,320	17,632	138,566
A 類配息 (M) 股份加拿大幣避險	215,280	1	81,333	133,948
A 類配息 (M) 股份英鎊避險	85,684	4,620	21,131	69,173
A 類配息 (M) 股份紐元避險	308,913	59,555	34,756	333,712
A 類配息 (Q) 股份	82,502	213	5,417	77,298
A 類配息 (R) (M) (G) 股份澳幣避險	2,573,897	299,499	791,910	2,081,486
A 類配息 (R) (M) (G) 股份離岸人民幣避險	2,358,462	273,083	1,008,845	1,622,700
A 類配息 (R) (M) (G) 股份紐元避險	130,354	5,474	13,950	121,878
A 類配息 (S) (M) (G) 股份	20,706,396	1,547,430	8,120,290	14,133,536
A 類配息 (S) (M) (G) 股份港幣避險	792,302	95,627	300,233	587,696
A 類配息 (S) (M) (G) 股份新加坡幣避險	161,746	32,439	104,605	89,580
A 類非配息股份	7,171,786	6,410,592	8,174,186	5,408,192
A 類非配息股份歐元避險	970,706	2,032,800	465,933	2,537,573
A 類非配息股份瑞典幣避險	3,493	603	28	4,068
D 類配息 (Q) 股份英鎊避險	384	—	14	370
D 類非配息股份	1,654,855	273,882	588,471	1,340,266
D 類非配息股份歐元避險	6,876,476	2,735,715	2,434,068	7,178,123
D 類非配息英國申報基金股份英鎊避險	1,833,757	1,675,212	1,371,659	2,137,310
E 類非配息股份	580,702	79,554	154,911	505,345
E 類非配息股份歐元避險	909,488	64,860	230,254	744,094
I 類配息 (A) 英國申報基金股份英鎊避險	514,284	1	407,501	106,784
I 類非配息股份	8,505,921	813,933	3,113,807	6,206,047
I 類非配息股份加拿大幣避險	590	—	—	590
I 類非配息股份歐元避險	11,095,714	69,281	6,237,110	4,927,885
X 類配息 (A) 英國申報基金股份英鎊避險	9,131,744	201,390	9,333,127	7
X 類非配息股份	4,811,463	272,561	3,333,071	1,750,953
X 類非配息股份歐元避險	15,114,350	1,427,104	561,731	15,979,723
X 類非配息股份挪威克朗避險	501,251	143,170	—	644,421
貝萊德環球動力股票基金 (Global Dynamic Equity Fund)				
A 類配息 (A) 股份	61,154	4,817	3,988	61,983
A 類非配息股份	9,340,313	2,519,128	3,028,012	8,831,429
A 類非配息股份離岸人民幣避險	8,210	—	7,900	310
A 類非配息股份歐元避險	461,244	52,839	208,466	305,617
C 類非配息股份	1,461,691	141,595	357,611	1,245,675
C 類非配息股份歐元避險	87,710	61,499	14,345	134,864
D 類配息 (A) 股份	443,112	27,833	72,059	398,886
D 類非配息股份	1,722,555	797,804	483,210	2,037,149
D 類非配息股份歐元避險	70,619	33,714	36,965	67,368
E 類非配息股份	1,932,922	313,934	238,034	2,008,822
E 類非配息股份歐元避險	210,317	27,578	44,364	193,531
I 類非配息股份	1,815,223	9,201,084	4,933,964	6,082,343
X 類非配息股份	7	—	—	7

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德全球股票收益基金（基金之配息來源可能為本金） (Global Equity Income Fund)				
A 類配息 (A) (G) 股份	1,187,069	142,844	168,451	1,161,462
A 類配息 (A) (G) 股份歐元避險	81,779	12	972	80,819
A 類配息 (Q) (G) 股份	5,185,600	233,019	612,639	4,805,980
A 類配息 (Q) (G) 股份歐元避險	813,778	146,623	174,985	785,416
A 類配息 (Q) (G) 股份新加坡幣避險	1,062,411	96,062	126,757	1,031,716
A 類配息 (Q) (G) 英國申報基金股份	862,506	718,700	97,156	1,484,050
A 類配息 (R) (M) (G) 股份澳幣避險	2,368,835	399,677	856,684	1,911,828
A 類配息 (R) (M) (G) 股份離岸人民幣避險	98,803	13,720	26,028	86,495
A 類配息 (R) (M) (G) 股份南非幣避險	177,212	200,054	157,043	220,223
A 類配息 (S) (M) (G) 股份	6,068,135	1,293,684	1,853,927	5,507,892
A 類配息 (S) (M) (G) 股份離岸人民幣避險	152,490	35,229	43,168	144,551
A 類配息 (S) (M) (G) 股份港幣避險	51,283	22,839	5,086	69,036
A 類配息 (S) (M) (G) 股份新加坡幣避險	4,811,035	757,124	501,039	5,067,120
A 類非配息股份	12,841,936	6,005,547	3,419,089	15,428,394
A 類非配息股份瑞士法郎避險	433,359	19,870	32,550	420,679
A 類非配息股份歐元避險	1,085,933	332,845	302,703	1,116,075
A 類非配息股份波蘭幣避險	3,302,105	7,256,768	7,897,331	2,661,542
A 類非配息股份新加坡幣避險	625,609	189,254	147,933	666,930
AI 類配息 (Q) (G) 股份歐元避險	429,535	332,622	223,969	538,188
AI 類非配息股份	206,827	139,919	188,874	157,872
AI 類非配息股份歐元避險	27,535	21,388	17,256	31,667
C 類配息 (Q) (G) 股份	1,283,802	15,709	89,556	1,209,955
C 類非配息股份	2,263,171	173,507	399,162	2,037,516
D 類配息 (A) (G) 股份	752,832	68,816	201,867	619,781
D 類配息 (Q) (G) 股份	901,505	148,162	256,287	793,380
D 類配息 (Q) (G) 股份歐元避險	122,081	67,958	13,219	176,820
D 類配息 (Q) (G) 英國申報基金股份	178,612	84,975	50,294	213,293
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	133,166	21,017	3,942	150,241
D 類非配息股份	6,966,610	2,262,356	4,224,122	5,004,844
D 類非配息股份瑞士法郎避險	331,197	43,578	112,437	262,338
D 類非配息股份歐元避險	332,577	289,280	306,626	315,231
D 類非配息股份波蘭幣避險	1,397	–	–	1,397
D 類非配息股份新加坡幣避險	8,827	2,930	34	11,723
E 類配息 (Q) (G) 股份	1,237,859	409,671	232,117	1,415,413
E 類配息 (Q) (G) 股份歐元避險	1,459,330	140,504	434,267	1,165,567
E 類非配息股份	1,113,784	291,412	276,253	1,128,943
E 類非配息股份歐元避險	37,124	38,171	6,061	69,234
I 類非配息股份	2,347,672	4,657,902	154,207	6,851,367
SR 類配息 (S) (M) (G) 股份	–	500	–	500
SR 類非配息股份	–	500	–	500
X 類非配息股份	9	–	–	9

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德環球政府債券基金 (Global Government Bond Fund)				
A 類配息 (D) 股份	45,436	2,480	7,708	40,208
A 類配息 (D) 股份歐元避險	32,885	1,982	17,335	17,532
A 類配息 (M) 股份	662,251	244,148	437,557	468,842
A 類配息 (M) 股份歐元避險	81,259	11,100	17,339	75,020
A 類配息 (M) 股份英鎊避險	64,735	34,476	32,698	66,513
A 類配息 (M) 股份港幣避險	390	—	—	390
A 類非配息股份	4,930,535	1,525,635	2,434,077	4,022,093
A 類非配息股份歐元避險	3,896,583	12,379,985	9,791,565	6,485,003
C 類配息 (D) 股份	6,190	—	—	6,190
C 類配息 (D) 股份歐元避險	6,275	—	1,245	5,030
C 類配息 (M) 股份	6	—	—	6
C 類非配息股份	140,538	15,525	61,014	95,049
C 類非配息股份歐元避險	151,020	94,111	37,545	207,586
D 類配息 (M) 股份	38,852	10,546	19,216	30,182
D 類配息 (M) 股份歐元避險	3,827	—	—	3,827
D 類非配息股份	419,344	156,383	180,908	394,819
D 類非配息股份歐元避險	2,144,729	5,782,622	1,447,445	6,479,906
E 類非配息股份	701,598	56,216	235,697	522,117
E 類非配息股份歐元避險	1,092,236	2,311,254	448,065	2,955,425
I 類配息 (A) 股份歐元避險	427	4	—	431
I 類非配息股份	3,917,251	1,424,576	2,859,993	2,481,834
I 類非配息股份歐元避險	422	4,798,210	—	4,798,632
X 類非配息股份歐元避險	8	1,141,787	—	1,141,795
X 類非配息股份挪威克朗避險	501,402	145,951	—	647,353
X 類非配息股份瑞典幣避險	21,584,361	4,064,321	765,168	24,883,514
X 類非配息英國申報基金股份	29,964	7,319	5,399	31,884

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」）（基金之配息來源可能為本金）(Global High Yield Bond Fund)				
A 類配息 (D) 英國申報基金股份	1,634,100	145,396	271,468	1,508,028
A 類配息 (D) 英國申報基金股份歐元避險	598,494	175,643	44,459	729,678
A 類配息 (M) 股份	11,258,857	1,905,457	4,827,193	8,337,121
A 類配息 (M) 股份歐元避險	2,448,294	445,160	677,200	2,216,254
A 類配息 (Q) 股份	170,528	30,580	60,354	140,754
A 類配息 (R) (M) (G) 股份澳幣避險	10,855,792	604,566	2,748,834	8,711,524
A 類配息 (R) (M) (G) 股份南非幣避險	3,482,765	735,453	938,946	3,279,272
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	29,084	46,551	45,346	30,289
A 類配息 (S) (M) (G) 股份	45,555,865	11,594,759	18,115,396	39,035,228
A 類配息 (S) (M) (G) 股份港幣避險	2,721,419	807,510	1,647,420	1,881,509
A 類配息 (S) (M) (G) 股份新加坡幣避險	1,190,591	187,993	313,615	1,064,969
A 類非配息股份	8,917,188	5,001,823	6,873,589	7,045,422
A 類非配息股份歐元避險	3,785,699	1,547,701	2,713,408	2,619,992
A 類非配息股份英鎊避險	866,708	80,468	127,222	819,954
A 類非配息股份波蘭幣避險	4,076,951	3,197,125	4,580,321	2,693,755
A 類非配息股份瑞典幣避險	4,101,273	1,025,594	1,633,167	3,493,700
AI 類配息 (Q) 股份歐元避險	79,259	15,653	26,703	68,209
AI 類非配息股份歐元避險	20,056	7,820	2,203	25,673
C 類配息 (D) 股份	234,980	25,497	1	260,476
C 類配息 (D) 股份歐元避險	28,570	—	28,570	—
C 類非配息股份	576,724	111,703	128,995	559,432
C 類非配息股份歐元避險	774,734	153,823	151,383	777,174
D 類配息 (M) 股份	4,617,045	3,033,736	1,470,951	6,179,830
D 類配息 (M) 股份歐元避險	310,730	248,032	96,791	461,971
D 類配息 (Q) 股份英鎊避險	1,495,420	388,559	266,591	1,617,388
D 類非配息股份	3,811,926	5,911,521	3,544,750	6,178,697
D 類非配息英國申報基金股份歐元避險	7,980,463	3,245,905	4,723,689	6,502,679
D 類非配息英國申報基金股份英鎊避險	362,908	42,676	88,674	316,910
E 類配息 (Q) 股份歐元避險	7,466,407	355,801	1,935,784	5,886,424
E 類非配息股份	2,417,087	614,706	749,126	2,282,667
E 類非配息股份歐元避險	2,919,376	248,796	642,140	2,526,032
I 類配息 (M) 股份	27,687,957	5,613,081	19,100,584	14,200,454
I 類非配息股份	8,922,380	9,072,635	8,219,619	9,775,396
I 類非配息股份加拿大幣避險	590	—	—	590
I 類非配息股份歐元避險	20,779,840	16,265,667	29,025,278	8,020,229
I 類非配息英國申報基金股份瑞士法郎避險	35,457	28,500	63,500	457
X 類配息 (A) 股份歐元避險	2,961,505	—	—	2,961,505
X 類非配息股份	1,317,263	1,018	1,309,125	9,156
X 類非配息股份歐元避險	2,393,182	—	263,022	2,130,160
貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund)				
A 類配息 (M) 股份	214,448	152,048	220,748	145,748
A 類非配息股份	3,485,616	4,906,499	4,868,507	3,523,608
A 類非配息股份歐元避險	614,828	478,138	321,088	771,878
C 類配息 (M) 股份	28,828	6,880	6,880	28,828
C 類非配息股份	202,996	176,067	32,925	346,138
D 類配息 (M) 股份	1,129	30,819	30,211	1,737
D 類非配息股份	1,600,820	1,729,080	1,608,272	1,721,628
D 類非配息股份歐元避險	5,810,482	2,052,490	4,453,373	3,409,599
E 類非配息股份歐元避險	9,671,066	7,922,103	3,963,754	13,629,415
I 類非配息股份	500	2,990,469	428,130	2,562,839
X 類非配息股份歐元避險	276,881	203,551	104,753	375,679
貝萊德環球前瞻股票基金 (Global Long-Horizon Equity Fund)				
A 類配息 (A) 股份	7,284	19,344	11,821	14,807
A 類配息 (A) 英國申報基金股份	965,428	34,496	60,276	939,648
A 類非配息股份	7,556,701	3,319,232	2,571,765	8,304,168
A 類非配息股份新加坡幣避險	2,086	3,517	934	4,669
AI 類非配息股份	36,424	194,253	43,073	187,604
C 類非配息股份	178,233	439,292	115,134	502,391
D 類配息 (A) 英國申報基金股份	59,395	333,385	26,136	366,644
D 類非配息股份	1,641,334	2,447,839	2,155,050	1,934,123
E 類非配息股份	1,183,442	845,869	318,364	1,710,947
I 類非配息股份	425	4,516,721	2,430,000	2,087,146
X 類非配息股份	2,205,992	882,937	518,959	2,569,970

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德印度基金 (India Fund)				
A 類配息 (A) 英國申報基金股份	41,061	8,473	3,141	46,393
A 類非配息股份	5,400,184	6,129,736	6,226,571	5,303,349
C 類非配息股份	255,493	106,835	111,590	250,738
D 類配息 (A) 英國申報基金股份	130,585	123,972	103,168	151,389
D 類非配息股份	1,083,021	345,143	1,176,638	251,526
E 類非配息股份	843,210	240,476	253,490	830,196
I 類非配息股份	–	14,976,479	1,359,225	13,617,254
X 類非配息股份	1,945,652	182,608	1,278,719	849,541
貝萊德日本靈活股票基金 (Japan Flexible Equity Fund)				
A 類配息 (A) 英國申報基金股份	60,751	15,801	2,971	73,581
A 類非配息股份	3,198,856	9,610,809	8,297,490	4,512,175
A 類非配息股份歐元避險	135,979	51,538	44,456	143,061
A 類非配息股份美金避險	280,417	1,153,072	895,032	538,457
C 類非配息股份	350,000	4,079,885	2,796,877	1,633,008
D 類配息 (A) 英國申報基金股份	159,545	13,316	40,260	132,601
D 類非配息股份	1,712,151	3,525,238	1,512,981	3,724,408
D 類非配息股份歐元避險	1,655,258	400,550	789,011	1,266,797
E 類非配息股份	827,227	2,385,994	2,134,040	1,079,181
E 類非配息股份歐元避險	1,513,026	590,124	287,629	1,815,521
I 類非配息股份	215,786	73,998	203,879	85,905
X 類非配息股份	554,867	37,723	195,409	397,181
X 類非配息股份歐元避險	448	–	–	448
貝萊德日本特別時機基金 (Japan Small & MidCap Opportunities Fund)				
A 類配息 (A) 英國申報基金股份	188	45	–	233
A 類非配息股份	1,842,197	675,561	842,297	1,675,461
A 類非配息股份歐元避險	48,881	11,983	17,157	43,707
A 類非配息股份美金避險	498,771	1,234,822	1,122,840	610,753
C 類非配息股份	41,787	3,636	19,171	26,252
D 類配息 (A) 英國申報基金股份	5,022	5,679	6,708	3,993
D 類非配息股份	496,876	29,046	194,313	331,609
D 類非配息股份歐元避險	20,130	2,545	19,427	3,248
E 類非配息股份	142,039	45,424	40,333	147,130
I 類非配息股份	478	–	–	478
I 類非配息股份歐元避險	430	–	–	430
X 類非配息股份	2,126	–	–	2,126
貝萊德拉丁美洲基金 (Latin American Fund)				
A 類配息 (A) 股份	30,917	3,476	4,510	29,883
A 類配息 (A) 英國申報基金股份	11,072	404	859	10,617
A 類非配息股份	11,480,425	6,527,065	5,892,223	12,115,267
A 類非配息股份澳幣避險	824,868	885,730	1,052,643	657,955
A 類非配息股份瑞士法郎避險	9,711	6,698	6,700	9,709
A 類非配息股份港幣避險	177,255	84,879	114,167	147,967
A 類非配息股份波蘭幣避險	3,138,900	10,321,998	10,666,494	2,794,404
A 類非配息股份新加坡幣避險	664,190	255,607	274,053	645,744
C 類非配息股份	90,391	45,419	49,743	86,067
D 類配息 (A) 股份	3,903	–	2,700	1,203
D 類配息 (A) 英國申報基金股份	15,807	17,465	12,105	21,167
D 類非配息股份	479,911	1,600,759	715,122	1,365,548
D 類非配息股份瑞士法郎避險	39,917	–	–	39,917
D 類非配息股份歐元避險	4,477	45	–	4,522
D 類非配息股份波蘭幣避險	1,592	–	–	1,592
D 類非配息股份新加坡幣避險	790	–	–	790
D 類非配息英國申報基金股份英鎊避險	4,125	9,282	6,070	7,337
E 類非配息股份	498,987	187,860	247,848	438,999
I 類非配息股份	2,076,992	152,410	1,902,915	326,487
J 類非配息股份	177,756	5,431	36,788	146,399
X 類配息 (A) 英國申報基金股份	343,360	3,409	346,705	64
X 類非配息股份	116,183	1,940	117,229	894

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	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德營養科學基金 (Nutrition Fund)				
A 類配息 (A) 股份歐元避險	33,774	4,846	4,126	34,494
A 類配息 (A) 英國申報基金股份	500	1	1	500
A 類配息 (A) 英國申報基金股份英鎊避險	53,785	8,647	14,710	47,722
A 類非配息股份	2,498,588	1,256,917	1,137,620	2,617,885
A 類非配息股份歐元避險	380,144	346,932	120,341	606,735
A 類非配息股份港幣	312,971	258,109	244,643	326,437
A 類非配息股份波蘭幣避險	436,929	819,743	545,253	711,419
A 類非配息股份新加坡幣避險	760,560	715,765	385,831	1,090,494
AI 類非配息股份	394,492	222,809	170,375	446,926
C 類非配息股份	571,580	274,048	145,079	700,549
D 類配息 (A) 股份歐元避險	12,330	16,132	13,603	14,859
D 類配息 (A) 英國申報基金股份英鎊避險	54,144	16,223	18,682	51,685
D 類非配息股份	1,882,958	3,189,821	1,579,506	3,493,273
D 類非配息股份歐元避險	434,515	601,216	321,764	713,967
D 類非配息股份新加坡幣避險	2,934	77,833	8,546	72,221
D 類非配息英國申報基金股份英鎊避險	63,585	28,679	45,598	46,666
E 類非配息股份	6,572,204	3,568,288	1,828,691	8,311,801
I 類配息 (A) 英國申報基金股份	500	1	1	500
I 類非配息股份	5,025,439	1,882,999	718,315	6,190,123
I 類非配息股份日圓避險	553	—	—	553
X 類非配息股份	366,318	159,844	195,004	331,158
貝萊德永續能源基金 (基金之配息來源可能為本金) (Sustainable Energy Fund)				
A 類配息 (A) 股份	2,629,945	4,689,034	517,230	6,801,749
A 類配息 (A) 英國申報基金股份	1,878,982	611,150	482,717	2,007,415
A 類非配息股份	159,921,945	88,921,784	66,525,816	182,317,913
A 類非配息股份澳幣避險	243,245	1,040,442	762,610	521,077
A 類非配息股份加拿大幣避險	18,925	407,006	258,779	167,152
A 類非配息股份離岸人民幣避險	445,318	1,158,757	215,476	1,388,599
A 類非配息股份歐元避險	5,962,397	6,149,210	6,339,353	5,772,254
A 類非配息股份英鎊避險	71,368	435,928	175,722	331,574
A 類非配息股份港幣避險	441,186	1,912,175	1,148,497	1,204,864
A 類非配息股份紐元避險	695	250,521	200,292	50,924
A 類非配息股份新加坡幣避險	4,800,114	3,216,847	1,849,928	6,167,033
AI 類非配息股份	7,432,192	6,321,787	3,743,355	10,010,624
C 類非配息股份	10,710,829	5,572,057	2,781,013	13,501,873
D 類配息 (A) 股份	7,384,959	2,409,578	3,207,105	6,587,432
D 類配息 (A) 英國申報基金股份	9,471,311	5,197,576	3,396,924	11,271,963
D 類非配息股份	31,926,142	20,419,452	14,453,052	37,892,542
D 類非配息股份新加坡幣避險	—	20,757	1,682	19,075
E 類非配息股份	76,073,088	42,642,778	19,276,687	99,439,179
E 類非配息股份歐元避險	524,077	3,635,630	320,962	3,838,745
I 類配息 (A) 英國申報基金股份	2,859	3,330,065	64,983	3,267,941
I 類配息 (Q) 股份	—	744,317	—	744,317
I 類非配息股份	45,486,608	11,013,531	39,605,094	16,895,045
I 類非配息英國申報基金股份	16,731,065	9,607,081	5,831,438	20,506,708
S 類非配息股份	497,634	86,003	35,780	547,857
X 類配息 (T) 股份	—	160,370	—	160,370
X 類非配息股份	7,071,016	1,409,780	1,476,111	7,004,685
X 類非配息股份歐元避險	1,511,487	2,673,359	1,763,891	2,420,955

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金） (Systematic Global Equity High Income Fund)				
A 類配息 (A) (G) 股份	-	37,513	-	37,513
A 類配息 (A) (G) 股份瑞士法郎避險	-	5,313	-	5,313
A 類配息 (Q) (G) 股份	15,667,333	8,467,771	5,421,419	18,713,685
A 類配息 (Q) (G) 股份歐元避險	1,278,710	2,273,265	385,804	3,166,171
A 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	323,479	308,627	126,919	505,187
A 類配息 (R) (M) (G) 股份澳幣避險	28,608,231	38,744,422	19,333,053	48,019,600
A 類配息 (R) (M) (G) 股份加拿大幣避險	4,469,026	6,821,105	3,279,689	8,010,442
A 類配息 (R) (M) (G) 股份離岸人民幣避險	13,452,874	16,140,890	4,976,221	24,617,543
A 類配息 (R) (M) (G) 股份紐元避險	3,421,343	4,543,434	1,814,524	6,150,253
A 類配息 (R) (M) (G) 股份南非幣避險	474,916	1,647,448	892,559	1,229,805
A 類配息 (S) (M) (G) 股份	140,235,823	276,502,832	167,086,268	249,652,387
A 類配息 (S) (M) (G) 股份港幣避險	41,951,980	62,835,126	34,297,662	70,489,444
A 類配息 (S) (M) (G) 股份新加坡幣避險	-	435,295	-	435,295
A 類配息 (S) (M) (G) 英國申報基金股份英鎊避險	6,162,116	8,991,120	4,075,404	11,077,832
A 類非配息股份	5,181,314	10,590,433	4,820,814	10,950,933
A 類非配息股份歐元避險	887,376	1,148,813	229,584	1,806,605
A 類非配息股份港幣避險	388	3,850	-	4,238
A 類非配息股份新加坡幣避險	203,577	254,283	101,924	355,936
A 類非配息英國申報基金股份瑞士法郎避險	117,525	52,960	21,034	149,451
C 類配息 (Q) (G) 股份	549,743	3,328	37,722	515,349
C 類非配息股份	109,639	4,219	26,554	87,304
D 類配息 (A) (G) 股份	-	65,630	-	65,630
D 類配息 (A) (G) 股份瑞士法郎避險	-	45,928	-	45,928
D 類配息 (Q) (G) 股份	6,949,125	5,729,761	1,580,977	11,097,909
D 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	3,133,649	3,042,281	361,943	5,813,987
D 類配息 (Q) (G) 英國申報基金股份歐元避險	1,658,600	1,650,299	100,332	3,208,567
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	416,828	1,113,274	320,395	1,209,707
D 類配息 (S) (M) (G) 股份	-	500	-	500
D 類配息 (S) (M) (G) 股份新加坡幣避險	-	446,874	-	446,874
D 類非配息股份歐元避險	404,812	372,837	208,697	568,952
D 類非配息英國申報基金股份	1,749,404	838,377	375,265	2,212,516
D 類非配息英國申報基金股份瑞士法郎避險	1,187,547	391,880	153,359	1,426,068
E 類配息 (Q) (G) 股份歐元避險	694,696	554,532	168,740	1,080,488
E 類非配息股份	27,659	63,072	58,810	31,921
E 類非配息股份歐元避險	109,233	27,505	59,449	77,289
I 類配息 (A) (G) 股份	-	500	-	500
I 類配息 (M) (G) 股份	1,856,168	80,335	42,439	1,894,064
I 類配息 (Q) (G) 股份	22,910,296	23,054,006	4,657,371	41,306,931
I 類配息 (Q) 英國申報基金股份瑞士法郎避險	896,623	266,611	987,391	175,843
I 類配息 (Q) 英國申報基金股份歐元避險	874,926	448,131	587,150	735,907
I 類非配息股份	6,246,187	1,931,731	7,569,439	608,479
SR 類配息 (S) (M) (G) 股份	-	500	-	500
SR 類非配息股份	-	500	-	500
X 類非配息股份	950,172	74,309	446,102	578,379
貝萊德智慧數據環球小型企業基金 (Systematic Global SmallCap Fund)				
A 類非配息股份	1,508,053	249,892	333,796	1,424,149
A 類非配息股份澳幣避險	135,293	425,704	121,002	439,995
C 類非配息股份	82,022	13,056	20,919	74,159
D 類非配息股份	143,558	33,435	45,936	131,057
E 類非配息股份	87,778	23,790	17,830	93,738
X 類非配息股份英鎊避險	780,894	150,780	171,513	760,161
貝萊德英國基金 (United Kingdom Fund)				
A 類配息 (A) 英國申報基金股份	224,399	6,108	18,901	211,606
A 類非配息股份	1,116,984	308,742	368,492	1,057,234
C 類非配息股份	38,445	13,402	9,170	42,677
D 類配息 (A) 英國申報基金股份	95,229	11,240	13,644	92,825
D 類非配息股份	81,602	74,137	113,580	42,159
D 類非配息英國申報基金股份	266,997	119,603	182,302	204,298
E 類非配息股份	430,114	116,332	177,675	368,771
I 類配息 (A) 英國申報基金股份	926,448	917,129	554,194	1,289,383
I 類非配息股份	6,087,608	916,645	5,814,641	1,189,612
X 類非配息股份	147,634	20,952	21,077	147,509

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貝萊德美國價值型基金 (US Basic Value Fund)				
A 類配息 (A) 股份	18,869	6,080	8,704	16,245
A 類配息 (A) 英國申報基金股份	7,304	261	281	7,284
A 類非配息股份	5,362,458	1,798,620	3,387,548	3,773,530
A 類非配息股份離岸人民幣避險	328	1,193	–	1,521
A 類非配息股份歐元避險	270,108	233,031	171,065	332,074
A 類非配息股份新加坡幣避險	40,002	10,052	28,010	22,044
C 類非配息股份	276,084	122,811	118,707	280,188
C 類非配息股份歐元避險	9,116	2,921	1,611	10,426
D 類配息 (A) 股份	69,078	1,326	306	70,098
D 類配息 (A) 英國申報基金股份	10,945	195,459	194,350	12,054
D 類非配息股份	819,826	1,006,000	796,407	1,029,419
D 類非配息股份歐元避險	59,409	5,177	52,748	11,838
E 類非配息股份	535,739	170,288	133,098	572,929
E 類非配息股份歐元避險	84,401	43,568	19,747	108,222
I 類非配息股份	1,043,009	727,476	811,499	958,986
X 類非配息股份	21,554	754	13,356	8,952
貝萊德美元優質債券基金 (US Dollar Bond Fund)				
A 類配息 (D) 股份	889,888	6,805	386,143	510,550
A 類配息 (M) 股份	704,719	1,879,566	1,869,658	714,627
A 類非配息股份	2,573,124	1,944,382	2,333,319	2,184,187
C 類配息 (D) 股份	617,297	1,823	72,980	546,140
C 類非配息股份	323,352	36,582	122,253	237,681
D 類配息 (M) 股份	3,403,207	135,377	580,396	2,958,188
D 類非配息股份	4,937,660	1,585,786	1,732,021	4,791,425
D 類非配息英國申報基金股份英鎊避險	3,510	3,498	–	7,008
E 類非配息股份	356,498	39,702	103,525	292,675
I 類配息 (Q) 股份	377,143	126,419	239,917	263,645
I 類非配息股份	18,024,409	3,713,205	3,586,062	18,151,552
I 類非配息股份歐元避險	5,900,368	1,932,668	2,435,606	5,397,430
X 類配息 (Q) 股份	500	–	–	500
X 類非配息股份	5,143,119	278,106	5,252,687	168,538

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金）(US Dollar High Yield Bond Fund)				
A 類配息 (A) 英國申報基金股份英鎊避險	93,693	11,616	950	104,359
A 類配息 (D) 股份	12,857,102	1,375,439	4,907,244	9,325,297
A 類配息 (M) 股份	24,737,631	8,048,453	15,687,632	17,098,452
A 類配息 (M) 股份澳幣避險	1,322,112	434,273	498,035	1,258,350
A 類配息 (M) 股份加拿大幣避險	847,673	4,871	201,974	650,570
A 類配息 (M) 股份歐元避險	482,679	296,772	399,799	379,652
A 類配息 (M) 股份英鎊避險	820,748	70,004	273,660	617,092
A 類配息 (M) 股份紐元避險	323,306	1,598	16,525	308,379
A 類配息 (M) 股份新加坡幣避險	1,519,955	58,603	306,644	1,271,914
A 類配息 (R) (M) (G) 股份澳幣避險	10,027,461	475,405	1,864,043	8,638,823
A 類配息 (R) (M) (G) 股份南非幣避險	1,904,833	499,793	687,470	1,717,156
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	31,874	17,177	3,836	45,215
A 類配息 (S) (M) (G) 股份	185,599,653	38,088,381	58,479,699	165,208,335
A 類配息 (S) (M) (G) 股份港幣避險	15,559,141	3,217,217	3,241,230	15,535,128
A 類配息 (S) (M) (G) 股份新加坡幣避險	1,030,229	587,098	167,631	1,449,696
A 類非配息股份	13,589,691	17,534,994	22,134,106	8,990,579
A 類非配息股份澳幣避險	215,097	359,401	389,769	184,729
A 類非配息股份瑞士法郎避險	115,410	13,179	21,113	107,476
A 類非配息股份歐元避險	88,879	12,003	31,746	69,136
A 類非配息股份新加坡幣避險	144,380	52,467	106,647	90,200
C 類配息 (D) 股份	694,907	3,764	61,041	637,630
C 類非配息股份	508,925	92,648	284,694	316,879
D 類配息 (A) 英國申報基金股份英鎊避險	1,440,695	395,951	399,937	1,436,709
D 類配息 (M) 股份	14,760,235	3,194,786	5,733,561	12,221,460
D 類配息 (M) 股份新加坡幣避險	348,426	32,013	98,328	282,111
D 類非配息股份澳幣避險	104,313	3,660	621	107,352
D 類非配息股份瑞士法郎避險	303,316	69,524	66,432	306,408
D 類非配息股份歐元避險	278,671	143,027	174,904	246,794
D 類非配息股份新加坡幣避險	16,662	–	–	16,662
D 類非配息英國申報基金股份	8,731,300	4,576,116	7,111,853	6,195,563
E 類非配息股份	501,284	93,413	139,397	455,300
E 類非配息股份歐元避險	413	540	–	953
I 類配息 (A) 英國申報基金股份英鎊避險	2,621,471	1,101,703	2,850,462	872,712
I 類配息 (M) 股份	22,145,496	4,942,160	11,382,332	15,705,324
I 類非配息股份	27,217,160	13,878,027	18,501,362	22,593,825
I 類非配息股份歐元避險	10,900,609	6,403,466	14,160,391	3,143,684
I 類非配息英國申報基金股份瑞士法郎避險	449	–	–	449
I 類非配息英國申報基金股份英鎊避險	382	–	–	382
SR 類配息 (A) 英國申報基金股份英鎊避險	364	–	–	364
SR 類配息 (M) 英國申報基金股份	500	121,675	69,587	52,588
SR 類非配息英國申報基金股份	500	552,472	261,310	291,662
SR 類非配息英國申報基金股份歐元避險	420	93,191	78,560	15,051
X 類配息 (S) (M) (G) 股份	7,715,659	362,533	3,380,260	4,697,932
X 類非配息股份	468,549	84,284	158,907	393,926
貝萊德美元儲備基金 (US Dollar Reserve Fund)				
A 類非配息股份	2,735,239	7,685,381	7,691,557	2,729,063
A 類非配息股份英鎊避險	74,544	17,412	30,660	61,296
C 類非配息股份	140,583	33,567	54,842	119,308
D 類非配息股份英鎊避險	17	1,069	551	535
E 類非配息股份	206,240	130,811	153,668	183,383
E 類非配息股份英鎊避險	10,822	1,668	3,960	8,530
X 類非配息股份	471,922	954,293	437,263	988,952

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德美國靈活股票基金 (US Flexible Equity Fund)				
A 類配息 (A) 股份	69,772	5,587	8,869	66,490
A 類配息 (A) 股份歐元避險	37,875	481	11,602	26,754
A 類配息 (A) 英國申報基金股份	232,476	2,060	16,862	217,674
A 類非配息股份	12,908,392	3,587,891	4,450,283	12,046,000
A 類非配息股份離岸人民幣避險	328	—	—	328
A 類非配息股份歐元避險	1,414,736	191,092	337,660	1,268,168
A 類非配息股份日圓避險	54,912	—	54,357	555
AI 類非配息股份	35,392	80,358	54,551	61,199
C 類非配息股份	560,533	76,986	93,053	544,466
C 類非配息股份歐元避險	34,893	20,718	3,629	51,982
D 類配息 (A) 股份	459	20	170	309
D 類配息 (A) 英國申報基金股份	85,061	1,951,855	8,683	2,028,233
D 類非配息股份	1,139,842	1,673,640	854,678	1,958,804
D 類非配息股份歐元避險	2,229,617	928,716	1,611,884	1,546,449
E 類非配息股份	750,409	344,337	282,554	812,192
E 類非配息股份歐元避險	421,752	34,329	55,552	400,529
I 類非配息股份	9,481,746	8,971,459	4,113,598	14,339,607
I 類非配息股份歐元避險	2,625,275	4,447	2,629,292	430
X 類非配息股份	696,387	26,701	143,359	579,729
X 類非配息股份歐元避險	448	—	—	448
貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)⁽²⁾				
A 類配息 (D) 股份	741,857	72,241	58,241	755,857
A 類配息 (M) 股份	406,265	9,490	145,760	269,995
A 類非配息股份	1,866,069	712,662	1,032,315	1,546,416
C 類配息 (D) 股份	197,600	1,432	142,364	56,668
C 類非配息股份	313,457	105,699	191,487	227,669
D 類配息 (M) 股份	1,039,408	114,290	589,693	564,005
D 類非配息股份	1,922,365	1,661,679	1,911,708	1,672,336
E 類非配息股份	580,589	82,103	213,734	448,958
I 類配息 (M) 股份	500	—	—	500
I 類非配息股份	1,920,500	—	220,000	1,700,500
X 類配息 (M) 股份	500	—	—	500
貝萊德美國增長型基金 (US Growth Fund)				
A 類配息 (A) 股份	27,600	36,286	38,292	25,594
A 類非配息股份	623,052	344,144	315,065	652,131
A 類非配息股份歐元避險	305,526	53,404	90,362	268,568
A 類非配息英國申報基金股份	4,813,829	3,043,007	3,663,109	4,193,727
AI 類非配息股份	73,854	126,757	74,287	126,324
C 類非配息股份	760,118	107,084	176,207	690,995
D 類配息 (A) 股份	727,813	66,050	171,275	622,588
D 類非配息股份	993,003	204,556	636,394	561,165
D 類非配息英國申報基金股份	2,712,347	926,152	2,230,776	1,407,723
E 類非配息股份	1,970,749	365,278	508,630	1,827,397
I 類非配息股份	1,645,876	1,478,088	2,334,784	789,180
X 類非配息股份	195,749	26,368	221,617	500
貝萊德美國中型企業價值基金 (原名「貝萊德美國特別時機基金」) (US Mid-Cap Value Fund)⁽²⁾				
A 類非配息股份	723,365	234,082	374,042	583,405
A 類非配息股份澳幣避險	195,111	103,570	163,851	134,830
C 類非配息股份	36,296	23,207	22,415	37,088
D 類非配息股份	146,806	112,751	115,552	144,005
E 類非配息股份	81,010	89,750	80,890	89,870
I 類非配息股份	567,729	426,436	992,989	1,176

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金） (World Bond Fund)				
A 類配息 (D) 股份	120,012	23,350	42,377	100,985
A 類配息 (M) 股份	357,873	47,114	204,314	200,673
A 類配息 (R) (M) (G) 股份離岸人民幣避險	5,585	241	–	5,826
A 類配息 (S) (M) (G) 股份新加坡幣避險	19,715	1,518	–	21,233
A 類非配息股份	1,433,219	237,358	582,245	1,088,332
A 類非配息股份歐元避險	105,591	169,484	39,995	235,080
A 類非配息英國申報基金股份英鎊避險	472,646	49,119	141,638	380,127
C 類配息 (D) 股份	14,814	20	637	14,197
D 類配息 (M) 股份	127,436	1,116	59,358	69,194
D 類非配息股份	1,341,941	922,504	520,568	1,743,877
D 類非配息股份瑞士法郎避險	520,942	9,880	3,913	526,909
D 類非配息股份歐元避險	85,613	120,638	127,093	79,158
D 類非配息英國申報基金股份英鎊避險	2,779,397	455,409	967,051	2,267,755
E 類非配息股份	418,274	170,946	124,176	465,044
I 類配息 (A) 股份歐元避險	2,171,307	427,358	–	2,598,665
I 類非配息股份	11,000	709,420	328,155	392,265
X 類非配息股份	4,698,240	140,001	487,785	4,350,456
X 類非配息股份瑞士法郎避險	8	–	–	8
X 類非配息股份丹麥克朗避險	5	–	–	5
X 類非配息股份歐元避險	242,391	–	–	242,391
X 類非配息股份英鎊避險	16,862,335	1,078,758	860,574	17,080,519
X 類非配息股份挪威克朗避險	31,741,827	8,951,235	–	40,693,062
X 類非配息股份紐元避險	795	–	–	795
貝萊德世界能源基金（基金之配息來源可能為本金） (World Energy Fund)				
A 類配息 (A) 股份	674,337	2,302,363	1,428,001	1,548,699
A 類配息 (A) 英國申報基金股份	335,450	922,942	823,407	434,985
A 類非配息股份	103,416,966	160,176,306	167,564,514	96,028,758
A 類非配息股份澳幣避險	10,300,192	4,795,237	13,284,649	1,810,780
A 類非配息股份瑞士法郎避險	552,847	258,715	510,104	301,458
A 類非配息股份歐元避險	14,523,089	16,310,295	16,892,881	13,940,503
A 類非配息股份港幣避險	5,978,747	17,078,237	14,982,058	8,074,926
A 類非配息股份新加坡幣避險	34,643,346	22,591,741	40,807,180	16,427,907
AI 類非配息股份	135,339	470,801	290,643	315,497
C 類非配息股份	1,741,115	2,895,113	2,210,653	2,425,575
C 類非配息股份歐元避險	1,745,999	915,021	1,202,887	1,458,133
D 類配息 (A) 股份	139,738	175,298	166,919	148,117
D 類配息 (A) 英國申報基金股份	3,768,429	9,461,592	8,676,950	4,553,071
D 類非配息股份	4,996,411	13,446,387	10,026,812	8,415,986
D 類非配息股份瑞士法郎避險	332,146	257,535	329,472	260,209
D 類非配息股份歐元避險	2,299,704	2,926,664	2,049,540	3,176,828
E 類非配息股份	6,913,345	8,919,568	7,383,840	8,449,073
E 類非配息股份歐元避險	5,032,755	4,154,949	4,629,253	4,558,451
I 類非配息股份	7,848,654	3,361,513	8,295,801	2,914,366
I 類非配息股份歐元避險	1,623,871	13,728,874	10,484,757	4,867,988
S 類非配息股份	86,497	328,892	22,012	393,377
S 類非配息股份歐元避險	63,429	151,718	97,179	117,968
X 類配息 (T) 股份	–	81,667	19,795	61,872
X 類非配息股份	778,385	775,509	366,331	1,187,563
貝萊德世界金融基金（基金之配息來源可能為本金） (World Financials Fund)				
A 類配息 (A) 股份	37,241	775,249	26,166	786,324
A 類非配息股份港幣避險	211,392	438,858	227,544	422,706
A 類非配息股份新加坡幣避險	5,015,703	4,121,052	2,840,560	6,296,195
A 類非配息英國申報基金股份	21,766,680	26,701,753	20,650,731	27,817,702
AI 類非配息股份	2,459,670	2,775,206	864,603	4,370,273
C 類非配息股份	1,023,603	1,064,211	475,217	1,612,597
D 類非配息英國申報基金股份	8,124,093	6,175,706	9,135,024	5,164,775
E 類非配息股份	4,258,333	5,430,439	1,578,233	8,110,539
I 類非配息股份	1,012,859	2,578,690	3,105,989	485,560
X 類配息 (T) 股份	–	1,065,085	158,160	906,925
X 類非配息股份	1,993,141	126,230	1,844,225	275,146

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德世界黃金基金（基金之配息來源可能為本金） (World Gold Fund)				
A 類配息 (A) 股份	307,636	148,814	156,049	300,401
A 類配息 (A) 英國申報基金股份	1,933,991	178,886	264,621	1,848,256
A 類非配息股份	20,349,085	4,571,089	5,693,478	19,226,696
A 類非配息股份澳幣避險	3,741,359	2,044,168	2,651,956	3,133,571
A 類非配息股份瑞士法郎避險	2,174,536	225,146	411,497	1,988,185
A 類非配息股份歐元避險	24,692,743	14,273,926	10,593,080	28,373,589
A 類非配息股份港幣避險	13,955,840	6,069,263	10,145,246	9,879,857
A 類非配息股份波蘭幣避險	304,861	199,359	142,158	362,062
A 類非配息股份新加坡幣避險	15,149,381	5,368,214	5,854,054	14,663,541
A 類非配息英國申報基金股份	73,201,689	30,756,520	36,657,866	67,300,343
AI 類非配息股份	138,642	126,605	111,221	154,026
AI 類非配息股份歐元避險	67,045	64,550	40,582	91,013
C 類非配息股份	1,794,897	493,680	519,192	1,769,385
C 類非配息股份歐元避險	2,911,052	1,021,752	573,023	3,359,781
D 類配息 (A) 股份	124,992	25,021	50,235	99,778
D 類非配息股份	9,990,252	4,145,875	5,335,556	8,800,571
D 類非配息股份瑞士法郎避險	1,550,178	335,875	325,774	1,560,279
D 類非配息股份歐元避險	7,091,006	4,521,942	4,853,573	6,759,375
D 類非配息股份新加坡幣避險	483,684	—	35,888	447,796
D 類非配息英國申報基金股份英鎊避險	318,872	201,960	246,527	274,305
E 類非配息股份	7,525,900	4,427,701	4,113,286	7,840,315
E 類非配息股份歐元避險	12,970,236	3,681,487	3,100,064	13,551,659
I 類非配息股份	8,543,602	2,457,406	4,887,481	6,113,527
I 類非配息股份歐元避險	1,730,919	1,622,766	2,523,273	830,412
S 類非配息股份	13,437	—	—	13,437
X 類配息 (T) 股份	—	500	—	500
X 類非配息股份	148,837	379,549	63,725	464,661
貝萊德世界健康科學基金（基金之配息來源可能為本金） (World Healthscience Fund)				
A 類配息 (A) 股份	51,180,452	20,513,736	8,089,932	63,604,256
A 類非配息股份	108,357,684	37,061,219	29,496,743	115,922,160
A 類非配息股份澳幣避險	4,698,883	1,822,029	2,007,433	4,513,479
A 類非配息股份離岸人民幣避險	2,897,400	1,772,854	1,337,277	3,332,977
A 類非配息股份港幣避險	1,298,971	739,505	661,180	1,377,296
A 類非配息股份日圓避險	83,586	44,402	28,054	99,934
A 類非配息股份新加坡幣避險	9,245,666	3,085,108	3,545,264	8,785,510
A 類非配息英國申報基金股份歐元避險	8,257,038	4,621,711	3,184,900	9,693,849
AI 類非配息股份	3,839,154	2,297,698	2,561,064	3,575,788
C 類非配息股份	7,244,481	1,718,230	1,456,328	7,506,383
D 類配息 (A) 股份	3,502,633	1,172,475	931,213	3,743,895
D 類配息 (Q) 英國申報基金股份	8,284,167	1,091,894	4,875,917	4,500,144
D 類非配息股份	21,969,079	10,194,521	8,946,235	23,217,365
D 類非配息股份歐元避險	1,456,261	3,718,014	1,662,491	3,511,784
E 類非配息股份	41,256,591	9,728,015	10,158,028	40,826,578
E 類非配息股份歐元避險	45,649	923,972	74,237	895,384
I 類配息 (A) 英國申報基金股份	500	—	—	500
I 類非配息股份	58,767,729	112,352,515	62,145,452	108,974,792
I 類非配息股份歐元避險	3,966,459	3,972,943	4,202,618	3,736,784
X 類配息 (T) 股份	—	724,522	87,199	637,323
X 類非配息股份	429,056	297,681	410,761	315,976

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德世界礦業基金（基金之配息來源可能為本金） (World Mining Fund)				
A 類配息 (A) 股份	1,024,011	412,094	311,401	1,124,704
A 類配息 (A) 英國申報基金股份	294,934	309,332	208,977	395,289
A 類非配息股份	80,910,441	30,831,500	42,128,115	69,613,826
A 類非配息股份澳幣避險	4,775,871	3,271,907	5,179,338	2,868,440
A 類非配息股份瑞士法郎避險	876,078	396,786	339,201	933,663
A 類非配息股份歐元避險	21,878,944	8,554,597	12,426,227	18,007,314
A 類非配息股份港幣避險	3,654,903	3,143,769	5,134,778	1,663,894
A 類非配息股份波蘭幣避險	8,260,099	7,606,449	9,180,395	6,686,153
A 類非配息股份新加坡幣避險	14,436,442	6,916,770	9,106,808	12,246,404
AI 類非配息股份	60,285	23,272	53,308	30,249
AI 類非配息股份歐元避險	62,782	28,216	36,223	54,775
C 類非配息股份	815,462	402,779	360,504	857,737
C 類非配息股份歐元避險	3,682,404	1,896,332	1,659,461	3,919,275
D 類配息 (A) 英國申報基金股份	1,638,490	1,589,875	1,377,989	1,850,376
D 類非配息股份	4,503,827	3,271,055	3,084,408	4,690,474
D 類非配息股份瑞士法郎避險	935,226	440,675	267,044	1,108,857
D 類非配息股份歐元避險	7,896,563	2,261,259	4,561,780	5,596,042
D 類非配息股份波蘭幣避險	1,796	—	—	1,796
D 類非配息股份新加坡幣避險	62,530	109,169	108,011	63,688
D 類非配息英國申報基金股份英鎊避險	328,577	485,901	515,941	298,537
E 類非配息股份	5,377,883	2,793,870	3,083,554	5,088,199
E 類非配息股份歐元避險	11,364,187	3,762,481	5,117,214	10,009,454
I 類非配息股份	8,759,871	4,276,706	5,770,866	7,265,711
I 類非配息股份歐元避險	26,060,293	4,324,961	10,056,071	20,329,183
S 類非配息股份	50,546	61,368	39,925	71,989
S 類非配息股份歐元避險	1,353,319	36,908	1,075,478	314,749
X 類配息 (T) 股份	—	104,004	25,497	78,507
X 類非配息股份	177,443	341,239	62,807	455,875
X 類非配息股份歐元避險	537	—	—	537
貝萊德世界地產證券基金（基金之配息來源可能為本金） (World Real Estate Securities Fund)				
A 類配息 (R) (M) (G) 股份離岸人民幣避險	20,550	19,794	4,880	35,464
A 類配息 (S) (M) (G) 股份	474,833	170,073	284,597	360,309
A 類配息 (S) (M) (G) 股份港幣避險	30,690	24,486	390	54,786
A 類配息 (S) (M) (G) 股份新加坡幣避險	13,692	37,227	11,711	39,208
A 類非配息股份	5,155,747	1,020,263	2,195,856	3,980,154
D 類非配息股份	1,931,280	1,779,965	1,860,641	1,850,604
D 類非配息股份瑞士法郎避險	52,980	3,485	—	56,465
E 類非配息股份	927,887	570,405	496,726	1,001,566
X 類配息 (T) 股份	—	451,167	130,392	320,775
X 類非配息股份	2,406,714	1,036,990	520,840	2,922,864
X 類非配息股份澳幣避險	203,957	23,941	27,584	200,314

已發行股份變動表

自 2021 年 9 月 1 日至 2022 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德世界科技基金（基金之配息來源可能為本金） (World Technology Fund)				
A 類配息 (A) 股份	55,573	684,207	129,713	610,067
A 類配息 (A) 英國申報基金股份	417	—	—	417
A 類非配息股份	80,626,359	41,023,646	37,008,117	84,641,888
A 類非配息股份澳幣避險	1,662,388	6,119,834	3,199,614	4,582,608
A 類非配息股份離岸人民幣避險	3,274,388	2,148,875	2,495,278	2,927,985
A 類非配息股份日圓避險	27,437	736	22,074	6,099
A 類非配息股份新加坡幣避險	13,397,865	7,649,681	4,682,988	16,364,558
A 類非配息英國申報基金股份歐元避險	3,757,891	1,101,548	2,140,074	2,719,365
AI 類非配息股份	3,214,916	1,105,723	1,675,112	2,645,527
C 類非配息股份	3,833,600	997,598	892,259	3,938,939
D 類非配息股份	21,241,034	7,943,603	8,842,548	20,342,089
D 類非配息股份歐元避險	697,451	542,712	318,416	921,747
E 類非配息股份	26,381,108	6,105,814	6,662,816	25,824,106
E 類非配息股份歐元避險	51,689	893,670	77,464	867,895
I 類配息 (A) 英國申報基金股份	500	126,545	1,205	125,840
I 類配息 (Q) 英國申報基金股份英鎊避險	250,102	28,036	104,856	173,282
I 類非配息股份	26,816,882	7,229,393	10,421,779	23,624,496
I 類非配息股份巴西雷亞爾避險	17,723	10,127	2,180	25,670
I 類非配息股份歐元避險	4,968,952	612,866	1,321,649	4,260,169
I 類非配息英國申報基金股份	14,612,787	8,650,835	12,061,892	11,201,730
X 類配息 (T) 股份	—	1,273,539	255,807	1,017,732
X 類非配息股份	859,424	87,329	681,421	265,332

貝萊德亞太股票收益基金（基金之配息來源可能為本金） (Asia Pacific Equity Income Fund)

至 2022 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				109,347	HDFC Bank	2,045,109	1.75
基金				54,432	HEG	867,808	0.74
香港				188,474	ICICI Prudential Life Insurance	1,410,386	1.21
10,087	BlackRock Premier Funds - China A-Shares Fund [~]	2,625,687	2.25	108,378	Infosys	2,036,329	1.74
愛爾蘭				73,356	Larsen & Toubro	1,774,858	1.52
25,364	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	2,536,843	2.17	480,576	Petronet LNG	1,337,249	1.14
總基金數				75,714	Tech Mahindra	1,025,393	0.88
普通股／優先股（股份）				16,084,617			
澳洲				13.77			
962,752	Austal	1,695,749	1.45	印尼			
176,153	Australia & New Zealand Banking	2,756,195	2.36	3,369,900	Bank Mandiri Persero	2,009,339	1.72
324,295	Brambles	2,751,534	2.35	2,368,400	Indocement Tunggal Prakarsa	1,507,925	1.29
36,613	Domino's Pizza Enterprises*	1,594,648	1.37	3,517,264			
183,004	Goodman	2,467,055	2.11	紐西蘭			
417,873	Insurance Australia*	1,331,715	1.14	602,288	Spark New Zealand	1,999,937	1.71
265,796	Northern Star Resources	1,435,452	1.23	18,961	Xero	1,140,308	0.98
108,090	Orica	1,146,014	0.98	3,140,245			
87,155	Sonic Healthcare	2,030,884	1.74	菲律賓			
17,209,246				1,766,970	Metropolitan Bank & Trust	1,655,108	1.42
14.73				新加坡			
開曼群島				203,500	BOC Aviation*	1,634,772	1.40
590,000	China Resources Land	2,424,317	2.07	1,764,000	ComfortDelGro*	1,779,985	1.52
321,500	CK Hutchison	2,078,857	1.78	4,397,756	Lendlease Global Commercial REIT*	2,596,471	2.22
109,600	ENN Energy	1,597,512	1.37	1,224,000	Singapore Telecommunications	2,294,992	1.97
133,000	Tencent	5,544,631	4.74	120,800	United Overseas Bank	2,362,681	2.02
11,645,317				10,668,901			
9.96				韓國			
中國				17,775	Kakao	975,429	0.83
436,000	Anhui Conch Cement*	1,666,539	1.42	81,894	Samsung Electronics	3,655,244	3.13
39,940	Asymchem Laboratories Tianjin	993,152	0.85	40,783	Samsung Electronics	1,661,750	1.42
434,498	Beijing New Building Materials	1,655,752	1.42	6,292,423			
3,550,000	China Construction Bank	2,202,749	1.88	臺灣			
1,800,000	China Petroleum & Chemical	850,852	0.73	147,700	Accton Technology	1,375,704	1.18
1,395,800	China Petroleum & Chemical	863,909	0.74	536,220	Taiwan Semiconductor Manufacturing	8,896,633	7.61
488,399	Haier Smart Home	1,605,470	1.37	10,272,337			
288,912	Han's Laser Technology Industry	1,249,210	1.07	泰國			
2,996,000	Jiangsu Expressway	2,569,002	2.20	6,009,400	Land & Houses	1,466,812	1.26
220,476	LONGi Green Energy Technology	1,636,244	1.40	625,100	SCB X	1,894,372	1.62
200,000	Shandong Linglong Tyre	659,520	0.57	3,361,184			
15,952,399				英國			
13.65				116,427	Prudential	1,229,634	1.05
香港				287,769	Standard Chartered	1,998,995	1.71
346,200	AIA	3,350,137	2.87	3,228,629			
729,000	BOC Hong Kong	2,517,123	2.15	2.76			
827,000	Hang Lung Properties	1,378,228	1.18	普通股／優先股（股份）總額			
261,618	Link REIT	2,028,317	1.74	112,301,475			
9,273,805				7.94			
7.94				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
印度				117,464,005			
57,043	ACC	1,650,954	1.42	100.53			
211,145	Axis Bank	1,996,969	1.71	總投資組合			
212,103	Bharti Airtel	1,939,562	1.66	117,464,005			
其他淨負債				(619,909)			
淨資產總額（美金）				116,844,096			
				100.00			

[~] 投資關聯方基金，詳見附註 10。
^{*} 本證券全部或部分代表借貸證券。

貝萊德亞太股票收益基金（基金之配息來源可能為本金） (Asia Pacific Equity Income Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	7,817,243	USD	5,456,418	BNY Mellon	15/9/2022	(97,684)
USD	339,933	AUD	490,693	BNY Mellon	15/9/2022	3,564
未實現淨減值						(94,120)
離岸人民幣避險股份類別						
CNY	1,995,996	USD	295,274	BNY Mellon	15/9/2022	(5,920)
USD	16,151	CNY	110,886	BNY Mellon	15/9/2022	76
未實現淨減值						(5,844)
歐元避險股份類別						
EUR	5,599,325	USD	5,719,680	BNY Mellon	15/9/2022	(112,845)
USD	353,620	EUR	352,349	BNY Mellon	15/9/2022	804
未實現淨減值						(112,041)
港幣避險股份類別						
HKD	26,258,268	USD	3,348,505	BNY Mellon	15/9/2022	(1,924)
USD	243,187	HKD	1,907,276	BNY Mellon	15/9/2022	107
未實現淨減值						(1,817)
新加坡幣避險股份類別						
SGD	55,935,954	USD	40,582,136	BNY Mellon	15/9/2022	(549,000)
USD	3,067,208	SGD	4,268,104	BNY Mellon	15/9/2022	12,546
未實現淨減值						(536,454)
南非幣避險股份類別						
USD	100,411	ZAR	1,704,560	BNY Mellon	15/9/2022	619
ZAR	27,963,415	USD	1,674,652	BNY Mellon	15/9/2022	(37,601)
未實現淨減值						(36,982)
未實現淨減值總額 (美金曝險部位 - 美金 60,367,180)						(787,258)

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
金融	35.33
科技	15.76
工業	12.83
通訊	12.09
非週期性消費品	7.14
週期性消費品	4.57
投資基金	4.42
能源	4.01
多元化	1.78
公共事業	1.37
基本材料	1.23
其他淨負債	(0.53)
	100.00

貝萊德亞洲巨龍基金 (Asian Dragon Fund)

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %		
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				馬來西亞					
基金	愛爾蘭 361,832 BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	36,188,975	4.18	4,304,100	Malayan Banking	8,626,529	1.00		
				12,009,100	Public Bank	12,638,417	1.46		
						21,264,946	2.46		
總基金數				2,247,100	Oversea-Chinese Banking	19,442,280	2.25		
				7,507,400	Singapore Telecommunications*	14,076,326	1.62		
						33,518,606	3.87		
普通股／優先股（股份）				韓國					
開曼群島	3,210,892 Alibaba 931,400 Baidu 4,385,000 China Mengniu Dairy 3,594,666 China Resources Land 3,225,500 CK Hutchison 1,006,300 ENN Energy 688,549 KE 452,800 Meituan 1,390,000 NetEase 618,380 Tencent	38,578,476 16,791,920 19,917,591 14,770,525 20,856,468 14,667,672 12,566,019 10,949,904 25,113,006 25,779,613	4.46 1.94 2.30 1.71 2.41 1.70 1.45 1.27 2.90 2.98	155,751	Kakao	8,547,062	0.99		
				316,954	KT	8,815,139	1.02		
				979,762	Samsung Electronics	43,730,545	5.06		
				283,933	Samsung Electronics	11,569,174	1.34		
				32,352	Samsung SDI	14,464,129	1.67		
				488,153	Shinhan Financial	13,357,556	1.54		
				68,215	SK Innovation	9,689,992	1.12		
						110,173,597	12.74		
				臺灣					
				1,391,000	Accton Technology	12,956,016	1.50		
				1,195,420	Hiwin Technologies	8,149,480	0.94		
				269,600	momo.com	6,465,976	0.74		
				4,699,952	Taiwan Semiconductor Manufacturing	77,978,718	9.01		
				700,000	Yageo	7,554,830	0.88		
						113,105,020	13.07		
泰國									
	2,401,000 Anhui Conch Cement 49,506,000 Bank of China 2,980,000 China Oilfield Services 3,931,564 China Yangtze Power 6,237,000 CMOC* 8,006,900 CMOC 2,033,768 Han's Laser Technology Industry 1,917,594 LONGi Green Energy Technology 199,200 Shenzhen Mindray Bio-Medical Electronics 810,120 WuXi AppTec 179,000 WuXi AppTec 5,466,000 Zijin Mining 4,557,042 Zijin Mining	9,177,430 17,409,031 3,098,233 13,665,682 2,797,217 5,710,134 8,793,696 14,231,262 8,618,873 10,527,286 2,037,771 6,226,082 5,812,761	1.06 2.01 0.36 1.58 0.32 0.66 1.02 1.64 1.00 1.22 0.23 0.72 0.67	6,705,000	CP ALL	11,309,083	1.31		
				13,424,700	PTT	13,806,683	1.59		
						25,115,766	2.90		
英國									
	1,391,000 Accton Technology 1,195,420 Hiwin Technologies 269,600 momo.com 4,699,952 Taiwan Semiconductor Manufacturing 700,000 Yageo	12,956,016 8,149,480 6,465,976 77,978,718 7,554,830	1.50 0.94 0.74 9.01 0.88	866,348	Prudential	9,149,859	1.06		
				1,735,943	Standard Chartered	12,058,774	1.39		
						21,208,633	2.45		
美國									
	287,170 Air Lease 309,875 Yum China	10,553,497 15,310,924	1.22 1.77			25,864,421	2.99		
				普通股／優先股（股份）總額		817,173,868	94.45		
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額						853,362,843	98.63		
				其他可轉讓證券					
印度									
印度	1,695,776 Axis Bank 3,387,454 Bandhan Bank 467,513 Godrej Properties 588,996 HDFC Bank 6,172,239 Mahindra & Mahindra Financial Services 398,862 Reliance Industries 2,205,029 Zee Entertainment Enterprises	16,038,324 11,872,991 8,282,574 11,015,949 15,970,825 13,241,913 7,133,348	1.85 1.37 0.96 1.27 1.85 1.53 0.83	香港					
				9,828,600	Euro-Asia Agricultural**	—	0.00		
				普通股（股份）總額		—	0.00		
				其他可轉讓證券總額		—	0.00		
				總投資組合		866,092,079	100.10		
				其他淨負債		(892,502)	(0.10)		
				淨資產總額（美金）		865,199,577	100.00		
				印尼					
				26,464,400 Bank Central Asia 17,271,500 Bank Mandiri Persero 643,857,973 PT Aplikasi Karya Anak Bangsa	14,620,722 10,298,317 12,729,236	1.69 1.19 1.47			

貝萊德亞洲巨龍基金 (Asian Dragon Fund)續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
USD	215,125	AUD	309,650	BNY Mellon	15/9/2022	2,858
AUD	3,795,345	USD	2,649,332	BNY Mellon	15/9/2022	(47,614)
未實現淨減值						(44,756)
瑞士法郎避險股份類別						
CHF	2,808,370	USD	2,941,502	BNY Mellon	15/9/2022	(70,800)
USD	183,444	CHF	176,049	BNY Mellon	15/9/2022	3,490
未實現淨減值						(67,310)
歐元避險股份類別						
EUR	22,907,061	USD	23,396,200	BNY Mellon	15/9/2022	(458,413)
USD	1,549,051	EUR	1,539,368	BNY Mellon	15/9/2022	7,638
未實現淨減值						(450,775)
波蘭幣避險股份類別						
PLN	49,584,241	USD	10,702,654	BNY Mellon	15/9/2022	(230,867)
USD	982,838	PLN	4,674,090	BNY Mellon	15/9/2022	(4,348)
未實現淨減值						(235,215)
新加坡幣避險股份類別						
SGD	124,260,418	USD	90,154,064	BNY Mellon	15/9/2022	(1,221,386)
USD	5,959,367	SGD	8,284,518	BNY Mellon	15/9/2022	30,175
未實現淨減值						(1,191,211)
未實現淨減值總額 (美金曝險部位 - 美金 136,659,373)						(1,989,267)

至 2022 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現減值 (美金)
新加坡			
54,100	Oversea-Chinese Banking	JP Morgan	(14,171)
180,900	Singapore Telecommunications	JP Morgan	(4,867)
			(19,038)
英國			
158,285	Prudential	JP Morgan	(251,337)
41,857	Standard Chartered Bank	JP Morgan	(17,250)
			(268,587)
合計 (美金曝險部位 - 美金 2,769,044)			(287,625)

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
金融	30.05
通訊	19.02
科技	18.31
能源	6.24
非週期性消費品	4.75
公共事業	4.32
投資基金	4.18
工業	3.90
週期性消費品	3.08
多元化	2.41
基本材料	2.37
非必需消費品	1.47
其他淨負債	(0.10)
	100.00

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				USD 6,600,000	Chinalco Capital 2.95% 24/2/2027*	6,171,891	0.17
基金				USD 2,813,000	CLP Power HK Finance 3.55% 6/2/2171	2,702,344	0.08
愛爾蘭				USD 2,000,000	CNCBINV 1 BVI 1.75% 17/11/2024	1,872,060	0.05
1,478,175	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	147,840,980	4.19	USD 14,000,000	CNOOC Finance 2003 5.5% 21/5/2033	14,214,620	0.40
總基金數				USD 7,000,000	CNPC Global Capital 1.35% 23/6/2025*	6,460,300	0.18
債券				USD 8,000,000	CNPC Global Capital 2% 23/6/2030*	6,857,960	0.20
澳洲				USD 10,420,000	Coastal Emerald 4.3% 1/2/2171*	10,100,887	0.29
USD 2,000,000	National Australia Bank 1.887% 12/1/2027	1,814,441	0.05	HKD 14,300,000	Crystal Idea 2.25% 31/10/2022	1,580,568	0.04
USD 8,325,000	National Australia Bank 3.347% 12/1/2037*	6,948,901	0.20	USD 1,000,000	CSSC Capital 2015 2.1% 27/7/2026	909,573	0.03
USD 1,775,000	Westpac Banking 2.963% 16/11/2040	1,279,295	0.04	USD 6,683,746	Easy Tactic 7.5% 11/7/2027	1,153,013	0.03
USD 8,000,000	Woodside Finance 3.7% 15/9/2026	7,663,355	0.22	HKD 44,000,000	Farsail Goldman International 7% 24/11/2026	2,912,366	0.08
USD 10,000,000	Woodside Finance 4.5% 4/3/2029	9,629,624	0.27	USD 4,500,000	Fortune Star BVI 6.75% 2/7/2023	3,667,500	0.11
				USD 1,000,000	Fortune Star BVI 6.85% 2/7/2024	659,155	0.02
				USD 21,195,000	HKT Capital No 6 3% 18/1/2032*	18,253,876	0.52
百慕達				USD 2,000,000	Hongkong Electric Finance 2.875% 3/5/2026*	1,913,815	0.05
USD 7,058,000	Hopson Development 8% 6/1/2023	6,205,817	0.18	USD 6,714,000	Huarong Finance 2017 4.25% 7/11/2027	5,434,530	0.15
USD 13,000,000	Kunlun Energy 3.75% 13/5/2025	12,741,495	0.36	USD 4,700,000	Huarong Finance 2017 4.75% 27/4/2027	3,944,675	0.11
USD 16,850,000	Li & Fung 4.5% 18/8/2025	15,286,151	0.43	USD 2,812,000	Huarong Finance 2019 2.5% 24/2/2023*	2,762,790	0.08
USD 20,294,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	17,211,189	0.49	USD 9,962,000	Huarong Finance 2019 3.25% 13/11/2024*	8,874,374	0.25
				USD 3,079,000	Huarong Finance 2019 3.75% 29/5/2024	2,841,166	0.08
英屬維京群島				USD 5,493,000	Huarong Finance 2019 3.875% 13/11/2029	4,120,368	0.12
USD 25,800,000	1MDB Global Investments 4.4% 9/3/2023	25,093,531	0.71	USD 3,153,000	Huarong Finance 2019 4.105% 24/2/2023	3,097,823	0.09
USD 10,405,000	Bluestar Finance 3.1% 12/1/2171	10,069,739	0.29	USD 16,500,000	Huarong Finance 2019 4.23% 24/2/2025	14,357,186	0.41
USD 5,000,000	BOCOM International Blossom 1.75% 28/6/2026	4,544,050	0.13	USD 5,348,000	Huarong Finance 2019 4.5% 29/5/2029	4,148,216	0.12
USD 2,166,000	Champion Path 4.5% 27/1/2026	1,559,520	0.04	USD 17,027,000	Huarong Finance II 4.625% 3/6/2026	14,712,435	0.42
USD 5,000,000	Chang Development International 3.9% 12/9/2022*	4,992,500	0.14	USD 5,461,000	Huarong Finance II 5% 19/11/2025	4,890,797	0.14
USD 4,641,000	China Cinda 2020 I Management 3% 20/1/2031*	3,667,771	0.10	USD 7,732,000	Hysan MTN 2.82% 4/9/2029*	6,956,287	0.20
USD 21,647,000	China Cinda 2020 I Management 3.25% 28/1/2027	19,456,432	0.55	USD 21,930,000	Inventive Global Investments 1.65% 3/9/2025	20,126,257	0.57
USD 975,000	China Great Wall International IV 3.125% 31/7/2024	917,831	0.03	USD 18,005,000	JIC Zhixin 2.125% 27/8/2030	15,098,183	0.43
USD 8,041,000	China Great Wall International V 2.375% 18/8/2030	5,793,400	0.16	USD 1,000,000	JIC Zhixin 3.5% 24/11/2027	949,995	0.03
USD 7,777,000	China Great Wall International VI 4.25% 28/4/2025	7,320,101	0.21	USD 7,034,000	Knight Castle Investments 7.99% 23/1/2023	5,071,514	0.14
USD 21,690,000	China Huadian Overseas Development Management 4% 29/11/2170*	21,566,258	0.61	USD 34,100,000	Midea Investment Development 2.88% 24/2/2027*	31,863,381	0.90
USD 6,688,000	China Huaneng Hong Kong Treasury Management 3.08% 9/6/2171	6,422,286	0.18	USD 290,000	Minmetals Bounteous Finance BVI 4.75% 30/7/2025	290,403	0.01
USD 1,000,000	China Railway Xunjie 3.25% 28/7/2026	967,285	0.03	USD 8,726,000	New Metro Global 4.625% 15/10/2025	3,794,828	0.11
USD 5,000,000	Chinalco Capital 2.125% 3/6/2026	4,588,200	0.13	USD 2,300,000	New Metro Global 4.8% 15/12/2024	1,174,023	0.03
				USD 800,000	New Metro Global 6.8% 5/8/2023*	572,000	0.02

~ 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 13,000,000	NWD Finance BVI 4.125% 10/12/2170	10,068,110	0.28	USD 15,000,000	開曼群島 AAC Technologies 3% 27/11/2024*	13,039,650	0.37
USD 5,613,000	NWD Finance BVI 4.8% 9/6/2171	4,010,797	0.11	USD 9,090,000	AC Energy Finance International 5.1% 25/5/2171	7,968,180	0.23
USD 9,650,000	NWD MTN 3.75% 14/1/2031	7,629,338	0.22	USD 2,370,000	ACEN Finance 4% 8/3/2171*	1,954,450	0.06
USD 3,100,000	NWD MTN 4.5% 19/5/2030*	2,615,052	0.07	USD 5,885,000	Agile 5.5% 21/4/2025	2,385,840	0.07
USD 15,500,000	NWPF Overseas 2019 A 6.7% 16/6/2027*	15,281,450	0.43	USD 3,600,000	Agile 5.75% 2/1/2025	1,476,000	0.04
USD 10,015,000	Ocean Laurel 2.375% 20/10/2025	9,006,640	0.26	USD 1,492,000	Agile 6.05% 13/10/2025	588,482	0.02
USD 17,150,000	Peak RE Bvi 5.35% 28/4/2171	13,977,250	0.40	USD 17,835,000	Alibaba 3.4% 6/12/2027	16,858,088	0.48
USD 11,100,000	RKPF Overseas 2019 A 6.7% 30/9/2024	6,380,002	0.18	USD 3,454,000	Anton Oilfield Services 7.5% 2/12/2022	3,304,252	0.09
USD 6,065,000	SF Investment 2021 2.375% 17/11/2026*	5,561,302	0.16	USD 5,000,000	Baidu 4.375% 29/3/2028*	4,858,650	0.14
USD 8,700,000	SF Investment 2021 3% 17/11/2028*	7,761,487	0.22	USD 4,960,000	CCBL Cayman 1 1.6% 15/9/2026	4,443,565	0.13
USD 1,000,000	SFG International 2.4% 3/6/2026*	915,533	0.02	USD 18,200,000	CDBL Funding 2 2.75% 2/3/2025	17,432,051	0.49
USD 24,500,000	Sinochem Offshore Capital 2.25% 24/11/2026	22,116,885	0.63	USD 1,080,000	Central China Real Estate 7.25% 24/4/2023	547,549	0.02
USD 10,500,000	Sinochem Offshore Capital 2.375% 23/9/2031	8,306,025	0.24	USD 500,000	Central China Real Estate 7.65% 27/8/2023	210,000	0.01
USD 4,700,000	Sino-Ocean Land Treasure Finance II 5.95% 4/2/2027*	1,836,384	0.05	USD 11,380,000	Champion MTN 2.95% 15/6/2030	9,987,812	0.28
USD 2,030,000	Sino-Ocean Land Treasure IV 4.75% 14/1/2030	755,668	0.02	USD 1,273,000	China Aoyuan 6.35% 8/2/2024	85,928	0.00
USD 5,000,000	Sinopec Overseas Development 2017 3.25% 13/9/2027	4,827,150	0.14	USD 2,413,000	China Aoyuan 7.95% 19/2/2023	164,766	0.01
USD 15,250,000	Sinopec Overseas Development 2017 3.625% 12/4/2027	15,007,753	0.43	USD 787,000	China Aoyuan 8.5% 23/1/2022***	53,123	0.00
USD 15,000,000	Sinopec Overseas Development 2018 2.3% 8/1/2031*	13,055,475	0.37	USD 5,571,000	China Evergrande 10% 11/4/2023	415,258	0.01
USD 15,000,000	Sinopec Overseas Development 2018 2.7% 13/5/2030*	13,596,525	0.39	USD 2,830,000	China Evergrande 10.5% 11/4/2024	210,849	0.01
USD 10,000,000	Sinopec Overseas Development 2018 2.95% 12/11/2029*	9,270,000	0.26	USD 9,524,000	China Evergrande 11.5% 22/1/2023	711,514	0.02
USD 4,113,500	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	4,005,449	0.11	USD 16,300,000	China Modern Dairy 2.125% 14/7/2026	14,346,527	0.40
USD 300,000	State Elite Global 1.5% 29/9/2026	274,496	0.01	USD 6,000,000	China Overseas Finance Cayman VII 4.75% 26/4/2028*	5,642,490	0.16
USD 7,000,000	State Grid Overseas Investment BVI 1% 5/8/2025	6,408,605	0.18	USD 10,200,000	China Overseas Finance Cayman VIII 3.45% 15/7/2029*	8,763,177	0.25
USD 8,000,000	State Grid Overseas Investment BVI 1.625% 5/8/2030*	6,693,120	0.19	USD 11,945,000	China Resources Land 3.75% 9/6/2171*	11,427,572	0.32
USD 14,031,000	State Grid Overseas Investment BVI 4.25% 2/5/2028	14,069,024	0.40	USD 3,420,000	China SCE 5.95% 29/9/2024	967,159	0.03
USD 5,932,000	Studio City 7% 15/2/2027*	5,042,200	0.14	USD 1,305,000	China SCE 7% 2/5/2025	293,625	0.01
USD 1,000,000	Sunny Express Enterprises 2.95% 1/3/2027*	948,480	0.03	USD 3,000,000	CIFI 4.8% 17/5/2028*	1,383,420	0.04
USD 28,471,000	Sunny Express Enterprises 3.125% 23/4/2030*	25,779,921	0.73	USD 6,965,000	CIFI 5.25% 13/5/2026	3,378,025	0.10
USD 18,840,000	TCL Technology Investments 1.875% 14/7/2025	17,375,661	0.50	USD 2,300,000	CIFI 5.95% 20/10/2025	1,184,500	0.03
USD 4,525,000	Wanda Properties Overseas 6.875% 23/7/2023*	3,733,125	0.10	USD 12,235,000	Country Garden 2.7% 12/7/2026	5,628,100	0.16
USD 15,905,000	Wharf REIC Finance BVI 2.875% 7/5/2030*	14,103,202	0.40	USD 3,100,000	Country Garden 3.125% 22/10/2025	1,542,250	0.04
USD 8,049,000	Yunda Investment 2.25% 19/8/2025*	7,232,389	0.21	USD 8,100,000	Country Garden 4.2% 6/2/2026	4,009,500	0.11
		629,114,561	17.85	USD 11,776,000	Country Garden 4.8% 6/8/2030	5,122,560	0.15
	加拿大			USD 1,000,000	CSCEC Finance Cayman II 3.5% 5/7/2027	957,763	0.03
USD 5,100,000	MEGlobal Canada 5.875% 18/5/2030	5,346,840	0.15	USD 3,667,000	eHi Car Services 7.75% 14/11/2024	2,200,200	0.06
USD 5,000,000	Petronas Energy Canada 2.112% 23/3/2028	4,497,350	0.13	USD 800,000	ENN Energy 2.625% 17/9/2030*	676,860	0.02
		9,844,190	0.28	USD 23,800,000	ENN Energy 4.625% 17/5/2027*	23,902,578	0.68
				USD 4,000,000	ESR 1.5% 30/9/2025	3,823,320	0.11
				SGD 2,500,000	ESR 5.65% 2/9/2170	1,720,517	0.05
				USD 16,875,000	Fantasia 9.875% 19/10/2023*	1,645,312	0.05
				USD 8,000,000	Fantasia 10.875% 2/3/2024	780,000	0.02
				USD 5,000,000	Fantasia 11.75% 17/4/2022***	464,275	0.01
				USD 8,660,000	Fantasia 11.875% 1/6/2023	844,350	0.02
				USD 4,075,000	FWD 5.5% 1/8/2171	3,840,688	0.11
				USD 3,430,000	Golden Eagle Retail 4.625% 21/5/2023*	3,254,941	0.09

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 762,000	Greentown China 4.7% 29/4/2025	643,890	0.02	USD 2,130,000	Times China 5.55% 4/6/2024	394,050	0.01
USD 2,500,000	Greentown China 5.65% 13/7/2025	2,112,500	0.06	USD 1,340,000	Times China 6.2% 22/3/2026	201,201	0.01
USD 16,855,000	Haidilao International 2.15% 14/1/2026*	13,104,763	0.37	USD 1,500,000	Times China 6.75% 16/7/2023	352,500	0.01
USD 6,700,000	Hansoh Pharmaceutical 0% 22/1/2026	6,180,750	0.18	USD 18,130,000	Tingyi Cayman Islands 1.625% 24/9/2025	16,488,429	0.47
USD 4,636,000	Hilong 9.75% 18/11/2024	2,161,535	0.06	USD 7,000,000	Weibo 3.375% 8/7/2030*	5,549,040	0.16
USD 7,007,000	Hilong 9.75% 18/11/2024	2,942,940	0.08	USD 559,000	Yuzhou 6.35% 13/1/2027	41,925	0.00
USD 1,255,000	Kaisa 9.375% 30/6/2024	145,276	0.00	USD 3,000,000	Yuzhou 7.375% 13/1/2026	225,000	0.01
USD 1,268,000	Kaisa 10.5% 7/9/2022	146,074	0.00	USD 2,600,000	Yuzhou 7.7% 20/2/2025	195,000	0.01
USD 3,207,000	Kaisa 11.5% 30/1/2023	368,805	0.01	USD 4,000,000	Yuzhou 7.85% 12/8/2026	313,491	0.01
USD 3,354,000	Kaisa 11.95% 22/10/2022	385,769	0.01	USD 1,475,000	Yuzhou 8.3% 27/5/2025	110,625	0.00
USD 4,000,000	Kaisa 11.95% 12/11/2023	460,000	0.01	USD 3,880,000	Yuzhou 8.375% 30/10/2024	291,000	0.01
USD 3,106,000	King Talent Management 5.6% 4/6/2171	3,018,962	0.08	USD 3,120,000	Yuzhou 8.5% 4/2/2023	234,000	0.01
USD 6,658,000	KWG 7.875% 1/9/2023	1,098,570	0.03	USD 4,200,000	Zhen Ding Technology 0% 30/6/2025	4,177,404	0.12
USD 19,800,000	Link Finance Cayman 2009 2.75% 19/1/2032*	17,161,056	0.49	USD 1,032,000	Zhenro Properties 6.63% 7/1/2026	51,600	0.00
USD 1,363,000	Logan 4.7% 6/7/2026*	231,710	0.01	USD 850,000	Zhenro Properties 6.7% 4/8/2026	42,500	0.00
USD 770,000	Logan 4.85% 14/12/2026*	130,900	0.00	USD 1,470,000	Zhenro Properties 7.1% 10/9/2024	73,500	0.00
USD 1,210,000	Logan 5.25% 19/10/2025*	211,750	0.01	USD 1,326,000	Zhenro Properties 7.35% 5/2/2025	58,316	0.00
USD 2,000,000	Logan 6.5% 16/7/2023*	370,000	0.01	USD 27,492,000	Zhongsheng 3% 13/1/2026*	24,675,926	0.70
USD 5,725,000	Longfor 3.375% 13/4/2027*	4,616,640	0.13			416,415,449	11.80
USD 700,000	Longfor 3.85% 13/1/2032*	511,975	0.01	中國			
USD 4,170,000	Longfor 3.95% 16/9/2029*	3,164,446	0.09	USD 1,704,000	Bank of Jinzhou 5.5% 27/10/2170	1,471,297	0.04
USD 7,900,000	Maldives Sukuk Issuance 9.875% 8/4/2026	6,505,295	0.18	CNY 520,000,000	China Government Bond 2.5% 25/7/2027	75,770,823	2.15
USD 14,178,000	Meituan 2.125% 28/10/2025*	12,516,055	0.36	USD 10,675,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	9,782,677	0.28
USD 3,800,000	Melco Resorts Finance 5.25% 26/4/2026	2,859,500	0.08	USD 11,270,000	Jinan Hi-tech 2.8% 22/11/2024	10,821,341	0.31
USD 7,475,000	Melco Resorts Finance 5.75% 21/7/2028*	5,139,063	0.15	USD 12,415,000	Lanzhou City Development Investment 4.15% 15/11/2022	11,266,675	0.32
USD 3,100,000	MGM China 5.25% 18/6/2025*	2,620,523	0.08	CNY 36,000,000	Pharmaron Beijing 0% 18/6/2026	4,579,663	0.13
USD 3,100,000	MGM China 5.875% 15/5/2026*	2,603,186	0.07	USD 4,800,000	Pharmaron Beijing 0% 18/6/2026	4,298,079	0.12
USD 8,970,000	Modern Land China 11.5% 13/11/2022	1,480,050	0.04	USD 7,838,000	Prime Bloom 0% 5/7/2022***	1,312,865	0.04
USD 3,739,000	Modern Land China 12.85% 25/10/2021***	616,935	0.02	USD 11,189,000	Yinchuan Tonglian Capital Investment Operation 4.45% 10/6/2023	10,259,278	0.29
USD 8,346,660	Pearl II 6% 29/12/2049	324,017	0.01	USD 11,218,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	9,425,981	0.27
USD 6,647,340	Pearl III 9% 22/10/2025	2,495,677	0.07	USD 4,765,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	3,904,917	0.11
USD 881,000	Redco Properties 9.9% 17/2/2024	136,467	0.00			142,893,596	4.06
USD 1,358,000	Ronshine China 7.1% 25/1/2025*	95,060	0.00	香港			
USD 8,115,000	Ronshine China 7.35% 15/12/2023	568,050	0.02	USD 15,295,000	AIA 2.7% 7/10/2170	13,522,462	0.38
USD 7,015,000	Sands China 4.875% 18/6/2030*	5,647,075	0.16	USD 12,950,000	Bank of Communications Hong Kong 2.304% 8/7/2031	11,878,905	0.34
USD 2,593,000	Seazen 6% 12/8/2024	1,138,839	0.03	USD 14,945,000	Bank of East Asia 4% 29/5/2030	14,185,383	0.40
USD 5,310,000	Shui On Development 5.5% 29/6/2026*	3,701,973	0.11	USD 13,930,000	Bank of East Asia 5.825% 21/4/2171	13,288,663	0.38
USD 1,596,000	Shui On Development 5.75% 12/11/2023*	1,444,380	0.04	USD 13,690,000	CITIC 2.85% 25/2/2030*	11,985,150	0.34
USD 1,000,000	Shui On Development 6.15% 24/8/2024	830,000	0.02	USD 30,400,000	CITIC 3.5% 17/2/2032*	27,234,904	0.77
USD 10,167,000	Sinic 8.5% 24/1/2022***	244,211	0.01	USD 5,000,000	CITIC 4% 11/1/2028*	4,840,638	0.14
USD 6,000,000	Sinic 9.5% 18/10/2021***	162,000	0.00	USD 14,600,000	CMB International Leasing Management 1.25% 16/9/2024*	13,605,375	0.38
USD 2,810,000	Sunac China 5.95% 26/4/2024	407,450	0.01	USD 17,460,000	CMB International Leasing Management 1.875% 12/8/2025*	16,011,606	0.45
USD 1,545,000	Sunac China 6.5% 9/7/2023	227,887	0.01	USD 12,000,000	CNAC HK Finbridge 3% 22/9/2030	10,241,160	0.29
USD 2,030,000	Sunac China 6.65% 3/8/2024	294,350	0.01	USD 12,500,000	CNAC HK Finbridge 3.875% 19/6/2029	11,453,625	0.32
USD 3,500,000	Sunac China 6.8% 20/10/2024	507,500	0.01	USD 15,000,000	CNAC HK Finbridge 4.125% 19/7/2027	14,362,050	0.41
USD 1,000,000	Sunac China 7% 9/7/2025	145,000	0.00				
USD 1,090,000	Sunac China 7.95% 11/10/2023	160,775	0.00				
USD 16,788,000	Tencent 3.68% 22/4/2041	13,268,564	0.37				
USD 27,000,000	Tencent 3.975% 11/4/2029*	25,380,000	0.72				
USD 23,402,000	Tencent Music Entertainment 2% 3/9/2030	17,756,033	0.50				

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 *** 此證券處於違約狀態，詳見附註 2(b)。

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

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USD 7,500,000	CNAC HK Finbridge 5.125% 14/3/2028	7,425,412	0.21	USD 6,000,000	Oil India 5.125% 4/2/2029*	5,913,900	0.17
USD 8,500,000	Far East Horizon 4.25% 26/10/2026	7,341,195	0.21	USD 9,343,000	Power Finance 3.75% 6/12/2027	8,668,739	0.24
USD 17,165,000	GLP China 2.95% 29/3/2026	13,800,660	0.39	USD 9,422,000	Power Finance 3.9% 16/9/2029*	8,551,855	0.24
USD 6,500,000	ICBCIL Finance 1.625% 2/11/2024	6,134,440	0.17	USD 6,321,000	Power Finance 4.5% 18/6/2029*	5,998,360	0.17
USD 11,500,000	ICBCIL Finance 2.25% 2/11/2026*	10,561,312	0.30	USD 21,369,000	REC 3.875% 7/7/2027*	20,005,871	0.57
USD 25,000,000	Lenovo 3.421% 2/11/2030*	20,417,812	0.58	USD 20,400,000	Reliance Industries 2.875% 12/1/2032*	17,319,294	0.49
USD 5,199,000	Minsheng Hong Kong International Leasing Via Landmark Funding 2020 3.15% 10/3/2024	4,897,042	0.14	USD 4,400,000	Reliance Industries 3.625% 12/1/2052	3,336,729	0.10
USD 10,690,000	Nanyang Commercial Bank 6.5% 28/10/2170	10,485,768	0.30	USD 12,500,000	Reliance Industries 3.667% 30/11/2027*	11,940,500	0.34
USD 7,630,000	Pingan Real Estate Capital 2.75% 29/7/2024	6,886,647	0.19	USD 4,062,000	Shriram Transport Finance 4.15% 18/7/2025	3,732,409	0.10
USD 5,000,000	Pingan Real Estate Capital 3.45% 29/7/2026	4,157,300	0.12	USD 6,000,000	Shriram Transport Finance 5.1% 16/7/2023	5,895,000	0.17
USD 6,000,000	Vanke Real Estate Hong Kong 3.15% 12/5/2025*	5,380,425	0.15	USD 8,200,000	Summit Digitel Infrastructure 2.875% 12/8/2031*	6,382,552	0.18
USD 4,600,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029*	3,492,078	0.10	USD 4,160,000	Yes Bank Ifsc Banking Unit Branch 3.75% 6/2/2023	4,128,166	0.12
USD 5,000,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027	4,243,500	0.12			179,192,229	5.08
USD 4,000,000	Westwood 2.8% 20/1/2026	3,520,000	0.10		印尼		
USD 20,115,000	Xiaomi Best Time International 2.875% 14/7/2031*	14,915,071	0.42	USD 7,338,000	Alam Sutera Realty 8% 2/5/2024	5,301,705	0.15
USD 5,845,000	Yango Justice International 7.5% 15/4/2024	379,925	0.01	USD 8,400,000	Bank Mandiri Persero 3.75% 11/4/2024	8,316,903	0.23
USD 8,143,000	Yango Justice International 7.5% 17/2/2025	529,295	0.02	USD 10,090,000	Bank Negara Indonesia Persero 4.3% 24/3/2171	8,727,850	0.25
USD 12,155,000	Yango Justice International 7.875% 4/9/2024	790,075	0.02	USD 17,000,000	Indonesia Government International Bond 1.85% 12/3/2031	14,311,875	0.41
USD 10,535,000	Yango Justice International 8.25% 25/11/2023*	684,775	0.02	USD 15,000,000	Indonesia Government International Bond 3.4% 18/9/2029*	14,329,631	0.41
USD 2,800,000	Yanlord Land HK 5.125% 20/5/2026*	2,103,080	0.06	USD 5,756,000	Indonesia Government International Bond 3.5% 14/2/2050	4,586,223	0.13
USD 1,478,000	Zhejiang Seaport International 1.98% 17/3/2026	1,356,368	0.04	USD 10,000,000	Indonesia Government International Bond 3.7% 30/10/2049	8,225,000	0.23
		292,112,101	8.27	USD 5,000,000	Indonesia Government International Bond 3.85% 15/10/2030	4,894,700	0.14
	印度			USD 15,000,000	Indonesia Government International Bond 4.35% 11/1/2048*	13,537,500	0.38
USD 6,077,000	Adani Electricity Mumbai 3.867% 22/7/2031	4,847,592	0.14	USD 7,402,000	Indonesia Government International Bond 4.625% 15/4/2043*	6,957,880	0.20
USD 8,879,000	Adani Electricity Mumbai 3.949% 12/2/2030	7,336,984	0.21	USD 15,378,000	Indonesia Government International Bond 4.75% 18/7/2047	14,671,842	0.42
USD 7,045,000	Adani Green Energy 4.375% 8/9/2024*	6,375,725	0.18	USD 17,000,000	Indonesia Government International Bond 5.125% 15/1/2045	16,702,500	0.47
USD 3,423,000	Adani Transmission Step-One 4.25% 21/5/2036	2,857,048	0.08	USD 4,000,000	Indonesia Government International Bond 5.25% 8/1/2047	3,990,000	0.11
USD 4,700,000	Axis Bank /Gift City 4.1% 8/3/2171	4,121,900	0.12	USD 12,988,000	Indonesia Government International Bond 6.625% 17/2/2037	14,618,481	0.41
USD 7,775,000	Bharti Airtel 3.25% 3/6/2031*	6,741,275	0.19	USD 29,280,000	Pertamina Persero 2.3% 9/2/2031	24,302,400	0.69
USD 10,000,000	Export-Import Bank of India 3.375% 5/8/2026	9,555,600	0.27	USD 10,200,000	Pertamina Persero 3.1% 21/1/2030	9,181,526	0.26
USD 200,000	GMR Hyderabad International Airport 4.25% 27/10/2027	173,577	0.00	USD 1,000,000	Pertamina Persero 4.7% 30/7/2049	869,830	0.02
USD 9,244,000	HDFC Bank 3.7% 25/2/2171	8,010,897	0.23	USD 20,000,000	Pertamina Persero 5.625% 20/5/2043	19,282,950	0.55
USD 9,900,000	Indian Railway Finance 3.835% 13/12/2027*	9,402,500	0.27				
USD 1,901,640	JSW Hydro Energy 4.125% 18/5/2031*	1,545,411	0.04				
USD 3,500,000	JSW Steel 3.95% 5/4/2027*	2,963,520	0.08				
USD 3,553,000	Manappuram Finance 5.9% 13/1/2023	3,526,353	0.10				
USD 382,000	Muthoot Finance 4.4% 2/9/2023	374,360	0.01				
USD 10,700,000	Oil & Natural Gas 3.375% 5/12/2029*	9,486,112	0.27				

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至 2022 年 8 月 31 日止之投資組合

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USD 19,500,000	Pertamina Persero 6.45% 30/5/2044*	20,395,440	0.58	USD 5,742,800	Clean Renewable Power Mauritius 4.25% 25/3/2027*	4,674,352	0.13
USD 10,280,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050*	8,506,700	0.25	USD 3,000,000	Greenko Mauritius 6.25% 21/2/2023*	2,942,625	0.08
USD 20,900,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	21,135,125	0.60	USD 7,726,000	Greenko Solar Mauritius 5.95% 29/7/2026*	6,779,565	0.19
USD 18,500,000	Perusahaan Penerbit SBSN Indonesia III 4.45% 20/2/2029*	18,803,863	0.53	USD 6,000,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	5,429,130	0.15
USD 19,875,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032	20,520,937	0.58	USD 4,827,000	India Airport Infra 6.25% 25/10/2025*	4,380,092	0.12
USD 24,600,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3% 30/6/2030	20,993,517	0.60	USD 8,647,000	India Clean Energy 4.5% 18/4/2027	6,630,260	0.19
USD 5,000,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3.875% 17/7/2029	4,614,862	0.13	USD 5,539,950	India Cleantech Energy 4.7% 10/8/2026	4,321,161	0.12
		307,779,240	8.73	USD 5,073,000	India Green Energy 5.375% 29/4/2024	4,876,422	0.14
				USD 7,738,000	India Green Power 4% 22/2/2027*	6,209,745	0.18
				USD 2,157,000	Network i2i 3.975% 3/6/2171*	1,866,199	0.05
						56,630,718	1.60
	曼島				蒙古		
USD 2,507,000	Gohl Capital 4.25% 24/1/2027	2,274,657	0.06	USD 5,069,000	Mongolia Government International Bond 5.125% 7/4/2026*	4,682,489	0.13
	日本			USD 1,549,000	Mongolian Mining Energy Resources 9.25% 15/4/2024	998,621	0.03
USD 23,400,000	JERA 3.665% 14/4/2027	22,223,714	0.63			5,681,110	0.16
USD 10,425,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	9,020,860	0.26		荷蘭		
		31,244,574	0.89	USD 5,000,000	Equate Petrochemical 4.25% 3/11/2026	4,918,750	0.14
	澤西島			USD 3,175,780	Greenko Dutch 3.85% 29/3/2026	2,683,534	0.07
USD 17,103,308	Galaxy Pipeline Assets Bidco 2.16% 31/3/2034	14,944,015	0.43	USD 11,750,000	Majapahit 7.875% 29/6/2037	13,461,681	0.38
USD 11,850,000	Galaxy Pipeline Assets Bidco 2.625% 31/3/2036	9,995,149	0.28	USD 18,000,000	Minejesa Capital 4.625% 10/8/2030	16,560,000	0.47
USD 14,837,411	Galaxy Pipeline Assets Bidco 2.94% 30/9/2040	12,404,558	0.35	USD 11,500,000	Mong Duong Finance 5.125% 7/5/2029	9,549,226	0.27
		37,343,722	1.06	USD 5,000,000	Royal Capital 5% 5/5/2171*	4,825,875	0.14
						51,999,066	1.47
	科威特				巴基斯坦		
USD 19,350,000	Burgan Bank SAK 2.75% 15/12/2031	15,617,095	0.444	USD 8,068,000	Pakistan Government International Bond 6% 8/4/2026	5,082,840	0.15
	盧森堡			USD 4,000,000	Pakistan Government International Bond 7.875% 31/3/2036	2,216,040	0.06
USD 1,479,234	Dragon Aviation Finance Luxembourg 4% 28/11/2022	1,482,000	0.04	USD 8,455,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	4,202,515	0.12
USD 11,400,000	EIG Pearl 3.545% 31/8/2036*	10,006,875	0.29			11,501,395	0.33
		11,488,875	0.33		菲律賓		
	澳門			USD 8,689,000	Globe Telecom 3% 23/7/2035	6,427,796	0.18
USD 14,200,000	Luso International Banking 5.375% 28/12/2027	13,880,358	0.39	USD 7,155,000	Globe Telecom 4.2% 2/5/2171	6,714,020	0.19
	馬來西亞			USD 6,000,000	Philippine Government International Bond 1.648% 10/6/2031	4,987,500	0.14
USD 35,000,000	CIMB Bank 2.125% 20/7/2027	31,391,413	0.89	USD 6,000,000	Philippine Government International Bond 2.457% 5/5/2030	5,392,500	0.15
USD 26,795,000	Dua Capital 2.78% 11/5/2031	21,950,598	0.62	USD 24,500,000	Philippine Government International Bond 2.65% 10/12/2045	17,578,750	0.50
USD 26,000,000	Export-Import Bank of Malaysia 1.831% 26/11/2026*	23,477,220	0.67	USD 16,150,000	Philippine Government International Bond 3.556% 29/9/2032	15,483,812	0.44
USD 1,000,000	Malaysia Sukuk Global 3.179% 27/4/2026	985,118	0.03				
USD 22,200,000	Misc Capital Two Labuan 3.75% 6/4/2027	20,842,794	0.59				
USD 10,000,000	Petronas Capital 3.5% 21/4/2030	9,587,700	0.27				
USD 1,000,000	RHB Bank 1.658% 29/6/2026	910,415	0.03				
		109,145,258	3.10				
	模里西斯						
USD 2,791,500	Azure Power Energy 3.575% 19/8/2026*	1,800,517	0.05				
USD 4,000,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	2,671,680	0.08				
USD 4,474,000	CA Magnum 5.375% 31/10/2026*	4,048,970	0.12				

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USD 38,610,000	Philippine Government International Bond 3.7% 1/3/2041	33,397,650	0.95	USD 4,615,000	Korea Water Resources 3.5% 27/4/2025*	4,524,684	0.13
USD 15,000,000	Rizal Commercial Banking 6.5% 27/2/2171*	14,153,625	0.40	USD 11,112,000	KT 4% 8/8/2025*	11,000,269	0.31
		104,135,653	2.95	USD 1,760,000	Kyobo Life Insurance 5.9% 15/6/2052	1,771,458	0.05
	卡達			USD 18,085,000	LG Chem 2.375% 7/7/2031	15,181,209	0.43
USD 1,571,000	Commercial Bank 4.5% 3/9/2170	1,453,929	0.04	USD 10,480,000	LOTTE Property & Development 4.5% 1/8/2025*	10,493,871	0.30
	新加坡			USD 16,125,000	Mirae Asset 2.625% 30/7/2025	15,048,898	0.43
USD 3,000,000	Bakrie Telecom 11.5% 7/5/2015***	27,900	0.00	USD 20,000,000	NongHyup Bank 4% 6/1/2026*	19,832,500	0.56
USD 17,362,000	BOC Aviation 1.75% 21/1/2026	15,742,299	0.44	USD 26,100,000	Shinhan Card 2.5% 27/1/2027*	23,674,657	0.67
USD 9,255,000	BOC Aviation 4.284% 21/5/2025	9,184,708	0.26	USD 20,600,000	Shinhan Financial 2.875% 12/11/2170	18,377,466	0.52
USD 12,000,000	BPRL International Singapore 4.375% 18/1/2027*	11,548,530	0.33	USD 29,100,000	SK Hynix 2.375% 19/1/2031*	22,943,968	0.65
USD 17,397,000	DBS 3.3% 27/8/2171*	16,557,160	0.47	USD 18,000,000	Tongyang Life Insurance 5.25% 22/3/2171	16,095,060	0.46
USD 11,000,000	GLP 4.5% 17/11/2170	7,678,000	0.22			422,219,814	11.97
USD 8,000,000	GLP 4.6% 29/12/2170	5,248,660	0.15	USD 5,489,000	斯里蘭卡 Sri Lanka Government International Bond 5.75% 18/4/2023	1,867,865	0.05
USD 138,447	JGC Ventures 0% 30/6/2025	62,993	0.00	USD 5,821,000	Sri Lanka Government International Bond 6.2% 11/5/2027	1,950,195	0.06
USD 8,599,520	JGC Ventures 3% 30/6/2025	3,992,241	0.11	USD 2,535,000	Sri Lanka Government International Bond 6.35% 28/6/2024	852,761	0.02
USD 19,623,600	LLPL Capital 6.875% 4/2/2039*	18,967,240	0.54	USD 7,779,000	Sri Lanka Government International Bond 6.825% 18/7/2026	2,707,423	0.08
USD 5,000,000	LMIRT Capital 7.25% 19/6/2024	4,150,000	0.12	USD 12,001,000	Sri Lanka Government International Bond 6.85% 14/3/2024	4,051,898	0.12
USD 4,500,000	Medco Bell 6.375% 30/1/2027*	3,985,525	0.11	USD 18,114,000	Sri Lanka Government International Bond 6.85% 3/11/2025	6,409,594	0.18
USD 5,000,000	Medco Oak Tree 7.375% 14/5/2026	4,726,150	0.13			17,839,736	0.51
USD 24,610,728	Modernland Overseas 3% 30/4/2027	10,862,068	0.31		泰國		
USD 272,760	Modernland Overseas 3% 30/4/2027	123,644	0.00	USD 10,000,000	Bangkok Bank Hong Kong 3.466% 23/9/2036*	8,398,700	0.24
USD 2,000,000	Oil India International 4% 21/4/2027*	1,916,085	0.06	USD 6,063,000	Bangkok Bank Hong Kong 5% 23/3/2171*	5,698,189	0.16
USD 13,003,000	Oversea-Chinese Banking 1.832% 10/9/2030	11,897,290	0.34	USD 11,336,000	GC Treasury Center 4.4% 30/3/2032	10,494,217	0.30
USD 4,300,000	Singapore Airlines 3.375% 19/1/2029*	3,970,082	0.11	USD 5,000,000	GC Treasury Center 5.2% 30/3/2052	4,418,625	0.12
USD 7,500,000	Theta Capital 6.75% 31/10/2026*	5,527,125	0.16	USD 12,928,000	Kasikornbank Hong Kong 3.343% 2/10/2031	11,593,346	0.33
USD 5,000,000	TML 4.35% 9/6/2026	4,391,238	0.13	USD 6,300,000	Kasikornbank Hong Kong 4% 10/2/2171*	5,391,452	0.15
		140,558,938	3.99	USD 3,200,000	Kasikornbank Hong Kong 5.275% 14/4/2171	3,012,800	0.08
	韓國			USD 3,550,000	Krung Thai Bank 4.4% 25/9/2170	3,053,000	0.09
USD 16,500,000	GS Caltex 1.625% 27/7/2025	15,097,170	0.43	USD 27,429,000	Minor International 2.7% 19/1/2171	24,976,984	0.71
USD 18,850,000	GS Caltex 4.5% 5/1/2026*	18,639,230	0.53	USD 12,690,000	Muang Thai Life Assurance 3.552% 27/1/2037	11,131,076	0.32
USD 23,000,000	Hana Bank 3.25% 30/3/2027	21,944,990	0.62	USD 6,539,000	Thaioil Treasury Center 2.5% 18/6/2030	5,356,585	0.15
USD 10,750,000	Hanwha Life Insurance 3.379% 4/2/2032	9,561,190	0.27	USD 3,800,000	Thaioil Treasury Center 3.5% 17/10/2049	2,463,588	0.07
USD 24,900,000	Hyundai Capital Services 2.5% 24/1/2027*	22,687,360	0.64	USD 3,800,000	Thaioil Treasury Center 3.75% 18/6/2050	2,525,100	0.07
USD 7,500,000	KB 2.125% 1/11/2026	6,740,063	0.19	USD 10,000,000	TMBThanachart Bank 4.9% 2/6/2171*	9,287,500	0.26
USD 8,755,000	KB Kookmin Card 4% 9/6/2025	8,631,892	0.24			107,801,162	3.05
USD 7,550,000	KDB Life Insurance 7.5% 21/11/2170	6,983,750	0.20				
USD 12,000,000	Kia 1.75% 16/10/2026*	10,692,847	0.30				
USD 17,800,000	Kia 2.75% 14/2/2027	16,393,787	0.47				
USD 22,910,000	Kodit Global 2022 The 1st Securitization Specialty 3.619% 27/5/2025	22,392,383	0.64				
USD 14,900,000	Kookmin Bank 2.125% 15/2/2025	14,164,499	0.40				
USD 25,100,000	Kookmin Bank 2.375% 15/2/2027	23,156,381	0.66				
USD 5,200,000	Kookmin Bank 4.35% 2/1/2171	5,095,155	0.14				
USD 19,750,000	Korea Electric Power 3.625% 14/6/2025	19,406,449	0.55				
USD 12,550,000	Korea Electric Power 4% 14/6/2027	12,393,188	0.35				
USD 29,900,000	Korea Gas 3.875% 13/7/2027	29,295,440	0.83				

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
	英國			總債券		3,329,319,911	94.40
USD 22,400,000	CSL Finance 3.85% 27/4/2027	22,061,668	0.63	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		3,477,160,891	98.59
USD 9,334,000	State Grid Europe Development 2014 3.125% 7/4/2025	9,124,312	0.26				
USD 19,410,000	State Grid Europe Development 2014 3.25% 7/4/2027*	18,870,887	0.53	其他可轉讓證券			
USD 7,400,000	Vedanta Resources 6.125% 9/8/2024*	5,138,782	0.15	債券			
USD 7,800,000	Vedanta Resources Finance II 8.95% 11/3/2025	6,084,000	0.17	CNH 2,989,562	香港 China City Construction International 5.35% 3/7/2017**,***		
		61,279,649	1.74			—	0.00
	美國			總債券		—	0.00
USD 13,475,000	Hanwha Energy USA 4.125% 5/7/2025	13,310,201	0.38	其他可轉讓證券總額		—	0.00
USD 7,840,000	HCL America 1.375% 10/3/2026*	7,051,923	0.20	總投資組合		3,477,160,891	98.59
USD 3,000,000	Hyundai Capital America 2.375% 15/10/2027	2,621,569	0.08	其他淨資產		49,827,176	1.41
USD 3,500,000	Periama 5.95% 19/4/2026	3,220,945	0.09	淨資產總額 (美金)		3,526,988,067	100.00
USD 5,000,000	SK Battery America 1.625% 26/1/2024	4,765,425	0.13				
USD 20,592,000	SK Battery America 2.125% 26/1/2026	18,363,019	0.52				
USD 3,600,000	Wipro IT Services 1.5% 23/6/2026	3,253,500	0.09				
		52,586,582	1.49				
	越南						
USD 10,000,000	BIM Land JSC 7.375% 7/5/2026	7,725,000	0.22				
USD 6,600,000	Vingroup JSC 3% 20/4/2026	5,353,986	0.15				
USD 7,200,000	Vinpearl JSC 3.25% 21/9/2026	5,427,000	0.15				
		18,505,986	0.52				

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未實現增值／ (減值) (美金)
HKD	60,000,000	USD	7,650,354	Standard Chartered Bank	14/9/2022	(3,609)
HKD	12,000,000	USD	1,530,060	HSBC Bank	14/9/2022	(711)
USD	10,155,646	SGD	13,995,120	HSBC Bank	14/9/2022	139,457
USD	15,523,739	HKD	121,746,472	Citigroup	14/9/2022	7,668
USD	84,171,663	CNH	571,317,835	HSBC Bank	14/9/2022	1,350,278
未實現淨增值						1,493,083
澳幣避險股份類別						
AUD	159,051,007	USD	111,002,187	BNY Mellon	15/9/2022	(1,972,435)
USD	2,484,827	AUD	3,582,318	BNY Mellon	15/9/2022	29,144
未實現淨減值						(1,943,291)
加拿大幣避險股份類別						
CAD	57,013,667	USD	44,198,676	BNY Mellon	15/9/2022	(789,574)
USD	1,506,070	CAD	1,942,224	BNY Mellon	15/9/2022	27,298
未實現淨減值						(762,276)
瑞士法郎避險股份類別						
CHF	77,652,578	USD	81,326,362	BNY Mellon	15/9/2022	(1,950,246)
USD	719,847	CHF	689,584	BNY Mellon	15/9/2022	14,960
未實現淨減值						(1,935,286)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未實現增值／ (減值) (美金)
離岸人民幣避險股份類別						
CNY	335,447,970	USD	49,638,866	BNY Mellon	15/9/2022	(1,009,910)
USD	1,895,791	CNY	12,933,324	BNY Mellon	15/9/2022	20,885
未實現淨減值						(989,025)
歐元避險股份類別						
EUR	425,588,388	USD	434,829,363	BNY Mellon	15/9/2022	(8,670,002)
USD	8,578,229	EUR	8,548,600	BNY Mellon	15/9/2022	18,301
未實現淨減值						(8,651,701)
英鎊避險股份類別						
GBP	97,027,220	USD	117,548,740	BNY Mellon	15/9/2022	(4,884,895)
USD	2,624,615	GBP	2,192,706	BNY Mellon	15/9/2022	78,549
未實現淨減值						(4,806,346)
港幣避險股份類別						
HKD	1,453,612,897	USD	185,366,811	BNY Mellon	15/9/2022	(105,809)
USD	5,769,474	HKD	45,253,645	BNY Mellon	15/9/2022	1,957
未實現淨減值						(103,852)

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
紐元避險股份類別						
NZD	44,326,617	USD	27,856,079	BNY Mellon	15/9/2022	(700,552)
USD	791,266	NZD	1,258,810	BNY Mellon	15/9/2022	20,091
未實現淨減值						(680,461)
新加坡幣避險股份類別						
SGD	416,587,711	USD	302,283,688	BNY Mellon	15/9/2022	(4,133,546)
USD	6,532,303	SGD	9,047,432	BNY Mellon	15/9/2022	57,096
未實現淨減值						(4,076,450)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
南非幣避險股份類別						
USD	117,584	ZAR	1,972,270	BNY Mellon	15/9/2022	2,122
ZAR	102,379,711	USD	6,123,620	BNY Mellon	15/9/2022	(130,033)
未實現淨減值						(127,911)
未實現淨減值總額 (美金曝險部位 - 美金 1,483,513,872)						(22,583,516)

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
(19)	USD	US Long Bond (CBT)	2022 年 12 月	2,589,344	18,406
(668)	USD	US Treasury 10 Year Note (CBT)	2022 年 12 月	78,229,062	(93,196)
(612)	USD	US Ultra 10 Year Note	2022 年 12 月	76,777,313	531,135
902	USD	US Ultra Bond (CBT)	2022 年 12 月	135,891,937	6,988
2,123	USD	US Treasury 2 Year Note (CBT)	2022 年 12 月	442,363,536	(771,227)
(2,042)	USD	US Treasury 5 Year Note (CBT)	2022 年 12 月	226,454,608	1,010,553
合計				962,305,800	702,659

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 (美金)	市場價值 (美金)
CDS	USD 100,000,000	Fund receives default protection on ITRAXX.ASIA.XJ.IG.37.V1; and pays Fixed 1%	Barclays	20/6/2027	29,518	1,739,026
CDS	USD 77,777,778	Fund receives default protection on ITRAXX.ASIA.XJ.IG.37.V1; and pays Fixed 1%	Goldman Sachs	20/6/2027	940,278	1,352,576
CDS	USD 77,777,778	Fund receives default protection on ITRAXX.ASIA.XJ.IG.37.V1; and pays Fixed 1%	Goldman Sachs	20/6/2027	908,388	1,352,576
合計 (美金曝險部位 - 美金 251,924,586)					1,878,184	4,444,178

CDS: 信用違約交換

貝萊德中國基金 (China Fund)

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				3,993,508	Inner Mongolia Yili Industrial	20,688,352	1.79
基金				134,861	Kweichow Moutai	37,610,424	3.26
愛爾蘭				4,145,049	Ming Yang Smart Energy	16,120,078	1.40
1,001,464 BlackRock ICS US Dollar Liquid				2,931,244	Muyuan Foods	24,906,608	2.16
Environmentally Aware Fund [~]				1,154,520	NARI Technology	4,593,679	0.40
總基金數				63,590,000	PetroChina	30,058,715	2.60
普通股（股份）				24,074,000	Postal Savings Bank of China*	14,416,299	1.25
百慕達				595,745	SG Micro	13,833,743	1.20
17,501,000 Pacific Basin Shipping*				861,724	Shanghai International Airport	7,047,224	0.61
開曼群島				367,752	Shenzhen Dynanonic	17,084,405	1.48
7,013,512 Alibaba				382,600	Shenzhen Mindray Bio-Medical Electronics	16,554,120	1.43
196,321 Alibaba				279,420	WuXi AppTec*	3,180,971	0.28
824,200 China Resources Mixc Lifestyle Services*						318,457,225	27.61
1,688,700 ENN Energy				香港			
1,089,509 JD.com				1,859,800	AIA	17,997,065	1.56
18,833 JinkoSolar				6,046,500	BOC Hong Kong	20,877,622	1.81
1,094,372 Kanzhun				4,744,000	China Resources Beer	33,153,470	2.87
1,795,919 KE				4,022,000	Galaxy Entertainment*	22,598,954	1.96
3,106,000 Li Ning				451,500	Techtronic Industries	5,361,439	0.47
3,755,700 Meituan						99,988,550	8.67
270,101 NetEase				新加坡			
2,390,500 NetEase				2,450,900	BOC Aviation*	19,688,760	1.71
1,516,586 Tencent				臺灣			
3,802,500 Wuxi Biologics Cayman				3,664,000	Chunghwa Telecom	14,565,726	1.26
3,892,000 Xinyi Solar*				1,360,000	Far EasTone Telecommunications	3,342,195	0.29
458,543 XPeng*				700,000	Taiwan Semiconductor Manufacturing	11,613,970	1.01
2,982,000 Zhongsheng				4,431,000	Unimicron Technology	22,054,930	1.91
537,225,996						51,576,821	4.47
中國				美國			
638,000 BYD				770,858	Yum China*	38,091,641	3.30
3,097,000 China Merchants Bank*				普通股（股份）總額			
14,338,000 China National Building Material						1,071,272,499	92.86
9,602,000 China Oilfield Services				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
3,205,092 China Yangtze Power						1,171,434,793	101.54
5,404,661 East Money Information				總投資組合			
17,663,109 Focus Media Information Technology						1,171,434,793	101.54
454,800 Glodon				其他淨負債		(17,789,446)	(1.54)
1,152,522 Hangzhou Oxygen Plant				淨資產總額（美金）			
						1,153,645,347	100.00

~ 投資關聯方基金，詳見附註 10。
 * 本證券全部或部分代表借貸證券。

貝萊德中國基金 (China Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
USD	4,285,895	AUD	6,167,245	BNY Mellon	15/9/2022	58,241
AUD	64,184,374	USD	44,817,665	BNY Mellon	15/9/2022	(819,155)
未實現淨減值						(760,914)
離岸人民幣避險股份類別						
CNY	244,239,871	USD	36,125,069	BNY Mellon	15/9/2022	(718,298)
USD	3,446,919	CNY	23,493,756	BNY Mellon	15/9/2022	41,099
未實現淨減值						(677,199)
歐元避險股份類別						
EUR	64,941,999	USD	66,320,884	BNY Mellon	15/9/2022	(1,291,786)
USD	6,424,919	EUR	6,344,206	BNY Mellon	15/9/2022	72,253
未實現淨減值						(1,219,533)

至 2022 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值／ (減值) (美金)
中國			
1,704,182	Glodon	HSBC Bank	(305,775)
5,021,183	East Money Information	HSBC Bank	73,370
131,700	Contemporary Amperex Technology	HSBC Bank	(543,265)
1,006,700	Ming Yang Smart Energy	HSBC Bank	(394,853)
862,016	China Yangtze Power	HSBC Bank	(79,810)
309,275	Inner Mongolia Yili Industrial	HSBC Bank	(59,219)
2,314,971	Nari Technology	HSBC Bank	(682,650)
1,671,515	Shanghai International Airport	HSBC Bank	(419,395)
1,321,966	Levima Advanced Materials	HSBC Bank	(2,461,676)
923,458	CNGR Advanced Material	HSBC Bank	(4,565,072)
			(9,438,345)
合計 (美金曝險部位 - 美金 89,423,044)			(9,438,345)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
英鎊避險股份類別						
GBP	29,310,654	USD	35,481,387	BNY Mellon	15/9/2022	(1,447,121)
USD	3,435,203	GBP	2,874,382	BNY Mellon	15/9/2022	97,607
未實現淨減值						(1,349,514)
新加坡幣避險股份類別						
SGD	25,683,913	USD	18,633,532	BNY Mellon	15/9/2022	(251,659)
USD	1,716,145	SGD	2,377,987	BNY Mellon	15/9/2022	14,229
未實現淨減值						(237,430)
未實現淨減值總額 (美金曝險部位 - 美金 215,812,820)						(4,244,590)

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
通訊	31.87
非週期性消費品	14.72
週期性消費品	11.41
金融	10.87
投資基金	8.68
科技	8.36
能源	6.91
工業	5.11
公共事業	3.10
基本材料	0.51
其他淨負債	(1.54)
	100.00

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

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				荷 蘭			
基金		73,494	Adyen	116,282,207	2.29		
		423,602	ASM International	116,956,512	2.30		
		528,801	ASML	261,650,735	5.16		
		1,652,989	BE Semiconductor Industries	79,988,138	1.58		
		451,348	Ferrari*	87,854,888	1.73		
愛爾蘭		473,480	IMCD*	66,168,830	1.31		
		1,917,002	QIAGEN	87,645,331	1.73		
1,203,593	BlackRock ICS Euro Liquid Environmentally Aware Fund~	118,072,605	2.33	3,104,963	STMicroelectronics	110,101,988	2.17
總基金數		118,072,605	2.33			926,648,629	18.27
普通股／優先股（股份）				西 班 牙			
比利時		28,498,553	CaixaBank*	85,267,670	1.68		
		4,182,008	Repsol	54,198,824	1.07		
1,655,842	Azelis	32,885,022	0.65			139,466,494	2.75
丹麥				瑞 典			
		1,318,344	DSV	3,518,105	Atlas Copco	36,350,818	0.72
		3,749,951	Novo Nordisk	3,828,283	Epiroc	59,817,735	1.18
		1,182,479	Pandora	1,042,580	EQT*	23,888,876	0.47
				6,632,735	Hexagon	69,278,328	1.36
		667,304,306	13.16			189,335,757	3.73
法國				瑞 士			
		813,242	Dassault Systemes	446,367	Bachem*	31,890,172	0.63
		72,330	Hermes International*	589,907	Lonza	319,581,186	6.31
		164,704	L'Oreal*	2,279,193	Nestle	267,746,108	5.28
		478,353	LVMH Moet Hennessy Louis Vuitton*	448,480	Sika	102,394,305	2.02
				711,246	Straumann	79,741,911	1.57
						801,353,682	15.81
				英 國			
				4,312,993	Allfunds	34,482,379	0.68
				694,351	Ashtead	34,443,255	0.68
						68,925,634	1.36
				普通股／優先股（股份）總額			
						4,968,490,823	97.99
				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
						5,086,563,428	100.32
				總投資組合			
						5,086,563,428	100.32
				其他淨負債			
						(16,014,861)	(0.32)
				淨資產總額（歐元）			
						5,070,548,567	100.00
德國				愛爾蘭			
10,816,970	Commerzbank	71,478,538	1.41	14,799,230	Bank of Ireland	92,524,786	1.82
816,905	CTS Eventim*	44,072,025	0.87	997,404	Kingspan	57,250,990	1.13
80,895	Hypoport	15,968,673	0.31	790,461	Linde	224,490,924	4.43
326,620	MTU Aero Engines	57,697,423	1.14			374,266,700	7.38
30,799	Rational	16,816,254	0.33				
164,351	Sartorius*	69,651,954	1.38				
		275,684,867	5.44				
義大利							
4,778,872	FinecoBank Banca Fineco*	52,304,754	1.03				
5,568,810	UniCredit	54,563,201	1.08				
		106,867,955	2.11				

~ 投資關聯方基金，詳見附註 10。
 * 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (歐元)	未實現增值 (歐元)
(3)	EUR	EURO STOXX 50 Index	2022 年 9 月	106,530	6,605
合計				106,530	6,605

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
英鎊避險股份類別						
EUR	47,758,591	GBP	40,514,511	BNY Mellon	15/9/2022	778,068
GBP	298,010,380	EUR	353,335,217	BNY Mellon	15/9/2022	(7,764,448)
未實現淨減值						(6,986,380)
美金避險股份類別						
EUR	59,813,309	USD	60,187,643	BNY Mellon	15/9/2022	(295,047)
USD	649,195,963	EUR	635,396,929	BNY Mellon	15/9/2022	12,952,544
未實現淨增值						12,657,497
未實現淨增值總額 (歐元曝險部位 - 歐元 1,101,911,397)						5,671,117

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	33.84
科技	15.87
週期性消費品	14.36
工業	12.75
金融	10.08
能源	6.66
基本材料	4.43
投資基金	2.33
其他淨負債	(0.32)
	100.00

貝萊德新興歐洲基金 (Emerging Europe Fund)⁽¹⁾

至 2022 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (歐 元)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具					土 耳 其				
基金	156,707	愛爾蘭 BlackRock ICS Euro Liquid Environmentally Aware Fund~	15,373,019	9.54	1,712,497	D-MARKET Elektronik Hizmetler ve Ticaret	1,660,406	1.03	
					3,686,643	Eregli Demir ve Celik Fabrikalari*	5,864,478	3.64	
					234,778	Turkiye Petrol Rafinerileri*	4,640,629	2.88	
總基金數			15,373,019	9.54			12,165,513	7.55	
普通股（股份）					普通股（股份）總額		143,371,096	88.94	
					允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		158,744,115	98.48	
					其他可轉讓證券				
					普通股／優先股（股份）				
					賽普勒斯				
					2,333,932	Fix Price**	373	0.00	
					501,349	Ozon Holdings**	5,011	0.01	
					753,296	TCS**	7,219	0.00	
							12,603	0.01	
					荷 蘭				
					656,602	X5 Retail**	6,563	0.00	
					705,032	Yandex**	2,818	0.00	
							9,381	0.00	
					俄羅斯聯邦				
					215,510	Beluga**	36	0.00	
					3,695,440	Gazprom**	1,219	0.00	
					7,381,949	Gazprom**	1,218	0.00	
					740,716	LUKOIL**	118	0.00	
					168,901	LUKOIL**	28	0.00	
					253,283	Magnit**	42	0.00	
					332,849	Magnit**	10	0.00	
					1,738,859	Magnitogorsk Iron & Steel Works**	287	0.00	
					400,708	MMC Norilsk Nickel**	8	0.00	
					245,807	Novatek**	403	0.00	
					137,665	Novatek**	23	0.00	
					3,042,665	Novolipetsk Steel**	502	0.00	
					1,169	PhosAgro**	12	0.00	
					181,625	PhosAgro**	9	0.00	
					1,497,227	Rosneft Oil**	239	0.00	
					627,111	Rosneft Oil**	104	0.00	
					16,322,530	Sberbank of Russia**	2,693	0.00	
					3,538,428	Tatneft**	584	0.00	
					89,700	Tatneft**	88	0.00	
					1,347,649	Tatneft**	222	0.00	
							7,845	0.00	
					普通股／優先股（股份）總額		29,829	0.01	
					其他可轉讓證券總額		29,829	0.01	
					總投資組合		158,773,944	98.49	
					其他淨資產		2,439,663	1.51	
					淨資產總額（歐元）		161,213,607	100.00	

~ 投資關聯方基金，詳見附註 10。
 * 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。

(1) 基金暫停，詳情請見附註 1。
 385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德新興歐洲基金 (Emerging Europe Fund)⁽¹⁾ 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
英鎊避險股份類別						
EUR	2,713	GBP	2,306	BNY Mellon	15/9/2022	39
GBP	45,670	EUR	54,149	BNY Mellon	15/9/2022	(1,190)
未實現淨減值						(1,151)
新加坡幣避險股份類別						
EUR	11,482	SGD	16,045	BNY Mellon	15/9/2022	15
SGD	322,677	EUR	229,172	BNY Mellon	15/9/2022	1,461
未實現淨增值						1,476
未實現淨增值總額 (歐元曝險部位 - 歐元 297,977)						325

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
金融	31.74
能源	22.43
週期性消費品	11.52
投資基金	9.54
非週期性消費品	7.09
科技	5.05
基本材料	3.64
通訊	2.66
公共事業	2.59
工業	2.23
其他淨資產	1.51
	100.00

⁽¹⁾ 基金暫停，詳情請見附註 1。

貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）(Emerging Markets Bond Fund)

至 2022 年 8 月 31 日止之投資組合

持股量 說明		市場價值 (美金)	淨資產 %	持股量 說明		市場價值 (美金)	淨資產 %	
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				貝南				
				EUR 4,813,000	Benin Government International Bond 4.95% 22/1/2035	3,442,778	0.38	
基金				巴西				
3,420,000	盧森堡 BlackRock Global Funds - Emerging Markets Corporate Bond Fund™	48,564,000	5.32	USD 1,500,000	Banco Nacional de Desenvolvimento Economico e Social 5.75% 26/9/2023	1,520,621	0.17	
總基金數		48,564,000	5.32	USD 8,030,000	Brazilian Government International Bond 3.875% 12/6/2030	7,022,014	0.77	
債券				USD 5,819,000	Brazilian Government International Bond 4.25% 7/1/2025	5,770,935	0.63	
USD 5,735,000	安哥拉 Angolan Government International Bond 8% 26/11/2029*	4,803,063	0.53	USD 2,188,000	Brazilian Government International Bond 4.625% 13/1/2028	2,100,891	0.23	
USD 2,643,000	Angolan Government International Bond 8.25% 9/5/2028	2,312,625	0.25	USD 14,093,000	Brazilian Government International Bond 5% 27/1/2045	10,919,679	1.20	
USD 4,939,000	Angolan Government International Bond 9.375% 8/5/2048*	3,778,335	0.41			27,334,140	3.00	
USD 576,000	Angolan Government International Bond 9.5% 12/11/2025	551,520	0.06	開曼群島				
		11,445,543	1.25	USD 2,800,000	DP World Crescent 3.75% 30/1/2030	2,681,133	0.30	
				USD 3,035,000	Sharjah Sukuk Program 3.854% 3/4/2026	2,940,087	0.32	
USD 10,073,301		阿根廷 Argentine Republic Government International Bond 0.5% 9/7/2030	2,382,336	0.26	USD 1,250,000	Sharjah Sukuk Program 4.226% 14/3/2028	1,191,753	0.13
USD 1,646,471	Argentine Republic Government International Bond 1% 9/7/2029	385,274	0.04			6,812,973	0.75	
USD 27,760,680	Argentine Republic Government International Bond 1.5% 9/7/2035	6,218,392	0.69	智利				
USD 17,734,701	Argentine Republic Government International Bond 1.5% 9/7/2046	4,039,123	0.44	USD 1,412,000	Cencosud 6.625% 12/2/2045*	1,440,240	0.16	
USD 21,590,070	Argentine Republic Government International Bond 3.875% 9/1/2038	6,044,032	0.66	USD 6,722,000	Chile Government International Bond 2.55% 27/1/2032	5,619,861	0.62	
		19,069,157	2.09	USD 3,795,000	Chile Government International Bond 2.55% 27/7/2033	3,056,873	0.33	
亞塞拜然				USD 2,450,000	Chile Government International Bond 3.25% 21/9/2071	1,570,450	0.17	
USD 2,173,000	Southern Gas Corridor CJSC 6.875% 24/3/2026	2,290,597	0.25	USD 4,210,000	Chile Government International Bond 3.5% 31/1/2034	3,681,645	0.40	
USD 1,220,000	State Oil of the Azerbaijan Republic 4.75% 13/3/2023	1,218,673	0.13	USD 1,927,000	Chile Government International Bond 3.5% 25/1/2050	1,425,445	0.16	
		3,509,270	0.38	USD 560,000	Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030*	519,000	0.06	
巴林				USD 1,660,000	Empresa de Transporte de Pasajeros Metro 4.7% 7/5/2050	1,413,282	0.15	
USD 3,130,000	Bahrain Government International Bond 5.45% 16/9/2032	2,691,010	0.30	USD 2,915,000	Empresa Nacional del Petroleo 3.75% 5/8/2026*	2,712,502	0.30	
USD 5,223,000	Bahrain Government International Bond 6% 19/9/2044	3,947,439	0.43	USD 2,580,000	Nacional del Cobre de Chile 3% 30/9/2029*	2,289,370	0.25	
USD 7,888,000	Bahrain Government International Bond 6.75% 20/9/2029*	7,798,234	0.85	USD 1,051,000	Nacional del Cobre de Chile 3.625% 1/8/2027	1,000,718	0.11	
USD 5,005,000	Bahrain Government International Bond 7% 26/1/2026	5,152,710	0.57	USD 6,070,000	Nacional del Cobre de Chile 3.7% 30/1/2050*	4,456,457	0.49	
		19,589,393	2.15			29,185,843	3.20	
				哥倫比亞				
				USD 3,530,000	Colombia Government International Bond 3% 30/1/2030	2,738,459	0.30	
				USD 3,622,000	Colombia Government International Bond 3.875% 25/4/2027	3,254,530	0.35	

貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）(Emerging Markets Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,826,000	Colombia Government International Bond 4.5% 28/1/2026	1,730,213	0.19	USD 2,447,000	Dominican Republic International Bond 6.85% 27/1/2045	2,082,042	0.23
USD 17,566,000	Colombia Government International Bond 5% 15/6/2045	11,844,534	1.30			26,867,985	2.95
USD 2,240,000	Colombia Government International Bond 5.2% 15/5/2049	1,532,899	0.17	USD 6,674,827	厄瓜多 Ecuador Government International Bond 1.5% 31/7/2040	2,357,783	0.26
USD 8,605,000	Colombia Government International Bond 5.625% 26/2/2044	6,271,174	0.69	USD 16,816,613	Ecuador Government International Bond 2.5% 31/7/2035	6,623,181	0.72
USD 9,259,000	Colombia Government International Bond 6.125% 18/1/2041	7,432,199	0.81	USD 7,310,300	Ecuador Government International Bond 5.5% 31/7/2030	3,919,746	0.43
USD 4,950,000	Empresas Publicas de Medellin 4.375% 15/2/2031*	3,980,666	0.44			12,900,710	1.41
		38,784,674	4.25		埃及		
	哥斯大黎加			USD 6,460,000	Egypt Government International Bond 5.25% 6/10/2025*	5,539,450	0.61
USD 704,000	Costa Rica Government International Bond 4.375% 30/4/2025	687,294	0.07	USD 2,319,000	Egypt Government International Bond 6.2% 1/3/2024*	2,171,164	0.24
USD 1,293,000	Costa Rica Government International Bond 5.625% 30/4/2043	980,352	0.11	USD 7,990,000	Egypt Government International Bond 7.3% 30/9/2033	5,453,175	0.60
USD 3,570,000	Costa Rica Government International Bond 6.125% 19/2/2031	3,354,167	0.37	USD 4,730,000	Egypt Government International Bond 7.5% 16/2/2061	2,790,700	0.30
USD 3,102,000	Costa Rica Government International Bond 7% 4/4/2044	2,718,011	0.30	USD 978,000	Egypt Government International Bond 7.6% 1/3/2029	777,510	0.08
USD 2,012,000	Costa Rica Government International Bond 7.158% 12/3/2045	1,791,641	0.20	USD 9,636,000	Egypt Government International Bond 7.625% 29/5/2032*	6,825,612	0.75
USD 1,128,000	Instituto Costarricense de Electricidad 6.375% 15/5/2043	876,732	0.10	USD 3,833,000	Egypt Government International Bond 7.903% 21/2/2048	2,328,547	0.25
		10,408,197	1.15	USD 2,570,000	Egypt Government International Bond 8.15% 20/11/2059	1,619,100	0.18
	象牙海岸			USD 3,081,000	Egypt Government International Bond 8.7% 1/3/2049	1,979,543	0.22
USD 2,573,609	Ivory Coast Government International Bond 5.75% 31/12/2032	2,318,757	0.25	USD 7,803,000	Egypt Government International Bond 8.875% 29/5/2050	5,110,965	0.56
USD 7,173,000	Ivory Coast Government International Bond 6.125% 15/6/2033*	6,107,648	0.67			34,595,766	3.79
USD 1,620,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	1,518,560	0.17		薩爾瓦多		
		9,944,965	1.09	USD 1,772,000	El Salvador Government International Bond 5.875% 30/1/2025	907,672	0.10
	多明尼加共和國			USD 5,984,000	El Salvador Government International Bond 6.375% 18/1/2027	2,314,117	0.26
USD 4,487,000	Dominican Republic International Bond 4.5% 30/1/2030	3,778,177	0.41	USD 6,183,000	El Salvador Government International Bond 7.125% 20/1/2050	2,110,011	0.23
USD 5,744,000	Dominican Republic International Bond 5.875% 30/1/2060	4,085,463	0.45	USD 2,567,000	El Salvador Government International Bond 7.65% 15/6/2035*	899,072	0.10
USD 12,885,000	Dominican Republic International Bond 6% 22/2/2033	11,282,235	1.24	USD 1,046,000	El Salvador Government International Bond 8.625% 28/2/2029	393,628	0.04
USD 5,835,000	Dominican Republic International Bond 6.4% 5/6/2049	4,653,413	0.51			6,624,500	0.73
USD 1,223,000	Dominican Republic International Bond 6.5% 15/2/2048*	986,655	0.11		衣索比亞		
				USD 1,785,000	Ethiopia International Bond 6.625% 11/12/2024	1,007,142	0.11
					加彭		
				USD 4,201,000	Gabon Government International Bond 6.625% 6/2/2031	3,136,162	0.34
				USD 5,189,000	Gabon Government International Bond 6.95% 16/6/2025	4,484,892	0.49

* 本證券全部或部分代表借貸證券。

貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）(Emerging Markets Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,180,000	Gabon Government International Bond 7% 24/11/2031	883,802	0.10	USD 550,000	印尼 Indonesia Government International Bond 2.85% 14/2/2030	505,997	0.06
		8,504,856	0.93	USD 5,879,000	Indonesia Government International Bond 3.5% 11/1/2028*	5,736,919	0.63
USD 16,305,000	迦納 Ghana Government International Bond 7.625% 16/5/2029	6,542,381	0.72	USD 3,867,000	Indonesia Government International Bond 4.125% 15/1/2025*	3,890,444	0.43
USD 3,234,000	Ghana Government International Bond 7.875% 11/2/2035	1,240,021	0.14	USD 4,775,000	Indonesia Government International Bond 4.35% 11/1/2048	4,309,438	0.47
USD 5,978,600	Ghana Government International Bond 8.125% 18/1/2026	3,753,440	0.41	USD 5,469,000	Indonesia Government International Bond 4.75% 8/1/2026	5,599,750	0.61
USD 8,836,000	Ghana Government International Bond 8.125% 26/3/2032	3,589,625	0.39	USD 1,007,000	Indonesia Government International Bond 4.75% 18/7/2047	960,759	0.11
USD 6,400,000	Ghana Government International Bond 8.625% 7/4/2034	2,464,000	0.27	USD 5,302,000	Indonesia Government International Bond 5.25% 17/1/2042	5,303,100	0.58
USD 1,589,000	Ghana Government International Bond 8.627% 16/6/2049	604,634	0.07	USD 3,248,000	Indonesia Government International Bond 5.25% 8/1/2047*	3,239,880	0.35
USD 1,794,000	Ghana Government International Bond 8.75% 11/3/2061	684,945	0.07	USD 3,378,000	Pertamina Persero 4.7% 30/7/2049	2,948,362	0.32
USD 5,577,000	Ghana Government International Bond 8.95% 26/3/2051	2,244,742	0.25	USD 2,998,000	Pertamina Persero 5.625% 20/5/2043	2,890,514	0.32
GHS 28,506,000	Ghana Treasury Note 17.6% 20/2/2023	2,653,144	0.29	USD 525,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	530,906	0.06
GHS 40,380,000	Republic of Ghana Government Bonds 20.75% 16/1/2023	3,855,613	0.42	USD 3,570,000	Perusahaan Listrik Negara 4.125% 15/5/2027*	3,461,178	0.38
		27,632,545	3.03			39,377,247	4.32
USD 1,110,000	瓜地馬拉 Guatemala Government Bond 4.375% 5/6/2027	1,074,824	0.12	EUR 2,455,000	國際 Banque Ouest Africaine de Developpement 2.75% 22/1/2033	1,968,825	0.21
USD 3,196,000	Guatemala Government Bond 4.5% 3/5/2026	3,136,235	0.34	USD 2,162,000	牙買加 Jamaica Government International Bond 7.875% 28/7/2045	2,502,402	0.27
USD 1,354,000	Guatemala Government Bond 5.375% 24/4/2032	1,302,439	0.14	USD 1,822,000	約旦 Jordan Government International Bond 5.75% 31/1/2027*	1,698,614	0.19
USD 2,855,000	Guatemala Government Bond 6.125% 1/6/2050	2,606,501	0.29	USD 9,514,000	Jordan Government International Bond 5.85% 7/7/2030*	8,359,619	0.91
		8,119,999	0.89	USD 2,872,000	Jordan Government International Bond 7.375% 10/10/2047*	2,355,040	0.26
USD 4,368,000	香港 CNAC HK Finbridge 4.125% 19/7/2027	4,182,229	0.46			12,413,273	1.36
USD 1,860,000	匈牙利 Hungary Government International Bond 2.125% 22/9/2031	1,365,073	0.15	USD 2,100,000	哈薩克 Development Bank of Kazakhstan JSC 5.75% 12/5/2025	2,095,800	0.23
USD 1,750,000	Hungary Government International Bond 3.125% 21/9/2051	1,099,634	0.12	USD 2,184,000	Kazakhstan Government International Bond 4.875% 14/10/2044*	1,845,835	0.20
USD 1,525,000	Hungary Government International Bond 5.25% 16/6/2029	1,472,479	0.16	USD 2,828,000	Kazakhstan Government International Bond 5.125% 21/7/2025*	2,969,011	0.33
USD 1,238,000	Hungary Government International Bond 5.375% 25/3/2024	1,243,763	0.14	USD 289,000	Kazakhstan Government International Bond 6.5% 21/7/2045	290,590	0.03
		5,180,949	0.57				
USD 2,075,000	印度 Export-Import Bank of India 3.375% 5/8/2026	1,982,787	0.22				

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貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）(Emerging Markets Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 4,913,000	KazMunayGas National 4.75% 19/4/2027*	4,539,416	0.49	USD 7,066,000	Mexico Government International Bond 4.75% 8/3/2044	6,014,756	0.66
USD 3,961,000	KazMunayGas National 5.75% 19/4/2047	3,268,320	0.36	USD 1,604,000	Mexico Government International Bond 5% 27/4/2051	1,364,771	0.15
		15,008,972	1.64	USD 2,958,000	Mexico Government International Bond 5.75% 12/10/2110	2,547,792	0.28
	肯亞			USD 651,000	Petroleos Mexicanos 4.25% 15/1/2025*	617,267	0.07
USD 6,071,000	Republic of Kenya Government International Bond 6.875% 24/6/2024	5,319,350	0.58	USD 3,542,000	Petroleos Mexicanos 4.5% 23/1/2026	3,177,174	0.35
USD 2,010,000	Republic of Kenya Government International Bond 7% 22/5/2027*	1,597,950	0.18	USD 4,925,000	Petroleos Mexicanos 5.625% 23/1/2046	2,927,112	0.32
USD 2,797,000	Republic of Kenya Government International Bond 8% 22/5/2032	2,069,780	0.23	USD 6,770,000	Petroleos Mexicanos 6.35% 12/2/2048	4,085,018	0.45
USD 5,408,000	Republic of Kenya Government International Bond 8.25% 28/2/2048	3,690,960	0.40	USD 7,933,000	Petroleos Mexicanos 6.5% 13/3/2027	7,028,638	0.77
		12,678,040	1.39	USD 363,000	Petroleos Mexicanos 6.5% 2/6/2041	232,955	0.02
	黎巴嫩			USD 2,496,000	Petroleos Mexicanos 6.625% 15/6/2035	1,787,386	0.20
USD 5,060,000	Lebanon Government International Bond 6% 27/1/2023	398,475	0.04	USD 2,854,000	Petroleos Mexicanos 6.7% 16/2/2032	2,221,554	0.24
USD 9,570,000	Lebanon Government International Bond 6.2% 26/2/2025	702,988	0.08	USD 9,187,000	Petroleos Mexicanos 6.75% 21/9/2047	5,763,924	0.63
USD 12,847,000	Lebanon Government International Bond 6.6% 27/11/2026	926,558	0.10	USD 2,406,000	Petroleos Mexicanos 6.84% 23/1/2030	1,957,281	0.21
USD 10,461,000	Lebanon Government International Bond 6.65% 22/4/2024	775,317	0.08	USD 2,909,000	Petroleos Mexicanos 6.95% 28/1/2060	1,820,015	0.20
USD 8,172,000	Lebanon Government International Bond 6.65% 26/2/2030	593,573	0.07			64,708,676	7.09
		3,396,911	0.37		蒙古		
	馬來西亞			USD 1,420,000	Mongolia Government International Bond 5.125% 7/4/2026*	1,311,725	0.14
USD 1,110,000	Petronas Capital 3.5% 18/3/2025	1,096,661	0.12	USD 1,318,000	Mongolia Government International Bond 5.625% 1/5/2023*	1,309,716	0.14
USD 4,139,000	Petronas Capital 3.5% 21/4/2030*	3,968,349	0.43			2,621,441	0.28
USD 3,955,000	Petronas Capital 4.55% 21/4/2050*	3,910,575	0.43		摩洛哥		
		8,975,585	0.98	USD 2,430,000	Morocco Government International Bond 3% 15/12/2032	1,824,195	0.20
	墨西哥			USD 2,845,000	Morocco Government International Bond 4% 15/12/2050	1,853,140	0.20
USD 4,670,000	Mexico Government International Bond 3.5% 12/2/2034	3,911,329	0.43			3,677,335	0.40
USD 295,000	Mexico Government International Bond 3.75% 11/1/2028	284,454	0.03		納米比亞		
USD 2,794,000	Mexico Government International Bond 4.15% 28/3/2027	2,771,648	0.30	USD 1,222,000	Namibia International Bonds 5.25% 29/10/2025	1,106,747	0.12
USD 4,816,000	Mexico Government International Bond 4.4% 12/2/2052	3,709,524	0.41		奈及利亞		
USD 2,150,000	Mexico Government International Bond 4.5% 22/4/2029	2,105,925	0.23	USD 1,526,000	Nigeria Government International Bond 6.375% 12/7/2023	1,480,220	0.16
USD 5,415,000	Mexico Government International Bond 4.6% 23/1/2046	4,437,633	0.49	USD 8,022,000	Nigeria Government International Bond 6.5% 28/11/2027	6,136,830	0.67
USD 6,120,000	Mexico Government International Bond 4.75% 27/4/2032	5,942,520	0.65	USD 9,131,000	Nigeria Government International Bond 7.143% 23/2/2030	6,734,112	0.74
				USD 3,370,000	Nigeria Government International Bond 7.375% 28/9/2033	2,260,495	0.25
				USD 2,429,000	Nigeria Government International Bond 7.625% 21/11/2025*	2,161,810	0.24

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至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 2,260,000	Nigeria Government International Bond 7.625% 28/11/2047	1,392,725	0.15	USD 1,060,000	Paraguay Government International Bond 5% 15/4/2026	1,062,435	0.12
USD 2,130,000	Nigeria Government International Bond 7.696% 23/2/2038	1,360,538	0.15			6,044,018	0.66
USD 2,284,000	Nigeria Government International Bond 7.875% 16/2/2032	1,656,037	0.18		秘魯		
USD 7,155,000	Nigeria Government International Bond 8.375% 24/3/2029	5,692,947	0.63	USD 2,260,000	Financiera de Desarrollo 2.4% 28/9/2027	1,896,535	0.21
USD 1,300,000	Nigeria Government International Bond 9.248% 21/1/2049	921,375	0.10	USD 1,417,000	Financiera de Desarrollo 4.75% 15/7/2025	1,394,750	0.15
		29,797,089	3.27	USD 5,368,000	Peruvian Government International Bond 2.783% 23/1/2031	4,591,989	0.50
	阿曼			USD 16,145,000	Peruvian Government International Bond 3% 15/1/2034	13,246,972	1.45
USD 5,490,000	Oman Government International Bond 5.625% 17/1/2028	5,428,237	0.60	USD 3,277,000	Peruvian Government International Bond 3.23% 28/7/2121	2,058,718	0.23
USD 13,733,000	Oman Government International Bond 6.5% 8/3/2047	12,085,040	1.32	USD 1,612,000	Peruvian Government International Bond 3.3% 11/3/2041	1,235,598	0.13
USD 2,105,000	Oman Government International Bond 6.75% 28/10/2027	2,199,725	0.24	USD 1,080,000	Peruvian Government International Bond 4.125% 25/8/2027	1,061,616	0.12
USD 10,526,000	Oman Government International Bond 6.75% 17/1/2048	9,420,770	1.03	USD 3,077,000	Petroleos del Peru 4.75% 19/6/2032	2,461,823	0.27
USD 4,310,000	Oman Government International Bond 7% 25/1/2051*	4,002,913	0.44			27,948,001	3.06
		33,136,685	3.63		菲律賓		
	巴基斯坦			USD 2,539,000	Philippine Government International Bond 3% 1/2/2028	2,450,135	0.27
USD 6,191,000	Pakistan Government International Bond 6% 8/4/2026	3,900,330	0.43	USD 2,090,000	Philippine Government International Bond 3.556% 29/9/2032	2,003,788	0.22
USD 4,549,000	Pakistan Government International Bond 6.875% 5/12/2027	2,843,125	0.31	USD 3,041,000	Philippine Government International Bond 3.7% 2/2/2042	2,607,657	0.28
USD 1,839,000	Pakistan Government International Bond 8.875% 8/4/2051	983,865	0.11			7,061,580	0.77
		7,727,320	0.85		卡達		
	巴拿馬			USD 10,583,000	Qatar Government International Bond 3.75% 16/4/2030	10,649,144	1.17
USD 5,510,000	Panama Government International Bond 2.252% 29/9/2032	4,292,331	0.47	USD 9,344,000	Qatar Government International Bond 4.817% 14/3/2049	9,636,000	1.05
USD 2,822,000	Panama Government International Bond 3.16% 23/1/2030	2,491,121	0.27			20,285,144	2.22
USD 7,991,000	Panama Government International Bond 3.875% 17/3/2028*	7,697,670	0.84		羅馬尼亞		
USD 5,007,000	Panama Government International Bond 4.3% 29/4/2053	3,839,543	0.42	EUR 9,560,000	Romanian Government International Bond 2% 14/4/2033	6,310,023	0.69
USD 6,610,000	Panama Government International Bond 4.5% 16/4/2050	5,246,886	0.58	USD 2,080,000	Romanian Government International Bond 3% 27/2/2027	1,880,778	0.21
USD 4,338,000	Panama Government International Bond 4.5% 1/4/2056	3,369,184	0.37	USD 2,094,000	Romanian Government International Bond 3% 14/2/2031*	1,670,672	0.18
		26,936,735	2.95	USD 3,526,000	Romanian Government International Bond 4.375% 22/8/2023	3,524,510	0.39
	巴拉圭			USD 1,310,000	Romanian Government International Bond 5.25% 25/11/2027*	1,279,706	0.14
USD 2,801,000	Paraguay Government International Bond 4.7% 27/3/2027*	2,779,369	0.30	USD 5,220,000	Romanian Government International Bond 6% 25/5/2034	5,024,250	0.55
USD 2,281,000	Paraguay Government International Bond 4.95% 28/4/2031	2,202,214	0.24			19,689,939	2.16

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至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 3,247,000	沙烏地阿拉伯 Saudi Arabian Oil 3.5% 24/11/2070*	2,358,134	0.26	USD 2,071,000	千里達及托巴哥 Trinidad Generation UnLtd 5.25% 4/11/2027	2,017,428	0.22
USD 9,880,000	Saudi Government International Bond 2.25% 2/2/2033*	8,472,100	0.93	USD 1,702,000	突尼西亞 Tunisian Republic 5.75% 30/1/2025	1,035,373	0.11
USD 7,505,000	Saudi Government International Bond 2.75% 3/2/2032*	6,912,105	0.76	USD 5,556,000	土耳其 Turkey Government International Bond 5.75% 11/5/2047	3,361,380	0.37
USD 2,380,000	Saudi Government International Bond 3.25% 22/10/2030*	2,302,650	0.25	USD 8,569,000	烏克蘭 NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2026	1,905,981	0.21
USD 3,815,000	Saudi Government International Bond 3.75% 21/1/2055*	3,166,450	0.35	USD 18,928,000	Ukraine Government International Bond 0% 1/8/2041	6,056,960	0.66
USD 4,110,000	Saudi Government International Bond 4.375% 16/4/2029	4,264,125	0.47	USD 2,870,000	Ukraine Government International Bond 6.876% 21/5/2031	599,830	0.07
USD 4,700,000	Saudi Government International Bond 4.625% 4/10/2047	4,423,875	0.48	USD 4,435,000	Ukraine Government International Bond 7.253% 15/3/2035	875,912	0.10
		31,899,439	3.50	USD 5,372,000	Ukraine Government International Bond 7.375% 25/9/2034	1,060,970	0.12
USD 1,856,000	塞內加爾 Senegal Government International Bond 6.25% 23/5/2033	1,511,304	0.16	USD 3,293,000	Ukraine Government International Bond 7.75% 1/9/2025	867,705	0.09
USD 3,711,000	Senegal Government International Bond 6.75% 13/3/2048	2,611,662	0.29	USD 7,479,000	Ukraine Government International Bond 7.75% 1/9/2026	1,652,859	0.18
		4,122,966	0.45	USD 6,823,000	Ukraine Government International Bond 7.75% 1/9/2027	1,507,883	0.16
USD 1,711,000	南非 Eskom SOC 8.45% 10/8/2028*	1,557,010	0.17	USD 141,000	Ukraine Government International Bond 7.75% 1/9/2028	31,373	0.00
USD 5,296,000	Republic of South Africa Government International Bond 4.3% 12/10/2028*	4,702,729	0.51	USD 2,319,000	Ukraine Government International Bond 7.75% 1/9/2029	515,978	0.06
USD 2,674,000	Republic of South Africa Government International Bond 4.665% 17/1/2024	2,656,111	0.29	USD 259,688	Ukreximbank Via Biz Finance 9.75% 22/1/2025	116,863	0.01
USD 6,582,000	Republic of South Africa Government International Bond 4.875% 14/4/2026*	6,375,046	0.70			15,192,314	1.66
USD 10,944,000	Republic of South Africa Government International Bond 5.65% 27/9/2047	7,852,676	0.86	USD 1,182,000	阿拉伯聯合大公國 Abu Dhabi Crude Oil Pipeline 4.6% 2/11/2047	1,161,522	0.13
USD 9,937,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	7,167,061	0.79	USD 5,277,000	Abu Dhabi Government International Bond 2.5% 30/9/2029*	4,919,048	0.54
USD 2,323,000	Republic of South Africa Government International Bond 7.3% 20/4/2052	1,936,162	0.21	USD 2,914,000	Abu Dhabi Government International Bond 3.875% 16/4/2050*	2,648,913	0.29
		32,246,795	3.53	USD 3,539,000	DP World /United Arab Emirates 4.7% 30/9/2049*	3,060,766	0.33
USD 450,000	斯里蘭卡 Sri Lanka Government International Bond 5.75% 18/4/2023	153,131	0.02	USD 2,700,000	MDGH GMTN RSC 2.875% 21/5/2030	2,526,059	0.28
USD 5,532,000	Sri Lanka Government International Bond 6.125% 3/6/2025*	1,985,767	0.22	USD 1,110,000	MDGH GMTN RSC 3% 19/4/2024	1,097,721	0.12
USD 3,966,000	Sri Lanka Government International Bond 6.2% 11/5/2027	1,328,719	0.15	USD 3,175,000	MDGH GMTN RSC 3.375% 28/3/2032*	3,029,547	0.33
USD 3,670,000	Sri Lanka Government International Bond 6.35% 28/6/2024	1,234,570	0.13	USD 3,875,000	UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052	4,088,125	0.45
USD 3,852,000	Sri Lanka Government International Bond 7.55% 28/3/2030	1,287,762	0.14			22,531,701	2.47
		5,989,949	0.66				
EUR 694,943	瑞典 East Renewable 13.5% 1/1/2025	278,097	0.03				

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持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 4,268,045	烏 拉 圭 Uruguay Government International Bond 4.125% 20/11/2045	4,062,165	0.45	USD 2,347,000	Zambia Government International Bond 8.5% 14/4/2024	1,443,405	0.16
USD 4,781,700	Uruguay Government International Bond 4.375% 23/1/2031	4,893,293	0.53	USD 2,112,000	Zambia Government International Bond 8.97% 30/7/2027	1,282,016	0.14
USD 2,917,289	Uruguay Government International Bond 5.1% 18/6/2050	2,976,269	0.33			3,690,423	0.41
		11,931,727	1.31	總 債 券		814,115,951	89.22
				允 許 於 正 式 交 易 所 上 市 或 於 其 他 受 規 管 市 場 交 易 的 可 轉 換 證 券 和 貨 幣 市 場 工 具 總 額		862,679,951	94.54
USD 131,497,923	委 內 瑞 拉 Petroleos de Venezuela 6% 16/5/2024	4,438,055	0.49	其 他 可 轉 讓 證 券			
USD 15,499,059	Petroleos de Venezuela 6% 15/11/2026	542,467	0.06	債 券			
USD 2,936,500	Petroleos de Venezuela 8.5% 27/10/2020***	508,220	0.06		美 國		
USD 54,633,022	Petroleos de Venezuela 9% 17/11/2021***	2,253,612	0.25	USD 16,110	Lehman Brothers 0% 31/12/2049**	—	0.00
USD 127,413,677	Petroleos de Venezuela 9.75% 17/5/2035	4,937,280	0.54	USD 16,111	Lehman Brothers Special Finance 0% 31/12/2049**	—	0.00
USD 76,618,400	Petroleos de Venezuela 12.75% 17/2/2022***	2,949,809	0.32			—	0.00
USD 7,000	Venezuela Government International Bond 0% 15/4/2171	550	0.00	總 債 券		—	0.00
		15,629,993	1.72	其 他 可 轉 讓 證 券 總 額		—	0.00
USD 1,671,000	尚 比 亞 Zambia Government International Bond 5.375% 20/9/2022	965,002	0.11	總 投 資 組 合		862,679,951	94.54
				其 他 淨 資 產		49,846,240	5.46
				淨 資 產 總 額 (美 金)		912,526,191	100.00

						未實現增值／ (減值) (美金)
貨幣	購買	貨幣	出售	交易對手	到期日	
BRL	25,513,496	USD	4,692,828	Morgan Stanley	13/9/2022	222,091
BRL	1,040,000	USD	188,959	BNY Mellon	13/9/2022	11,387
BRL	82,179,400	USD	15,713,129	BNP Paribas	13/9/2022	117,907
BRL	4,437,742	USD	859,836	HSBC Bank	13/9/2022	(4,949)
BRL	18,532,258	USD	3,587,941	Bank of America	13/9/2022	(17,888)
BRL	3,645,460	USD	712,838	Barclays	13/9/2022	(10,577)
BRL	19,564,540	USD	3,827,156	Goldman Sachs	13/9/2022	(58,244)
CLP	2,624,477,929	USD	2,613,501	Morgan Stanley	13/9/2022	297,973
CNH	1,710,000	USD	254,152	HSBC Bank	13/9/2022	(6,264)
EUR	3,330,000	USD	3,382,535	JP Morgan	13/9/2022	(48,585)
EUR	1,520,000	USD	1,544,869	ANZ	13/9/2022	(23,066)
EUR	310,000	USD	321,374	HSBC Bank	13/9/2022	(11,007)
EUR	420,000	USD	420,518	Bank of America	13/9/2022	(20)
GBP	220,000	USD	263,568	Morgan Stanley	13/9/2022	(8,126)
JPY	27,600,000	USD	202,742	Bank of America	13/9/2022	(3,723)
JPY	409,531,500	USD	2,977,226	JP Morgan	13/9/2022	(24,161)
JPY	435,957,400	USD	3,207,278	Barclays	13/9/2022	(63,660)
MXN	419,179,087	USD	20,064,494	JP Morgan	13/9/2022	683,650
MXN	281,100,000	USD	13,328,124	Barclays	13/9/2022	585,508
MXN	67,446,700	USD	3,349,089	Goldman Sachs	13/9/2022	(10,674)
NZD	380,000	USD	233,651	Deutsche Bank	13/9/2022	(852)
USD	11,431,413	EUR	11,253,869	JP Morgan	13/9/2022	164,196
USD	267,145	PLN	1,280,000	Bank of America	13/9/2022	(3,285)

						未實現增值／ (減值)
貨幣	購買	貨幣	出售	交易對手	到期日	(美金)
USD	180,412	ZAR	3,080,000	BNY Mellon	13/9/2022	61
USD	453,630	EUR	450,000	UBS	13/9/2022	3,096
USD	18,158,958	MXN	383,750,000	JP Morgan	13/9/2022	(835,549)
USD	9,071,297	MXN	191,440,000	Morgan Stanley	13/9/2022	(404,426)
USD	439,210	MXN	9,110,000	BNY Mellon	13/9/2022	(11,708)
USD	1,198,645	EUR	1,170,000	BNY Mellon	13/9/2022	27,257
USD	3,140,015	HUF	1,250,253,300	HSBC Bank	13/9/2022	47,444
USD	699,546	EUR	690,000	Standard Chartered Bank	13/9/2022	8,727
USD	1,460,443	HUF	593,356,400	Morgan Stanley	13/9/2022	(7,257)
USD	8,892,478	ZAR	149,230,000	UBS	13/9/2022	154,252
USD	7,072,844	BRL	37,580,000	HSBC Bank	13/9/2022	(166,565)
USD	6,563,236	ZAR	110,920,000	Goldman Sachs	13/9/2022	68,268
USD	15,021,053	TRY	292,009,272	Goldman Sachs	14/11/2022	(71,504)
USD	204,106	EUR	200,000	State Street	13/9/2022	3,869
ZAR	163,571,934	USD	9,573,362	HSBC Bank	13/9/2022	4,662
ZAR	30,785,854	USD	1,793,669	Morgan Stanley	13/9/2022	9,010
ZAR	122,344,146	USD	7,128,574	UBS	13/9/2022	35,340
ZAR	180,493,600	USD	10,852,731	Goldman Sachs	13/9/2022	(283,852)
ZAR	78,970,000	USD	4,636,379	Barclays	13/9/2022	(12,257)
ZAR	80,550,000	USD	4,774,275	Toronto-Dominion	13/9/2022	(57,636)
ZAR	31,722,581	USD	1,880,807	Standard Chartered Bank	13/9/2022	(23,278)
未實現淨增值						275,585

貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）(Emerging Markets Bond Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	8,861,307	USD	6,185,070	BNY Mellon	15/9/2022	(110,627)
USD	274,440	AUD	396,083	BNY Mellon	15/9/2022	2,924
未實現淨減值						(107,703)
加拿大幣避險股份類別						
CAD	5,065,835	USD	3,927,249	BNY Mellon	15/9/2022	(70,220)
USD	202,179	CAD	261,854	BNY Mellon	15/9/2022	2,808
未實現淨減值						(67,412)
瑞士法郎避險股份類別						
CHF	11,742,770	USD	12,301,614	BNY Mellon	15/9/2022	(298,205)
USD	463,849	CHF	443,979	BNY Mellon	15/9/2022	10,018
未實現淨減值						(288,187)
離岸人民幣避險股份類別						
CNY	28,715	USD	4,248	BNY Mellon	15/9/2022	(86)
USD	164	CNY	1,127	BNY Mellon	15/9/2022	1
未實現淨減值						(85)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
歐元避險股份類別						
EUR	284,594,301	USD	290,892,452	BNY Mellon	15/9/2022	(5,916,230)
USD	11,353,120	EUR	11,270,400	BNY Mellon	15/9/2022	67,744
未實現淨減值						(5,848,486)
英鎊避險股份類別						
GBP	18,963,842	USD	22,973,689	BNY Mellon	15/9/2022	(953,688)
USD	927,889	GBP	779,635	BNY Mellon	15/9/2022	22,614
未實現淨減值						(931,074)
港幣避險股份類別						
HKD	142,712,112	USD	18,199,174	BNY Mellon	15/9/2022	(10,707)
USD	708,422	HKD	5,555,194	BNY Mellon	15/9/2022	420
未實現淨減值						(10,287)
紐元避險股份類別						
NZD	2,315,642	USD	1,455,407	BNY Mellon	15/9/2022	(36,790)
USD	77,226	NZD	123,694	BNY Mellon	15/9/2022	1,447
未實現淨減值						(35,343)
南非幣避險股份類別						
USD	31,395	ZAR	528,421	BNY Mellon	15/9/2022	461
ZAR	13,612,136	USD	814,602	BNY Mellon	15/9/2022	(17,714)
未實現淨減值						(17,253)
未實現淨減值總額 (美金曝險部位 - 美金 573,197,765)						(7,030,245)

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
(73)	EUR	Euro BUXL	2022 年 9 月	12,134,907	445,385
(75)	USD	US Treasury 10 Year Note (CBT)	2022 年 12 月	8,783,203	37,090
(160)	USD	US Ultra Bond (CBT)	2022 年 12 月	24,105,000	(420,382)
合計				45,023,110	62,093

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD 7,000,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Barclays	20/6/2027	399,965	1,680,768
CDS	USD 17,040,000	Fund receives default protection on Saudi Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(5,669)	(374,153)
CDS	USD 15,519,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	876,267	3,726,261
CDS	USD 14,159,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	799,476	3,399,712
CDS	USD 17,806,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2027	563,452	1,276,817
CDS	USD 4,500,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2027	9,068	322,682
合計 (美金曝險部位 - 美金 82,818,126)					2,642,559	10,032,087

CDS：信用違約交換

貝萊德新興市場股票收益基金（基金之配息來源可能為本金）

(Emerging Markets Equity Income Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %		
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				印度					
基金	愛爾蘭	141,111	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	14,113,311	4.49	554,593	Axis Bank	5,245,234	1.67
						1,223,766	Bandhan Bank	4,289,287	1.36
						306,569	Godrej Consumer Products	3,565,983	1.13
						135,466	Housing Development Finance	4,170,799	1.33
						192,248	InterGlobe Aviation	4,879,622	1.55
						30,048	Maruti Suzuki India	3,434,556	1.09
總基金數				14,113,311	4.49	1,746,860	Petronet LNG	4,860,807	1.55
						137,618	Tata Consultancy Services	5,561,569	1.77
普通股／優先股（股份）						36,007,857		11.45	
	百慕達	5,722,000	Kunlun Energy	4,993,972	1.59	印尼			
	巴西	3,090,781	B3 - Brasil Bolsa Balcao	7,272,596	2.31	10,698,126	Bank Rakyat Indonesia Persero	3,128,170	1.00
		1,027,468	BB Seguridade Participacoes	5,641,132	1.80	哈薩克			
		3,374,587	Hapvida Participacoes e Investimentos	4,791,614	1.52	73,472	Kaspi.KZ JSC	4,496,486	1.43
		171,149	Petroleo Brasileiro	2,416,624	0.77	墨西哥			
		498,082	Petroleo Brasileiro	3,153,197	1.00	318,444	Fomento Economico Mexicano	2,030,079	0.64
		1,342,926	Sendas Distribuidora	4,778,764	1.52	31,892	Fomento Economico Mexicano	2,043,002	0.65
				28,053,927	8.92	412,869	Grupo Aeroportuario del Pacifico	5,947,276	1.89
	開曼群島	353,000	Alibaba	4,241,252	1.35	1,170,454	Grupo Financiero Banorte	7,030,848	2.24
		44,555	Alibaba	4,346,340	1.38	1,916,655	Wal-Mart de Mexico	6,378,388	2.03
		1,283,000	China Mengniu Dairy	5,827,656	1.85			23,429,593	7.45
		366,900	ENN Energy	5,347,877	1.70	荷蘭			
		769,000	Longfor	2,508,268	0.80	71,987	Prosus	4,552,979	1.45
		1,202,000	Sands China	2,710,725	0.86	巴拿馬			
		70,100	Tencent	2,922,396	0.93	66,485	Copa	4,797,558	1.53
				27,904,514	8.87	波蘭			
	中國	933,500	Anhui Conch Cement*	3,568,151	1.14	506,452	Powszechna Kasa Oszczednosci Bank Polski	2,519,191	0.80
		17,294,000	Bank of China	6,081,521	1.94	沙烏地阿拉伯			
		6,424,000	China Petroleum & Chemical	3,036,597	0.97	147,544	Al Rajhi Bank	3,540,457	1.13
		790,800	Haier Smart Home	2,965,377	0.94	349,422	Saudi Telecom	3,885,596	1.23
		431,000	Haier Smart Home	1,416,787	0.45			7,426,053	2.36
		1,055,720	Han's Laser Technology Industry	4,564,769	1.45	南非			
		6,869,000	Industrial & Commercial Bank of China	3,500,751	1.11	322,781	Absa	3,389,011	1.08
		5,304,000	Jiangsu Expressway	4,548,060	1.45	203,015	Gold Fields*	1,646,452	0.52
		21,100	Kweichow Moutai	5,884,429	1.87	205,819	Gold Fields	1,673,697	0.53
		73,600	Shenzhen Mindray Bio-Medical Electronics	3,184,483	1.01	1,099,667	Sanlam*	3,487,221	1.11
		122,500	WuXi AppTec	1,591,854	0.50			10,196,381	3.24
		206,500	WuXi AppTec*	2,350,836	0.75	韓國			
		2,318,000	Zijin Mining*	2,640,333	0.84	157,047	Hana Financial	4,608,497	1.47
				45,333,948	14.42	19,630	Hansol Chemical	3,206,725	1.02
	哥倫比亞	310,561	Ecopetrol	3,276,419	1.04	92,954	KB Financial	3,436,563	1.09
	埃及	1,175,466	Commercial International Bank Egypt	2,331,982	0.74	7,524	Korea Zinc	3,780,141	1.20
	希臘	276,685	Hellenic Telecommunications Organization	4,434,404	1.41	30,261	Samsung Electronics	1,350,665	0.43
	香港	1,506,000	Hang Lung Properties	2,509,807	0.80	343,741	Samsung Electronics	14,006,119	4.46
	匈牙利	425,404	MOL Hungarian Oil & Gas	2,907,997	0.93	6,413	Samsung SDI	2,867,163	0.91
		35,341	OTP Bank Nyrt	754,035	0.24			33,255,873	10.58
				3,662,032	1.17	臺灣			
						547,000	Accton Technology	5,094,853	1.62
						1,464,000	Taiwan Semiconductor Manufacturing	24,289,789	7.73
								29,384,642	9.35
						阿拉伯聯合大公國			
						1,833,507	Abu Dhabi Commercial Bank	4,527,611	1.44
						2,390,497	Emaar Properties	4,074,195	1.30
								8,601,806	2.74
						英國			
						620,737	Standard Chartered	4,311,966	1.37

貝萊德新興市場股票收益基金（基金之配息來源可能為本金）

(Emerging Markets Equity Income Fund) 續

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
美 國				俄羅斯聯邦			
103,813	Yum China	5,129,400	1.63	197,353	LUKOIL**	32	0.00
普通股／優先股（股份）總額				35	Novatek**	—	0.00
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額				438,172	Sberbank of Russia**	72	0.00
				1040.00			
				普通股（股份）總額6140.00			
其他可轉讓證券				其他可轉讓證券總額6140.00			
				總投資組合313,852,88599.83			
普通股（股份）				其他淨資產529,0240.17			
賽普勒斯				淨資產總額（美金）314,381,909100.00			
729,756	Fix Price**	117	0.00				
39,327	TCS**	393	0.00				
				5100.00			

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

至 2022 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值／ (減值) (美金)
荷蘭			
212,438	X5 Retail**	JP Morgan	2,124
			2,124
英國			
317,177	Prudential	JP Morgan	(503,638)
			(503,638)
越南			
1,456,100	Vietnam Dairy Products	HSBC Bank	194,506
			194,506
合計（美金曝險部位 - 美金 8,041,046）			(307,008)

** 證券依附註 2(j) 詳列之公平計價調整。

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
金融	28.13
科技	15.82
週期性消費品	11.60
非週期性消費品	11.37
通訊	10.28
能源	7.85
投資基金	4.49
工業	4.48
基本材料	4.11
公共事業	1.70
其他淨資產	0.17
	100.00

貝萊德新興市場基金 (Emerging Markets Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				773,919	Hindustan Unilever	25,906,824	1.15
基金				5,498,667	ICICI Prudential Life Insurance	41,147,537	1.83
愛爾蘭				1,094,260	InterGlobe Aviation	27,774,412	1.24
1,495,961	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	149,619,855	6.66	668,538	Tata Consultancy Services	27,017,690	1.20
總基金數				141,447	UltraTech Cement	11,887,538	0.53
普通股／優先股（股份）						250,687,234	11.16
201,156	百慕達 Credicorp	26,049,702	1.16	印尼			
巴西				284,798,690	PT Aplikasi Karya Anak Bangsa	5,630,542	0.25
3,085,614	Ambev	9,105,647	0.40	義大利			
7,852,129	Ambev	23,512,187	1.05	3,149,800	PRADA	17,096,226	0.76
16,844,534	B3 - Brasil Bolsa Balcao	39,635,121	1.76	哈薩克			
27,048,011	Hapvida Participacoes e Investimentos	38,405,778	1.71	532,017	Kaspi.KZ JSC	32,559,440	1.45
1,290,188	Petroleo Brasileiro	18,217,455	0.81	馬來西亞			
1,937,417	Petroleo Brasileiro	12,265,166	0.55	42,608,200	Public Bank	44,841,010	2.00
11,274,195	Sendas Distribuidora	40,118,905	1.79	墨西哥			
				9,924,461	Cemex	3,829,973	0.17
				4,033,605	Cemex	15,650,387	0.70
				517,896	Fomento Economico Mexicano	33,176,418	1.48
				163,899	Grupo Aeroportuario del Pacifico	23,662,099	1.05
				2,330,304	Grupo Aeroportuario del Pacifico	33,567,454	1.49
						109,886,331	4.89
				巴拿馬			
				351,893	Copa	25,392,599	1.13
				波蘭			
				1,119,717	Bank Polska Kasa Opieki	15,590,392	0.69
				沙烏地阿拉伯			
				1,279,450	Saudi National Bank/The	23,792,039	1.06
				3,030,272	Saudi Telecom	33,696,832	1.50
						57,488,871	2.56
				新加坡			
				17,311,600	Singapore Telecommunications	32,459,138	1.44
				南非			
				1,144,309	Gold Fields*	9,280,346	0.41
				2,108,466	Gold Fields	17,145,809	0.76
				8,607,915	Sanlam	27,297,083	1.22
				967,792	Sasol	18,998,450	0.85
						72,721,688	3.24
				韓國			
				61,379	Hansol Chemical	10,026,774	0.45
				1,077,738	KB Financial	39,844,599	1.77
				103,046	NAVER	18,489,805	0.82
				2,367,437	Samsung Electronics	105,667,815	4.70
				249,981	S-Oil	18,969,811	0.85
						192,998,804	8.59
				臺灣			
				3,382,000	Accton Technology	31,500,537	1.40
				10,167,000	Taiwan Semiconductor Manufacturing	168,684,622	7.51
				59,681	Taiwan Semiconductor Manufacturing	5,037,076	0.23
						205,222,235	9.14
				泰國			
				1,391,000	Advanced Info Service	7,324,565	0.32
				29,207,200	PTT	30,038,254	1.34
						37,362,819	1.66

[~] 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

貝萊德新興市場基金 (Emerging Markets Fund) 續

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
阿拉伯聯合大公國				俄羅斯聯邦			
8,344,976	Abu Dhabi Commercial Bank	20,606,852	0.92	506,802	Gazprom**	167	0.00
17,930,200	Emaar Properties	30,558,973	1.36	1,056,549	LUKOIL**	169	0.00
		51,165,825	2.28	14,450	Novatek**	24	0.00
				45,606	Novatek**	7	0.00
美國				1,732,056	Sberbank of Russia**	286	0.00
703,677	Yum China	34,768,680	1.55	64,838,702	Surgutneftegas**	10,704	0.00
普通股／優先股（股份）總額		2,084,734,770	92.80			11,357	0.00
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		2,234,354,625	99.46	美國			
				19,672	Sequoia Pine Investment**	11,149,500	0.50
其他可轉讓證券				普通股/優先股（股份）總額		11,165,266	0.50
				其他可轉讓證券總額		11,165,266	0.50
普通股／優先股（股份）				總投資組合		2,245,519,891	99.96
	賽普勒斯			其他淨資產		998,637	0.04
3,342,918	Fix Price**	535	0.00	淨資產總額（美金）		2,246,518,528	100.00
492,035	TCS**	3,874	0.00				
		4,409	0.00				

** 證券依附註 2(j) 詳列之公平計價調整。

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值 / (減 值) (美 金)
歐元避險股份類別						
EUR	1,803,703	USD	1,842,338	BNY Mellon	15/9/2022	(36,216)
USD	193,351	EUR	192,640	BNY Mellon	15/9/2022	456
未實現淨減值						(35,760)
未實現淨減值總額 (美金曝險部位 - 美金 1,997,142)						(35,760)

至 2022 年 8 月 31 日止之差價合約

持 股 量	說 明	交 易 對 手	未 實 現 減 值 (美 金)
中國			
419,516	Prosus	JP Morgan	(882,103)
			(882,103)
埃及			
3,087,473	Commercial International	JP Morgan	(143,234)
			(143,234)
英國			
1,925,333	Prudential	HSBC Bank	(1,640,138)
			(1,640,138)
合計（美金曝險部位 - 美金 52,993,157)			(2,665,475)

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
金融	25.48
科技	16.80
通訊	13.76
非週期性消費品	11.49
週期性消費品	7.59
工業	6.97
投資基金	6.66
能源	4.38
基本材料	3.33
公共事業	3.25
非必需消費品	0.25
其他淨資產	0.04
	100.00

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				CNY 70,310,000	China Government Bond 3.25% 22/11/2028	10,606,405	0.75
基金				CNY 59,140,000	China Government Bond 3.27% 19/11/2030	8,958,170	0.63
140,000	盧森堡 BlackRock Strategic Funds - Emerging Markets Flexi Dynamic Bond Fund*	17,208,800	1.22	CNY 1,730,000	China Government Bond 3.28% 3/12/2027	261,692	0.02
總基金數				CNY 75,030,000	China Government Bond 3.29% 23/5/2029	11,375,893	0.80
債券				CNY 19,970,000	China Government Bond 3.72% 12/4/2051	3,199,437	0.23
巴西				CNY 67,320,000	China Government Bond 3.81% 14/9/2050	10,931,411	0.77
BRL 2,105,170	Brazil Letras do Tesouro Nacional 0% 1/7/2023	36,580,063	2.58	109,396,863 7.72			
BRL 3,027,060	Brazil Letras do Tesouro Nacional 0% 1/1/2024	49,656,964	3.50	哥倫比亞			
BRL 795,760	Brazil Letras do Tesouro Nacional 0% 1/7/2024	12,389,799	0.88	COP 393,000,000	Colombia Government International Bond 9.85% 28/6/2027	80,219	0.00
BRL 447,280	Brazil Letras do Tesouro Nacional 0% 1/7/2025	6,269,511	0.44	COP 51,169,600,000	Colombian TES 6% 28/4/2028	8,898,846	0.63
BRL 1,413,960	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2023	26,991,377	1.90	COP 26,051,600,000	Colombian TES 6.25% 26/11/2025	5,094,030	0.36
BRL 1,321,800	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	24,611,859	1.73	COP 13,416,100,000	Colombian TES 7% 26/3/2031	2,243,554	0.16
BRL 1,524,960	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	27,531,667	1.94	COP 100,515,200,000	Colombian TES 7% 30/6/2032	16,399,472	1.16
BRL 916,800	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	16,099,596	1.14	COP 29,374,400,000	Colombian TES 7.25% 18/10/2034	4,682,763	0.33
BRL 427,570	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	7,492,672	0.53	COP 50,274,700,000	Colombian TES 7.25% 26/10/2050	6,954,508	0.49
207,623,508 14.64				COP 76,877,600,000	Colombian TES 7.5% 26/8/2026	15,202,200	1.07
智利				COP 27,400,100,000	Colombian TES 7.75% 18/9/2030	4,905,214	0.35
CLP 8,840,000,000	Bonos de la Tesoreria de la Republica en pesos 2.3% 1/10/2028	7,734,536	0.55	COP 89,613,500,000	Colombian TES 10% 24/7/2024	19,886,380	1.40
CLP 5,465,000,000	Bonos de la Tesoreria de la Republica en pesos 2.8% 1/10/2033	4,333,927	0.30	84,347,186 5.95			
CLP 9,060,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	9,093,664	0.64	捷克共和國			
CLP 7,820,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/10/2028	8,091,158	0.57	CZK 40,330,000	Czech Republic Government Bond 0% 12/12/2024	1,441,782	0.10
CLP 1,895,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/3/2035	1,823,174	0.13	CZK 242,220,000	Czech Republic Government Bond 0.95% 15/5/2030*	7,397,630	0.52
31,076,459 2.19				CZK 121,910,000	Czech Republic Government Bond 1% 26/6/2026	4,248,178	0.30
中國				CZK 129,070,000	Czech Republic Government Bond 1.2% 13/3/2031	3,959,218	0.28
CNY 125,450,000	China Government Bond 1.99% 9/4/2025	18,100,870	1.28	CZK 133,890,000	Czech Republic Government Bond 1.25% 14/2/2025	4,876,066	0.35
CNY 61,410,000	China Government Bond 2.68% 21/5/2030	8,914,419	0.63	CZK 53,170,000	Czech Republic Government Bond 1.75% 23/6/2032	1,671,918	0.12
CNY 66,560,000	China Government Bond 2.85% 4/6/2027	9,848,943	0.69	CZK 321,190,000	Czech Republic Government Bond 2% 13/10/2033	10,095,746	0.71
CNY 120,900,000	China Government Bond 3.02% 22/10/2025	17,964,740	1.27	CZK 60,340,000	Czech Republic Government Bond 2.5% 25/8/2028	2,150,228	0.15
CNY 1,820,000	China Government Bond 3.12% 5/12/2026	271,999	0.02	CZK 269,110,000	Czech Republic Government Bond 2.75% 23/7/2029	9,611,030	0.68
CNY 59,850,000	China Government Bond 3.13% 21/11/2029	8,962,884	0.63	CZK 60,570,000	Czech Republic Government Bond 4.2% 4/12/2036	2,345,869	0.17
				CZK 95,400,000	Czech Republic Government Bond 5.7% 25/5/2024	3,856,127	0.27
				CZK 95,820,000	Czech Republic Government Bond 6% 26/2/2026	3,990,059	0.28
				55,643,851 3.93			
				多明尼加共和國			
				USD 6,115,000	Dominican Republic International Bond 5.5% 22/2/2029	5,594,935	0.40
				埃及			
				EGP 79,711,000	Egypt Government Bond 14.664% 6/10/2030	3,645,979	0.26

~ 投資關聯方基金，詳見附註 10。
* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EGP 58,045,000	Egypt Government Bond 14.82% 6/7/2031	2,660,515	0.19	IDR 158,967,000,000	Indonesia Treasury Bond 9% 15/3/2029	11,850,900	0.84
		6,306,494	0.45	IDR 61,927,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	4,818,978	0.34
	迦納			IDR 161,929,000,000	Indonesia Treasury Bond 11% 15/9/2025	12,273,547	0.86
GHS 58,473,000	Ghana Treasury Note 17.6% 20/2/2023	5,442,267	0.38			134,832,882	9.51
GHS 57,530,000	Republic of Ghana Government Bonds 20.75% 16/1/2023	5,493,150	0.39		哈薩克		
GHS 12,800,000	Republic of Ghana Government Bonds 20.75% 6/3/2023	1,202,869	0.09	KZT 4,682,750,000	Development Bank of Kazakhstan JSC 8.95% 4/5/2023	8,869,214	0.63
		12,138,286	0.86		馬來西亞		
	匈牙利			MYR 12,253,000	Malaysia Government Bond 2.632% 15/4/2031	2,466,769	0.17
HUF 1,322,270,000	Hungary Government Bond 1% 26/11/2025	2,435,370	0.17	MYR 50,173,000	Malaysia Government Bond 3.502% 31/5/2027	11,098,558	0.78
HUF 663,140,000	Hungary Government Bond 1.5% 22/4/2026	1,205,637	0.09	MYR 38,263,000	Malaysia Government Bond 3.733% 15/6/2028	8,498,195	0.60
HUF 1,393,320,000	Hungary Government Bond 2.5% 24/10/2024	2,918,925	0.21	MYR 22,170,000	Malaysia Government Bond 3.757% 22/5/2040	4,582,144	0.32
HUF 1,972,940,000	Hungary Government Bond 2.75% 22/12/2026	3,615,013	0.26	MYR 42,485,000	Malaysia Government Bond 3.8% 17/8/2023	9,575,445	0.68
HUF 2,427,660,000	Hungary Government Bond 3% 27/10/2027	4,429,409	0.31	MYR 40,645,000	Malaysia Government Bond 3.828% 5/7/2034	8,772,948	0.62
HUF 1,355,430,000	Hungary Government Bond 3% 21/8/2030	2,273,245	0.16	MYR 8,042,000	Malaysia Government Bond 3.844% 15/4/2033	1,749,737	0.12
HUF 3,093,360,000	Hungary Government Bond 4% 28/4/2051	4,036,143	0.28	MYR 8,979,000	Malaysia Government Bond 3.882% 14/3/2025	2,033,254	0.14
HUF 1,912,570,000	Hungary Government Bond 5.5% 24/6/2025	4,141,709	0.29	MYR 46,315,000	Malaysia Government Bond 3.885% 15/8/2029	10,307,238	0.73
HUF 19,420,000	Hungary Government Bond 6% 24/11/2023	45,582	0.00	MYR 24,842,000	Malaysia Government Bond 3.892% 15/3/2027	5,589,556	0.39
HUF 2,381,720,000	Hungary Government Bond 6.75% 22/10/2028*	5,176,272	0.37	MYR 40,857,000	Malaysia Government Bond 3.899% 16/11/2027	9,206,693	0.65
		30,277,305	2.14	MYR 65,012,000	Malaysia Government Bond 3.955% 15/9/2025	14,751,451	1.04
	印度			MYR 35,253,000	Malaysia Government Bond 4.059% 30/9/2024	7,993,122	0.56
INR 42,120,000	India Government Bond 6.79% 15/5/2027	525,121	0.04	MYR 35,499,000	Malaysia Government Bond 4.181% 15/7/2024	8,056,038	0.57
INR 49,600,000	India Government Bond 7.17% 8/1/2028	627,848	0.04	MYR 24,840,000	Malaysia Government Bond 4.232% 30/6/2031	5,644,609	0.40
		1,152,969	0.08	MYR 47,216,000	Malaysia Government Bond 4.392% 15/4/2026	10,840,076	0.76
	印尼			MYR 17,631,000	Malaysia Government Bond 4.498% 15/4/2030	4,071,446	0.29
IDR 112,721,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	7,362,843	0.52	MYR 25,793,000	Malaysia Government Bond 4.736% 15/3/2046	5,936,089	0.42
IDR 128,942,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	8,439,761	0.59	MYR 17,393,000	Malaysia Government Bond 4.762% 7/4/2037	4,104,899	0.29
IDR 123,441,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	7,884,255	0.56	MYR 17,182,000	Malaysia Government Bond 4.893% 8/6/2038	4,065,659	0.29
IDR 84,479,000,000	Indonesia Treasury Bond 7% 15/5/2027	5,762,842	0.41	MYR 389,000	Malaysia Government Investment Issue 4.128% 15/8/2025	88,544	0.01
IDR 110,720,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	7,653,611	0.54			139,432,470	9.83
IDR 50,052,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	3,448,083	0.24		墨西哥		
IDR 88,260,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	6,407,286	0.45	MXN 525,900,180	Mexican Bonos 5.75% 5/3/2026	23,322,785	1.65
IDR 123,079,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	8,959,869	0.63	MXN 241,076,300	Mexican Bonos 6.75% 9/3/2023	11,778,771	0.83
IDR 107,456,000,000	Indonesia Treasury Bond 8.375% 15/3/2024	7,525,721	0.53	MXN 371,312,610	Mexican Bonos 7.5% 3/6/2027	17,283,847	1.22
IDR 199,966,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	14,348,242	1.01	MXN 361,470,240	Mexican Bonos 7.75% 29/5/2031	16,484,450	1.16
IDR 155,569,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	11,435,120	0.81	MXN 85,022,100	Mexican Bonos 7.75% 23/11/2034	3,802,217	0.27
IDR 104,642,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	7,790,426	0.55	MXN 194,582,430	Mexican Bonos 7.75% 13/11/2042	8,466,140	0.60
IDR 119,054,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	8,871,398	0.63	MXN 220,136,990	Mexican Bonos 8% 7/12/2023	10,660,149	0.75
				MXN 345,983,600	Mexican Bonos 8% 5/9/2024	16,636,292	1.17

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
MXN 320,816,170	Mexican Bonos 8% 7/11/2047	14,318,432	1.01	EUR 4,246,000	Romanian Government International Bond 2.75% 26/2/2026*	4,053,035	0.28
MXN 289,086,300	Mexican Bonos 8.5% 31/5/2029	13,913,883	0.98	EUR 1,701,000	Romanian Government International Bond 3.624% 26/5/2030	1,414,595	0.10
MXN 236,449,370	Mexican Bonos 8.5% 18/11/2038	11,170,772	0.79			33,946,202	2.39
MXN 231,140,420	Mexican Bonos 10% 5/12/2024	11,551,281	0.81				
MXN 76,894,620	Mexican Bonos 10% 20/11/2036	4,120,544	0.29				
MXN 142,377,700	Petroleos Mexicanos 7.19% 12/9/2024	6,427,968	0.45				
		169,937,531	11.98				
	秘魯				俄羅斯聯邦		
PEN 67,652,000	Peruvian Government International Bond 6.35% 12/8/2028	16,672,939	1.17	RUB 514,440,000	Russian Federal Bond - OFZ 5.7% 17/5/2028	2,828,038	0.20
PEN 50,584,000	Peruvian Government International Bond 6.95% 12/8/2031	12,503,209	0.88	RUB 580,768,000	Russian Federal Bond - OFZ 6% 6/10/2027	3,072,819	0.22
PEN 31,376,000	Peruvian Government International Bond 8.2% 12/8/2026	8,598,735	0.61	RUB 431,758,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	2,284,413	0.16
		37,774,883	2.66	RUB 1,262,514,000	Russian Federal Bond - OFZ 6.9% 23/5/2029	6,679,907	0.47
	菲律賓			RUB 9,527,000	Russian Federal Bond - OFZ 7% 25/1/2023	50,407	0.00
PHP 125,000,000	Philippine Government International Bond 6.25% 14/1/2036	2,148,522	0.15	RUB 1,315,157,000	Russian Federal Bond - OFZ 7.05% 19/1/2028	6,958,439	0.49
	波蘭			RUB 837,475,000	Russian Federal Bond - OFZ 7.1% 16/10/2024	4,431,044	0.31
PLN 30,750,000	Republic of Poland Government Bond 0.25% 25/10/2026	5,021,138	0.35	RUB 20,319,000	Russian Federal Bond - OFZ 7.15% 12/11/2025	107,507	0.01
PLN 30,910,000	Republic of Poland Government Bond 1.25% 25/10/2030	4,546,490	0.32	RUB 694,456,000	Russian Federal Bond - OFZ 7.25% 10/5/2034	3,674,337	0.26
PLN 24,413,000	Republic of Poland Government Bond 1.75% 25/4/2032	3,549,158	0.25	RUB 841,856,000	Russian Federal Bond - OFZ 7.65% 10/4/2030	4,454,224	0.31
PLN 49,632,000	Republic of Poland Government Bond 2.5% 25/7/2026	9,015,714	0.64	RUB 244,113,000	Russian Federal Bond - OFZ 7.7% 16/3/2039	1,291,591	0.09
PLN 37,773,000	Republic of Poland Government Bond 2.5% 25/7/2027	6,638,682	0.47	RUB 974,955,000	Russian Federal Bond - OFZ 7.75% 16/9/2026	5,158,445	0.36
PLN 38,224,000	Republic of Poland Government Bond 2.75% 25/4/2028	6,725,471	0.47	RUB 534,930,000	Russian Federal Bond - OFZ 7.95% 7/10/2026	2,830,292	0.20
PLN 64,127,000	Republic of Poland Government Bond 2.75% 25/10/2029	10,928,261	0.77	RUB 1,274,306,000	Russian Federal Bond - OFZ 8.15% 3/2/2027	6,742,298	0.48
PLN 16,060,000	Republic of Poland Government Bond 3.25% 25/7/2025	3,085,010	0.22	RUB 611,571,000	Russian Federal Bond - OFZ 8.5% 17/9/2031	3,235,796	0.23
PLN 14,301,000	Republic of Poland Government Bond 3.75% 25/5/2027	2,664,299	0.19			53,799,557	3.79
		52,174,223	3.68		塞爾維亞		
	羅馬尼亞			EUR 7,008,000	Serbia International Bond 1% 23/9/2028	5,091,823	0.36
RON 7,980,000	Romania Government Bond 3.25% 29/4/2024	1,539,837	0.11		南非		
RON 21,715,000	Romania Government Bond 3.25% 24/6/2026	3,824,074	0.27	ZAR 132,362,535	Republic of South Africa Government Bond 6.25% 31/3/2036	5,135,928	0.36
RON 12,375,000	Romania Government Bond 3.65% 24/9/2031	1,890,581	0.13	ZAR 151,515,279	Republic of South Africa Government Bond 6.5% 28/2/2041	5,598,248	0.39
RON 20,000,000	Romania Government Bond 4% 25/10/2023	3,970,129	0.28	ZAR 266,416,008	Republic of South Africa Government Bond 7% 28/2/2031	12,416,185	0.88
RON 9,105,000	Romania Government Bond 4.15% 24/10/2030	1,478,739	0.10	ZAR 458,029,501	Republic of South Africa Government Bond 8% 31/1/2030	23,552,892	1.66
RON 26,765,000	Romania Government Bond 4.25% 28/6/2023	5,382,647	0.38	ZAR 317,713,450	Republic of South Africa Government Bond 8.25% 31/3/2032	15,760,629	1.11
RON 20,360,000	Romania Government Bond 4.75% 11/10/2034	3,217,349	0.23	ZAR 314,689,593	Republic of South Africa Government Bond 8.5% 31/1/2037	14,820,278	1.05
RON 10,465,000	Romania Government Bond 4.85% 25/7/2029	1,823,339	0.13	ZAR 236,732,574	Republic of South Africa Government Bond 8.75% 31/1/2044	10,984,313	0.77
RON 14,115,000	Romania Government Bond 5% 12/2/2029	2,511,430	0.18	ZAR 385,616,649	Republic of South Africa Government Bond 8.75% 28/2/2048	17,834,951	1.26
RON 14,970,000	Romania Government Bond 5.8% 26/7/2027	2,840,447	0.20				

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
ZAR 232,870,764	Republic of South Africa Government Bond 8.875% 28/2/2035	11,595,394	0.82	UYU 149,670,000	烏拉圭 Uruguay Government International Bond 8.5% 15/3/2028	3,322,556	0.23
ZAR 154,403,307	Republic of South Africa Government Bond 9% 31/1/2040	7,431,180	0.52	ZMW 50,000,000	尚比亞 Zambia Government Bond 11% 26/2/2023	3,052,108	0.22
ZAR 456,441,695	Republic of South Africa Government Bond 10.5% 21/12/2026	28,197,599	1.99	ZMW 55,000,000	Zambia Government Bond 13% 18/12/2027	2,192,856	0.15
		153,327,597	10.81			5,244,964	0.37
EUR 8,540,000	瑞典 East Renewable 13.5% 1/1/2025	3,417,472	0.24		總債券	1,348,988,857	95.14
					允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	1,366,197,657	96.36
UAH 80,000,000	烏克蘭 Ukraine Government International Bond 10% 23/8/2023	488,815	0.03		總投資組合	1,366,197,657	96.36
UAH 40,626,000	Ukraine Government International Bond 15.84% 26/2/2025	248,232	0.02		其他淨資產	51,660,723	3.64
UAH 224,880,000	Ukraine Government International Bond 16% 24/5/2023	1,374,058	0.10		淨資產總額 (美金)	1,417,858,380	100.00
		2,111,105	0.15				

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值 / (減 值) (美 金)
AUD	10,674,800	USD	7,254,904	RBS	13/9/2022	62,422
AUD	10,512,100	USD	7,076,294	HSBC Bank	13/9/2022	129,505
AUD	15,070,000	USD	10,520,819	Morgan Stanley	13/9/2022	(190,687)
AUD	10,266,400	USD	7,084,259	JP Morgan	13/9/2022	(46,882)
BRL	175,852,100	USD	32,345,375	Morgan Stanley	13/9/2022	1,530,765
BRL	10,826,700	USD	1,964,868	Standard Chartered Bank	13/9/2022	120,787
BRL	103,510,000	USD	18,938,576	BNY Mellon	13/9/2022	1,001,587
BRL	21,571,000	USD	3,874,616	Bank of America	13/9/2022	280,820
BRL	15,327,600	USD	2,926,220	HSBC Bank	13/9/2022	26,488
BRL	41,426,200	USD	7,844,960	BNP Paribas	13/9/2022	135,380
BRL	19,053,600	USD	3,554,909	Citigroup	13/9/2022	115,576
CAD	4,844,500	USD	3,728,235	Morgan Stanley	13/9/2022	(39,659)
CAD	23,174,300	USD	17,899,016	JP Morgan	13/9/2022	(254,232)
CAD	21,621,500	USD	16,894,859	HSBC Bank	13/9/2022	(432,368)
CHF	7,251,400	USD	7,430,295	Standard Chartered Bank	13/9/2022	(19,373)
CHF	12,911,900	USD	13,608,751	Barclays	13/9/2022	(412,805)
CHF	6,980,600	USD	7,290,611	Morgan Stanley	13/9/2022	(156,447)
CHF	10,297,000	USD	10,703,773	BNP Paribas	13/9/2022	(180,251)
CHF	3,411,600	USD	3,540,174	JP Morgan	13/9/2022	(53,523)
CLP	30,938,192,790	USD	30,808,796	Morgan Stanley	13/9/2022	3,512,597
CLP	14,212,227,500	USD	14,338,603	Citigroup	13/9/2022	1,427,782
CLP	3,232,099,800	USD	3,390,789	Bank of America	13/9/2022	194,753
CNH	65,560,300	USD	9,599,583	Deutsche Bank	13/9/2022	(95,688)
CNH	183,579,360	USD	27,232,945	HSBC Bank	13/9/2022	(620,512)
CNH	21,230,000	USD	3,135,458	BNY Mellon	13/9/2022	(57,869)
CNH	14,540,000	USD	2,155,213	UBS	13/9/2022	(47,434)
CNH	90,824,400	USD	13,406,073	State Street	13/9/2022	(239,788)
CNH	48,808,300	USD	7,102,085	BNP Paribas	13/9/2022	(26,630)
CNH	47,283,000	USD	6,872,769	JP Morgan	13/9/2022	(18,427)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值 / (減 值) (美 金)
CNH	195,065,600	USD	28,448,643	Standard Chartered Bank	13/9/2022	(171,117)
COP	106,859,928,500	USD	23,971,145	Bank of America	13/9/2022	104,484
COP	27,262,995,800	USD	5,844,158	Goldman Sachs	13/9/2022	298,218
COP	45,255,811,900	USD	10,156,152	Morgan Stanley	13/9/2022	40,020
COP	14,566,550,000	USD	3,266,957	BNY Mellon	13/9/2022	14,899
COP	14,345,553,600	USD	3,283,209	JP Morgan	13/9/2022	(51,144)
COP	17,044,606,925	USD	4,010,496	HSBC Bank	13/9/2022	(170,332)
COP	14,209,324,500	USD	3,214,866	BNP Paribas	13/9/2022	(13,493)
CZK	1,008,463,570	USD	41,044,508	Goldman Sachs	13/9/2022	38,452
CZK	93,028,900	USD	3,818,653	HSBC Bank	13/9/2022	(28,825)
CZK	242,294,900	USD	9,942,788	Morgan Stanley	13/9/2022	(72,137)
CZK	133,070,000	USD	5,500,215	Citigroup	13/9/2022	(79,187)
CZK	112,782,468	USD	4,654,988	BNP Paribas	13/9/2022	(60,436)
CZK	48,968,300	USD	1,967,135	JP Morgan	13/9/2022	27,744
EUR	6,175,400	USD	6,271,328	Société Générale	13/9/2022	(88,603)
EUR	53,579,326	USD	54,392,913	JP Morgan	13/9/2022	(750,036)
EUR	10,665,800	USD	10,644,772	HSBC Bank	13/9/2022	33,679
EUR	5,410,000	USD	5,502,616	ANZ	13/9/2022	(86,201)
EUR	12,710,000	USD	12,913,882	Barclays	13/9/2022	(188,807)
EUR	13,790,000	USD	14,028,774	Standard Chartered Bank	13/9/2022	(222,418)
EUR	10,956,000	USD	11,253,894	Citigroup	13/9/2022	(284,899)
EUR	17,685,300	USD	18,124,868	Bank of America	13/9/2022	(418,592)
EUR	579,900	USD	592,132	Royal Bank of Canada	13/9/2022	(11,545)
GBP	9,407,400	USD	11,319,965	Morgan Stanley	13/9/2022	(397,040)
GBP	8,160,000	USD	9,905,408	HSBC Bank	13/9/2022	(430,839)
GBP	14,258,500	USD	17,415,688	Barclays	13/9/2022	(860,156)
GBP	3,417,600	USD	4,037,517	BNP Paribas	13/9/2022	(69,345)
HUF	9,686,289,220	USD	23,559,016	Barclays	13/9/2022	400,558
HUF	8,006,757,300	USD	19,797,091	Deutsche Bank	13/9/2022	8,067

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
HUF	5,117,628,900	USD	12,584,174	JP Morgan	13/9/2022	74,565
HUF	1,293,260,000	USD	3,223,092	Toronto-Dominion	13/9/2022	(24,142)
HUF	1,419,428,900	USD	3,526,602	Morgan Stanley	13/9/2022	(15,566)
HUF	7,245,981,700	USD	18,212,229	HSBC Bank	13/9/2022	(288,891)
HUF	1,636,035,273	USD	4,099,288	Goldman Sachs	13/9/2022	(52,464)
HUF	2,345,320,000	USD	5,647,140	BNP Paribas	13/9/2022	154,139
IDR	443,313,271,000	USD	29,688,937	HSBC Bank	13/9/2022	161,320
IDR	28,013,149,800	USD	1,865,342	BNP Paribas	13/9/2022	20,908
IDR	159,942,754,800	USD	10,804,687	Morgan Stanley	13/9/2022	(35,028)
IDR	63,796,330,300	USD	4,280,572	Deutsche Bank	13/9/2022	15,120
INR	262,407,400	USD	3,278,869	Morgan Stanley	13/9/2022	18,632
INR	1,334,229,900	USD	16,669,536	HSBC Bank	13/9/2022	96,854
INR	274,114,500	USD	3,439,631	Deutsche Bank	13/9/2022	4,986
JPY	3,863,827,500	USD	28,216,884	JP Morgan	13/9/2022	(355,453)
JPY	7,693,635,600	USD	57,534,808	HSBC Bank	13/9/2022	(2,057,254)
JPY	5,584,957,700	USD	40,237,592	Goldman Sachs	13/9/2022	34,629
MXN	50,696,600	USD	2,436,495	HSBC Bank	13/9/2022	72,839
MXN	887,269,578	USD	43,006,896	JP Morgan	13/9/2022	910,364
MXN	91,248,300	USD	4,388,382	Deutsche Bank	13/9/2022	128,144
MXN	101,690,000	USD	4,904,261	UBS	13/9/2022	129,098
MXN	326,430,300	USD	15,782,162	Morgan Stanley	13/9/2022	375,186
MXN	155,429,000	USD	7,452,259	Barclays	13/9/2022	241,024
MXN	59,040,000	USD	2,940,868	RBS	13/9/2022	(18,560)
MXN	66,816,900	USD	3,339,250	Goldman Sachs	13/9/2022	(32,008)
MYR	151,377,600	USD	34,183,968	Morgan Stanley	13/9/2022	(367,132)
MYR	25,196,000	USD	5,621,910	Barclays	13/9/2022	6,723
NZD	5,912,500	USD	3,635,423	Deutsche Bank	13/9/2022	(13,259)
NZD	33,603,100	USD	21,096,259	Morgan Stanley	13/9/2022	(510,051)
NZD	11,311,200	USD	7,105,843	HSBC Bank	13/9/2022	(176,283)
PEN	142,220,300	USD	36,059,225	JP Morgan	13/9/2022	1,154,015
PHP	136,480,400	USD	2,407,529	Barclays	13/9/2022	20,284
PHP	975,740,000	USD	17,433,268	Standard Chartered Bank	13/9/2022	(76,096)
PHP	195,160,000	USD	3,511,335	HSBC Bank	13/9/2022	(39,687)
PHP	201,500,200	USD	3,602,206	Morgan Stanley	13/9/2022	(17,774)
PLN	350,526,409	USD	73,157,409	Bank of America	13/9/2022	899,624
PLN	69,281,400	USD	14,773,601	Citigroup	13/9/2022	(136,258)
PLN	18,830,000	USD	3,988,733	JP Morgan	13/9/2022	(10,448)
PLN	9,780,000	USD	2,074,325	Société Générale	13/9/2022	(8,068)
PLN	58,075,400	USD	12,217,322	Morgan Stanley	13/9/2022	52,485
PLN	16,194,300	USD	3,444,678	BNP Paribas	13/9/2022	(23,248)
PLN	7,180,683	USD	1,554,731	Barclays	13/9/2022	(37,641)
RON	108,820,200	USD	22,012,784	JP Morgan	13/9/2022	372,507
RON	16,622,000	USD	3,346,049	HSBC Bank	13/9/2022	73,246
RON	147,811,800	USD	30,184,563	BNP Paribas	13/9/2022	221,650
THB	5,795,913,641	USD	160,658,835	Morgan Stanley	13/9/2022	(1,603,346)
THB	66,802,900	USD	1,825,780	Deutsche Bank	13/9/2022	7,472
THB	99,843,400	USD	2,721,576	JP Morgan	13/9/2022	18,395
THB	62,827,500	USD	1,732,169	State Street	13/9/2022	(8,013)
THB	188,824,700	USD	5,244,985	Westpac	13/9/2022	(63,126)
THB	190,817,000	USD	5,259,506	Goldman Sachs	13/9/2022	(22,974)
TRY	121,000,000	USD	6,439,938	HSBC Bank	20/9/2022	126,094
TRY	169,000,000	USD	8,479,679	JP Morgan	20/9/2022	691,060
USD	9,379,770	TRY	169,000,000	JP Morgan	20/9/2022	209,030
USD	6,703,601	TRY	121,000,000	HSBC Bank	20/9/2022	137,569
USD	11,835,429	CNH	79,362,400	HSBC Bank	13/9/2022	330,724
USD	16,723,989	MYR	74,203,220	Morgan Stanley	13/9/2022	147,441
USD	10,491,870	PHP	590,377,531	JP Morgan	13/9/2022	(10,195)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	7,261,129	AUD	10,683,960	RBS	13/9/2022	(62,475)
USD	7,126,798	GBP	5,988,340	Morgan Stanley	13/9/2022	173,742
USD	3,763,611	NZD	6,120,980	Deutsche Bank	13/9/2022	13,726
USD	34,677,733	IDR	522,009,552,965	HSBC Bank	13/9/2022	(471,495)
USD	7,663,110	CAD	9,957,510	Morgan Stanley	13/9/2022	81,517
USD	49,751,096	EUR	49,183,600	JP Morgan	13/9/2022	509,160
USD	6,498,883	INR	520,162,103	Morgan Stanley	13/9/2022	(37,652)
USD	7,438,185	CHF	7,259,100	Standard Chartered Bank	13/9/2022	19,393
USD	44,408,589	ZAR	758,771,994	HSBC Bank	13/9/2022	(21,626)
USD	15,919,743	HUF	6,545,402,379	Barclays	13/9/2022	(270,673)
USD	27,525,769	RON	136,073,640	JP Morgan	13/9/2022	(465,799)
USD	64,718,803	MXN	1,341,824,947	JP Morgan	13/9/2022	(1,697,625)
USD	68,501,684	BRL	372,423,104	Morgan Stanley	13/9/2022	(3,241,885)
USD	63,099,126	COP	286,911,725,226	Morgan Stanley	13/9/2022	(1,542,322)
USD	8,838,533	CLP	8,217,982,669	Morgan Stanley	13/9/2022	(278,115)
USD	13,834,531	IDR	208,514,056,800	Deutsche Bank	13/9/2022	(205,649)
USD	42,203,963	CNH	284,817,300	JP Morgan	13/9/2022	915,655
USD	14,065,893	CHF	13,524,700	Morgan Stanley	13/9/2022	243,666
USD	10,651,421	AUD	15,503,700	Deutsche Bank	13/9/2022	23,998
USD	6,995,333	NZD	11,402,800	HSBC Bank	13/9/2022	9,656
USD	14,256,456	EUR	14,117,400	Bank of America	13/9/2022	122,312
USD	20,404,509	CAD	26,242,300	JP Morgan	13/9/2022	423,765
USD	4,270,697	ZAR	72,694,100	State Street	13/9/2022	14,063
USD	7,329,476	ZAR	124,651,700	Morgan Stanley	13/9/2022	30,444
USD	7,417,371	THB	268,118,900	Goldman Sachs	13/9/2022	59,466
USD	4,584,173	CNH	30,852,800	Toronto-Dominion	13/9/2022	111,622
USD	4,614,776	PLN	22,436,100	BNP Paribas	13/9/2022	(125,383)
USD	4,109,938	HUF	1,652,916,300	BNP Paribas	13/9/2022	21,358
USD	3,904,692	CZK	95,673,700	BNP Paribas	13/9/2022	7,121
USD	920,588	JPY	126,155,800	Standard Chartered Bank	13/9/2022	10,899
USD	1,102,407	EUR	1,093,200	Standard Chartered Bank	13/9/2022	7,911
USD	10,714,492	GBP	8,966,800	Westpac	13/9/2022	303,148
USD	16,289,301	BRL	89,459,800	HSBC Bank	13/9/2022	(944,231)
USD	8,908,991	INR	710,388,625	HSBC Bank	13/9/2022	(17,996)
USD	4,554,805	INR	365,693,000	Bank of America	13/9/2022	(40,619)
USD	6,912,780	CZK	166,868,899	JP Morgan	13/9/2022	114,847
USD	16,697,108	COP	74,942,380,100	JP Morgan	13/9/2022	(187,473)
USD	15,533,735	EUR	15,391,100	HSBC Bank	13/9/2022	124,380
USD	3,672,915	HUF	1,487,260,000	Bank of America	13/9/2022	(5,905)
USD	14,621	MXN	310,000	UBS	13/9/2022	(723)
USD	13,124,926	ZAR	218,355,349	JP Morgan	13/9/2022	339,035
USD	6,031,202	CNH	40,673,000	Westpac	13/9/2022	135,074
USD	6,175,696	CZK	149,890,700	Morgan Stanley	13/9/2022	69,424
USD	3,318,692	CHF	3,219,800	JP Morgan	13/9/2022	28,060
USD	13,008,468	PEN	51,170,600	Bank of America	13/9/2022	(380,786)
USD	6,200,737	COP	27,067,960,416	BNP Paribas	13/9/2022	102,302
USD	16,453,297	EUR	16,012,200	State Street	13/9/2022	422,105
USD	4,657,372	INR	374,238,500	JP Morgan	13/9/2022	(45,437)
USD	19,621,723	HUF	7,750,911,209	HSBC Bank	13/9/2022	449,414
USD	12,417,016	HUF	4,887,916,391	JP Morgan	13/9/2022	326,483
USD	2,084,986	HUF	819,450,000	UBS	13/9/2022	58,031
USD	3,244,817	PLN	15,117,500	Morgan Stanley	13/9/2022	50,886
USD	2,898,295	CHF	2,800,000	State Street	13/9/2022	36,699
USD	8,298,736	CZK	200,290,000	Société Générale	13/9/2022	139,288
USD	8,826,393	CLP	8,174,530,000	BNP Paribas	13/9/2022	(242,051)

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	2,857,434	GBP	2,380,000	HSBC Bank	13/9/2022	94,018
USD	666,770	MXN	13,830,000	BNY Mellon	13/9/2022	(17,774)
USD	1,379,638	EUR	1,350,000	BNY Mellon	13/9/2022	28,037
USD	12,238,430	RON	59,410,400	UBS	13/9/2022	17,178
USD	9,897,948	COP	43,358,360,000	BNY Mellon	13/9/2022	129,274
USD	4,463,796	PHP	252,432,100	Standard Chartered Bank	13/9/2022	(26,650)
USD	5,241,378	IDR	78,460,072,100	Morgan Stanley	13/9/2022	(41,688)
USD	3,672,820	ZAR	62,906,200	Toronto-Dominion	13/9/2022	(10,679)
USD	6,993,504	INR	561,401,400	BNP Paribas	13/9/2022	(61,259)
USD	3,592,860	CNH	24,252,000	Morgan Stanley	13/9/2022	77,189
USD	7,505,459	CHF	7,184,000	HSBC Bank	13/9/2022	163,420
USD	28,987,076	JPY	3,852,805,000	Citigroup	13/9/2022	1,205,125
USD	3,587,962	CLP	3,349,362,400	JP Morgan	13/9/2022	(127,665)
USD	15,307,922	PLN	72,014,900	UBS	13/9/2022	93,063
USD	3,453,277	CAD	4,470,000	HSBC Bank	13/9/2022	49,843
USD	4,164,143	THB	152,540,000	JP Morgan	13/9/2022	(21,966)
USD	6,602,104	NZD	10,600,000	Barclays	13/9/2022	108,245
USD	17,481,596	MXN	361,650,000	Citigroup	13/9/2022	(419,027)
USD	31,265,158	RON	151,257,089	BNP Paribas	13/9/2022	150,219
USD	8,817,996	PLN	40,920,000	Citigroup	13/9/2022	172,674
USD	306,315	CZK	7,400,000	BNY Mellon	13/9/2022	4,853
USD	792,890	PLN	3,660,000	BNY Mellon	13/9/2022	19,628
USD	375,560	ZAR	6,340,000	UBS	13/9/2022	4,319
USD	5,827,363	PHP	323,710,000	HSBC Bank	13/9/2022	68,974
USD	14,931,863	ZAR	248,786,300	Citigroup	13/9/2022	364,076
USD	603,993	MXN	12,450,000	Morgan Stanley	13/9/2022	(12,246)
USD	5,575,949	PLN	26,019,000	HSBC Bank	13/9/2022	78,817
USD	2,282,359	RON	11,200,000	Barclays	13/9/2022	(21,581)
USD	19,458,825	BRL	103,060,500	BNP Paribas	13/9/2022	(394,745)
USD	14,001,094	EUR	13,681,300	Barclays	13/9/2022	303,566
USD	3,401,243	BRL	18,077,300	JP Morgan	13/9/2022	(81,167)
USD	27,802,305	JPY	3,682,235,361	HSBC Bank	13/9/2022	1,250,305
USD	3,177,317	ZAR	53,170,000	Barclays	13/9/2022	63,925
USD	13,182,391	THB	473,643,300	Morgan Stanley	13/9/2022	184,342
USD	7,161,806	GBP	5,842,400	Goldman Sachs	13/9/2022	378,200
USD	7,160,272	NZD	11,311,200	Bank of America	13/9/2022	230,712
USD	6,660,768	CLP	5,981,369,900	Bank of America	13/9/2022	25,315
USD	4,965,683	PEN	19,346,300	Morgan Stanley	13/9/2022	(96,453)
USD	586,779	COP	2,508,759,684	Goldman Sachs	13/9/2022	21,553
USD	3,840,004	PLN	17,891,300	Goldman Sachs	13/9/2022	60,042
USD	7,106,833	AUD	10,093,600	HSBC Bank	13/9/2022	187,907
USD	14,577,214	INR	1,150,364,500	Standard Chartered Bank	13/9/2022	121,339
USD	7,084,173	CLP	6,372,709,400	Citigroup	13/9/2022	14,585
USD	590,956	BRL	3,133,200	Barclays	13/9/2022	(12,624)
USD	8,542,009	MXN	171,370,829	Deutsche Bank	13/9/2022	59,652
USD	1,862,717	RON	8,910,000	Goldman Sachs	13/9/2022	29,850
USD	2,585,770	HUF	999,060,000	BNY Mellon	13/9/2022	114,539
USD	2,127,140	HUF	816,080,000	Toronto-Dominion	13/9/2022	108,521
USD	6,403,960	CZK	151,600,000	UBS	13/9/2022	228,054
USD	17,966,958	EUR	17,832,200	Morgan Stanley	13/9/2022	113,607
USD	5,520,784	RON	26,950,811	HSBC Bank	13/9/2022	(23,240)
USD	4,542,401	BRL	23,182,400	Bank of America	13/9/2022	76,544
USD	3,818,451	ZAR	64,391,300	Deutsche Bank	13/9/2022	47,991
ZAR	435,686,000	USD	25,781,925	Citigroup	13/9/2022	(270,147)
ZAR	359,331,503	USD	21,112,351	HSBC Bank	13/9/2022	(71,543)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
ZAR	21,953,900	USD	1,287,526	Royal Bank of Canada	13/9/2022	(2,006)
ZAR	308,814,700	USD	18,224,095	Morgan Stanley	13/9/2022	(141,319)
ZAR	31,610,000	USD	1,862,058	Toronto-Dominion	13/9/2022	(11,121)
ZAR	111,200,000	USD	6,623,463	Deutsche Bank	13/9/2022	(112,100)
ZAR	169,363,200	USD	10,035,424	Goldman Sachs	13/9/2022	(118,289)
ZAR	53,549,200	USD	3,211,314	JP Morgan	13/9/2022	(75,718)
ZAR	51,350,000	USD	3,080,220	BNP Paribas	13/9/2022	(73,399)
ZAR	112,761,500	USD	6,856,017	Barclays	13/9/2022	(253,220)
ZAR	59,366,100	USD	3,496,103	State Street	13/9/2022	(19,896)
未實現淨增值						2,204,727
澳幣避險股份類別						
AUD	2,809,196	USD	1,961,235	BNY Mellon	15/9/2022	(35,526)
USD	114,958	AUD	165,532	BNY Mellon	15/9/2022	1,485
未實現淨減值						(34,041)
加拿大幣避險股份類別						
CAD	593,817	USD	460,413	BNY Mellon	15/9/2022	(8,293)
USD	17,999	CAD	23,313	BNY Mellon	15/9/2022	249
未實現淨減值						(8,044)
瑞士法郎避險股份類別						
CHF	1,396,561	USD	1,463,133	BNY Mellon	15/9/2022	(35,574)
USD	238,264	CHF	229,583	BNY Mellon	15/9/2022	3,588
未實現淨減值						(31,986)
歐元避險股份類別						
EUR	55,656,241	USD	56,874,555	BNY Mellon	15/9/2022	(1,143,638)
USD	3,007,292	EUR	2,976,165	BNY Mellon	15/9/2022	27,165
未實現淨減值						(1,116,473)
英鎊避險股份類別						
GBP	168,580,605	USD	204,250,680	BNY Mellon	15/9/2022	(8,502,105)
USD	20,158,891	GBP	16,719,094	BNY Mellon	15/9/2022	745,419
未實現淨減值						(7,756,686)
港幣避險股份類別						
HKD	18,990,370	USD	2,421,690	BNY Mellon	15/9/2022	(1,392)
USD	94,777	HKD	743,131	BNY Mellon	15/9/2022	66
未實現淨減值						(1,326)
紐元避險股份類別						
NZD	232,677	USD	146,278	BNY Mellon	15/9/2022	(3,735)
USD	5,713	NZD	9,158	BNY Mellon	15/9/2022	104
未實現淨減值						(3,631)
波蘭幣避險股份類別						
PLN	9,197,779	USD	1,987,256	BNY Mellon	15/9/2022	(44,764)
USD	79,521	PLN	374,785	BNY Mellon	15/9/2022	365
未實現淨減值						(44,399)
瑞典幣避險股份類別						
SEK	31,680	USD	2,965	BNY Mellon	15/9/2022	6
未實現淨增值						6
新加坡幣避險股份類別						
SGD	7,840,492	USD	5,689,572	BNY Mellon	15/9/2022	(78,161)
USD	520,224	SGD	721,331	BNY Mellon	15/9/2022	3,968
未實現淨減值						(74,193)
未實現淨減值總額 (美金曝險部位 - 美金 3,131,461,773)						(6,866,046)

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

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現減值 (美金)
360	USD	US Treasury 10 Year Note (CBT)	2022 年 12 月	42,159,375	(173,896)
合計				42,159,375	(173,896)

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	THB 191,300,726	Fund receives Fixed 2.9375%; and pays Floating THB BKIBOR 3 Month	Bank of America	21/9/2032	107,889	107,889
IRS	THB 193,692,578	Fund receives Fixed 2.99%; and pays Floating THB BKIBOR 3 Month	Bank of America	21/9/2032	133,934	133,934
IRS	THB 441,581,289	Fund receives Fixed 2.93%; and pays Floating THB BKIBOR 3 Month	BNP Paribas	21/9/2032	241,000	241,000
IRS	THB 126,730,511	Fund receives Fixed 2.83%; and pays Floating THB BKIBOR 3 Month	Goldman Sachs	21/9/2032	38,392	38,392
IRS	THB 446,918,288	Fund receives Fixed 2.99%; and pays Floating THB BKIBOR 3 Month	JP Morgan	21/9/2027	401,329	401,329
IRS	CNY 60,612,046	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.685%	JP Morgan	21/9/2027	(141,225)	(141,225)
IRS	THB 524,355,741	Fund receives Fixed 2.41%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	21/9/2027	76,275	76,275
IRS	MXN 46,804,183	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.8000012%	Morgan Stanley	13/11/2031	144,058	144,058
IRS	THB 140,992,838	Fund receives Fixed 2.25%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	21/9/2032	(155,870)	(155,870)
IRS	ZAR 195,491,550	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 8.305%	Morgan Stanley	21/9/2032	560,547	560,547
IRS	HUF 2,377,573,187	Fund receives Fixed 9.13%; and pays Floating HUF BUBOR 6 Month	Morgan Stanley	15/3/2033	99,074	99,074
合計（美金曝險部位 - 美金 85,589,818）					1,505,403	1,505,403

IRS：利率交換

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				百慕達			
基金	格恩西島	Bluefield Solar Income Fund	0.67	81,312	Bunge	8,012,284	0.12
				86,000	Digital China	38,444	0.00
				459,637	Invesco	7,663,443	0.11
						15,714,171	0.23
				加拿大			
26,927,380	Bluefield Solar Income Fund	44,758,728	0.67	49,237	Agnico Eagle Mines*	2,033,447	0.03
27,518,815	Starwood European Real Estate Finance	29,887,844	0.44	211,708	Bank of Nova Scotia/The*	11,758,264	0.17
30,324,406	Syncona	69,494,176	1.03	168,380	Brookfield Renewable	6,488,735	0.10
		144,140,748	2.14	42,442	Canfor	842,168	0.01
愛爾蘭	iShares EUR High Yield Corp Bond ESG UCITS ETF	96,452,277	1.44	8,278	FirstService	1,047,802	0.02
				9,436	Magna International	551,368	0.01
				131,756	North West	3,461,806	0.05
				15,601	Northland Power	534,826	0.01
				94,675	Nutrien*	8,658,782	0.13
				43,943	Pembina Pipeline*	1,549,579	0.02
				14,410	Shopify	470,428	0.01
				14,510	Sierra Wireless	446,425	0.01
				1,409	Toromont Industries	109,989	0.00
				83,849	Toronto-Dominion Bank/The	5,420,904	0.08
21,177,358	iShares EUR High Yield Corp Bond ESG UCITS ETF	96,452,277	1.44	567,858	Western Forest Products	661,291	0.01
6,844,197	iShares IV Public Company - iShares MSCI Japan SRI UCITS ETF USD~	40,483,091	0.60				
23,489,022	iShares MSCI USA SRI UCITS ETF~	274,820,581	4.09				
1,672,289	iShares Physical Gold ETC~	55,893,079	0.83				
8,458,595	iShares USD High Yield Corp Bond ESG UCITS ETF~	42,124,649	0.63				
		509,773,677	7.59				
澤西島	Foresight Solar Fund	14,912,678	0.22	中國			
				1,135,900	China Three Gorges Renewables	1,003,921	0.02
				丹麥			
				1,648	AP Moller - Maersk	3,937,566	0.06
				415	AP Moller - Maersk	975,378	0.02
26,159,170	Aquila European Renewables Income Fund	26,622,188	0.39	8,947	Chr Hansen*	525,344	0.01
117,810,668	Greencoat UK Wind Fund	224,971,204	3.35	5,386	Genmab	1,919,815	0.03
19,454,680	Gresham House Energy Storage Fund	38,263,333	0.57	214,932	Novo Nordisk	23,032,583	0.34
1,728,563	Schroder UK Public Private	371,262	0.01	15,068	Novozymes	870,976	0.01
		290,227,987	4.32	77,140	Orsted*	7,644,171	0.11
總基金數		959,055,090	14.27	1,527	Pandora	92,597	0.00
普通股（股份）				10,927	ROCKWOOL*	2,253,770	0.03
澳洲	Ampol	1,877,447	0.03	259,090	Vestas Wind Systems	6,612,655	0.10
				芬蘭			
				311,510	Stora Enso*	4,649,287	0.07
				157,672	Wartsila*	1,310,569	0.02
				法國			
				201,749	AXA*	4,769,346	0.07
				6,824	Covivio	380,097	0.01
				950,522	Euroapi	14,785,370	0.22
79,253	Ampol	1,877,447	0.03	4,649	Hermes International*	6,057,647	0.09
64,241	APA	488,057	0.01	3,182	Kering*	1,626,320	0.03
1,189,703	APM Human Services International	2,738,449	0.04	58,670	Klepierre*	1,213,296	0.02
56,539	BlueScope Steel	647,606	0.01	40,357	L'Oreal*	14,020,022	0.21
99,592	Coles	1,198,053	0.02	5,087	Publicis Groupe	249,466	0.00
550,637	Costa	1,014,716	0.01	55,862	Sanofi	4,642,132	0.07
184,263	GPT Group/The	531,431	0.01	408,506	Schneider Electric*	49,347,525	0.73
24,723	Lendlease	173,940	0.00	12,585	Valeo	241,947	0.00
1,215,483	Mirvac	1,748,618	0.03	48,769	Worldline	2,109,747	0.03
14,840	QBE Insurance	122,707	0.00				
18,002	REA*	1,572,998	0.02				
2,819,020	Stockland	6,990,908	0.10				
		19,104,930	0.28				
奧地利	ams-OSRAM*	466,099	0.01	德國			
				27,622	adidas*	4,145,510	0.06
				71,192	Allianz	12,051,382	0.18
				23,761	Bayerische Motoren Werke	1,755,463	0.03
				7,751	Deutsche Boerse	1,312,632	0.02
63,025	ams-OSRAM*	466,099	0.01	259,208	Deutsche Lufthansa	1,530,364	0.02
19,427	ANDRITZ	892,476	0.01	32,422	Evonik Industries	607,264	0.01
21,736	Kontron	325,388	0.00				
11,069	Verbund	1,044,914	0.02				
		2,728,877	0.04				
比利時	KBC	178,857	0.00				
3,767	KBC	178,857	0.00				
18,353	Umicore*	591,150	0.01				
		770,007	0.01				

~ 投資關聯方基金。詳見附註 10。

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
13,323	GEA	466,572	0.01	荷蘭			
37,812	HUGO BOSS*	2,078,147	0.03	544	Adyen*	860,717	0.01
27,020	Infineon Technologies	666,719	0.01	90,053	ASML*	44,558,225	0.66
39,353	LEG Immobilien	3,005,782	0.04	750,759	CNH Industrial	9,260,404	0.14
60,049	Mercedes-Benz	3,407,180	0.05	33,010	Corbion	948,707	0.02
316,984	Nordex*	3,083,620	0.05	17,978	Iveco	91,472	0.00
21,261	Siemens	2,182,229	0.03	227,304	Koninklijke DSM	29,174,468	0.43
77,896	SMA Solar Technology*	3,964,906	0.06	13,860	NN	567,983	0.01
9,819	Software	267,666	0.00	6,121	NXP Semiconductors	1,011,916	0.02
348,074	Symrise*	36,721,807	0.55	38,247	Prosus*	2,417,975	0.04
		77,247,243	1.15	27,631	STMicroelectronics	979,933	0.01
				89,306	Wolters Kluwer	8,921,670	0.13
	香港					98,793,470	1.47
908,600	AIA	8,788,628	0.13	挪威			
187,000	Swire Pacific	1,294,380	0.02	399,325	Leroy Seafood	2,669,501	0.04
1,190,400	Swire Properties	2,750,114	0.04	286,329	Mowi	5,877,437	0.09
		12,833,122	0.19	36,097	Nordic Semiconductor	553,816	0.01
	印度			143,304	Norway Royal Salmon	3,574,489	0.05
1,224,113	Bandhan Bank	4,288,655	0.06	21,018	Orkla	176,666	0.00
	印尼			224,286	TOMRA Systems	5,113,805	0.08
17,422,700	Bank Rakyat Indonesia Persero	5,092,260	0.07			17,965,714	0.27
73,374,600	Dayamitra Telekomunikasi	3,903,716	0.06	韓國			
		8,995,976	0.13	325	Samsung Electronics*	357,508	0.00
	愛爾蘭			5,530	Samsung SDI	2,471,323	0.04
6,368	Eaton	882,416	0.01			2,828,831	0.04
71,096,147	Greencoast Renewables	87,448,972	1.30	西班牙			
64,230	James Hardie Industries	1,474,481	0.02	23,622	ACCIONA Energias Renovables	993,541	0.02
57,570	Johnson Controls International	3,140,242	0.05	1,055,228	Banco Bilbao Vizcaya Argentaria	4,770,158	0.07
50,823	Kingspan	2,907,076	0.05	601,824	Banco Santander	1,465,442	0.02
49,965	Linde	14,202,427	0.21	271,659	EDP Renovaveis*	6,658,362	0.10
255,055	Origin Enterprises	959,007	0.01	216,780	Industria de Diseno Textil	4,740,979	0.07
90,500	Pentair	4,092,457	0.06	160,331	Siemens Gamesa Renewable Energy	2,876,338	0.04
23,006	Seagate Technology	1,525,101	0.02			21,504,820	0.32
119,329	Smurfit Kappa	4,024,967	0.06	瑞典			
4,852	STERIS	979,827	0.01	127,877	H & M Hennes & Mauritz	1,341,174	0.02
		121,636,973	1.80	109,418	Holmen	4,753,893	0.07
	義大利			698,727	Nibe Industrier	6,669,781	0.10
30,149	Prysmian	941,553	0.02	443,361	Svenska Cellulosa*	6,651,419	0.10
766,568	Terna - Rete Elettrica Nazionale*	5,551,486	0.08	756,702	Tele2	8,116,341	0.12
		6,493,039	0.10	76,773	Telefonaktiebolaget LM Ericsson	577,143	0.01
	日本					28,109,751	0.42
121,300	Astellas Pharma	1,733,483	0.03	瑞士			
2,600	Fujitsu	310,150	0.01	34,459	ABB	959,079	0.02
71,300	Honda Motor*	1,912,084	0.03	7,383	Garmin	661,896	0.01
104,800	KDDI*	3,227,812	0.05	2,920	Givaudan*	9,429,444	0.14
64,400	Kubota	1,008,911	0.01	13,204	Landis+Gyr	768,826	0.01
15,700	Nidec	1,054,168	0.02	57,461	Lonza	31,129,406	0.46
62,400	Nitto Denko*	3,873,465	0.06	371,276	Nestle	43,615,308	0.65
48,200	Nomura Research Institute*	1,315,510	0.02	65,653	Roche	21,301,581	0.32
198,100	Oji*	794,598	0.01	713	SGS*	1,567,480	0.02
155,700	Omron*	8,285,921	0.12	217,410	SIG*	5,125,760	0.08
70,100	Recruit*	2,263,052	0.03	2,824	Swiss Life	1,476,864	0.02
140,800	Sekisui House	2,407,083	0.03	3,197	TE Connectivity	406,196	0.01
179,300	SoftBank*	1,974,866	0.03	2,684	u-blox	370,910	0.01
393,600	Sony	31,561,169	0.47	111,559	UBS	1,775,647	0.03
1,319,900	Sumitomo Chemical*	5,227,710	0.08	1,073	VAT*	260,422	0.00
50,900	Sumitomo Forestry	869,075	0.01			118,848,819	1.78
78,000	Suntory Beverage & Food	2,864,657	0.04	臺灣			
24,200	Tokyo Electron*	7,695,772	0.11	10,720	Taiwan Semiconductor Manufacturing	904,378	0.01
119,200	Toyota Motor*	1,803,904	0.03		英國		
10,700	Yaskawa Electric*	352,904	0.01	293,164	AstraZeneca	36,765,881	0.55
		80,536,294	1.20	617,392	Barratt Developments	3,067,585	0.05
	澤西島						
30,599	Aptiv	2,908,864	0.04				

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
694,745	Biffa	3,234,263	0.05	98	CME	19,351	0.00
159,292	British Land	795,343	0.01	418,682	Coca-Cola	26,028,711	0.39
6,277,198	BT	10,940,188	0.16	176,739	Colgate-Palmolive	14,016,433	0.21
93,179	Burberry	1,914,269	0.03	240,545	CommScope	2,659,282	0.04
27,387	Coca-Cola Europacific Partners	1,360,821	0.02	27,308	Conagra Brands	952,093	0.01
182,474	Halma	4,450,643	0.06	7,630	Crown	701,810	0.01
42,824,142	Home Reit	58,237,844	0.87	19,578	Danaher	5,358,930	0.08
304,502	HSBC	1,873,350	0.03	14,791	Darling Ingredients	1,111,065	0.02
29,227	InterContinental Hotels	1,601,398	0.02	101,087	Deere	37,017,272	0.55
1,454	Intertek	67,250	0.00	8,696	Dexcom	728,324	0.01
13,805	J Sainsbury*	32,754	0.00	96,525	Donaldson*	5,062,968	0.07
120,654	Johnson Matthey*	2,835,018	0.04	6,016	Dover	755,885	0.01
95,428	Pearson	961,578	0.01	44,394	eBay	1,980,895	0.03
34,928	Pennon	377,525	0.01	24,578	Ecolab	4,080,647	0.06
1,597,858	RELX	42,217,277	0.63	474,802	Edwards Lifesciences	43,463,638	0.65
5,795,656	Rentokil Initial*	35,346,545	0.52	65,498	Elevance Health	32,148,940	0.48
59,500,131	Sdcl Energy Efficiency Income Trust	81,744,517	1.22	21,537	Eli Lilly	6,624,081	0.10
1,885	Segro	20,845	0.00	4,915	Emerson Electric	408,359	0.01
2,041,503	Smith & Nephew	24,186,040	0.36	11,134	EnerSys	701,474	0.01
4,507	Spirax-Sarco Engineering	562,715	0.01	3,279	Enphase Energy	951,713	0.01
118,880	Spirent Communications	355,891	0.01	85,085	Equifax	16,198,309	0.24
48,089	SSE	928,792	0.01	13,643	Equinix	9,108,235	0.14
25,909,599	Triple Point Social Housing Reit	25,084,368	0.37	113,806	Essential Utilities	5,619,595	0.08
141,897	Unilever	6,486,394	0.10	21,808	Estee Lauder	5,624,913	0.08
61,215	United Utilities	755,768	0.01	10,280	Etsy	1,107,193	0.02
208,390	Wise	1,209,994	0.02	203,092	Evoqua Water Technologies	7,251,322	0.11
		347,414,856	5.17	10,658	Expeditors International of Washington	1,100,391	0.02
美國				12,596	F5	2,002,405	0.03
62,562	A O Smith	3,564,498	0.05	5,026	Fair Isaac	2,323,021	0.03
46,944	A10 Networks	669,133	0.01	250,581	First Republic Bank/CA	38,437,597	0.57
2,565	ABIOMED	678,586	0.01	55,518	First Solar	7,022,222	0.11
161,629	Adobe	61,250,393	0.91	19,920	Fortinet	995,770	0.01
38,275	Advanced Micro Devices	3,280,285	0.05	27,967	Fortune Brands Home & Security	1,733,207	0.03
18,262	AECOM	1,334,012	0.02	72,530	General Mills	5,638,229	0.08
78,331	AGCO	8,596,256	0.13	85,855	Gilead Sciences	5,436,572	0.08
102,180	Agilent Technologies	13,266,444	0.20	7,320	Global Payments	919,728	0.01
249,528	Ally Financial	8,353,093	0.12	5,895	Global Water Resources	80,963	0.00
537,753	Alphabet	59,202,605	0.88	5,916	Goldman Sachs	1,961,137	0.03
48,200	Amazon.com	6,256,074	0.09	15,889	Grand Canyon Education	1,309,484	0.02
313,418	American Express*	48,587,061	0.72	315,705	Graphic Packaging	7,093,992	0.11
7,932	American Tower	2,024,722	0.03	149,055	Hain Celestial	3,063,251	0.05
30,412	American Water Works	4,612,121	0.07	10,096	Halliburton	300,933	0.01
47,310	AmerisourceBergen	6,924,619	0.10	19,563	Henry Schein	1,440,781	0.02
34,899	Amgen	8,479,246	0.13	22,574	Hershey	5,151,876	0.08
204,370	Analog Devices	30,985,490	0.46	69,882	Hologic	4,714,305	0.07
5,950	ANSYS	1,510,709	0.02	91,684	Home Depot	26,606,234	0.40
85,429	Apple	13,672,573	0.20	1,406	Humana	685,411	0.01
8,829	Applied Materials	830,451	0.01	40,253	Huntington Bancshares	540,969	0.01
106,374	Archer-Daniels-Midland	9,284,577	0.14	49,625	ICF International	5,158,777	0.08
14,593	Arista Networks	1,781,475	0.03	15,408	IDEXX Laboratories	5,460,861	0.08
3,790	Aspen Technology	783,510	0.01	13,388	Illinois Tool Works	2,621,446	0.04
26,319	Avangrid	1,311,437	0.02	74,176	Intel	2,375,575	0.04
9,433	Badger Meter	900,463	0.01	23,107	International Business Machines	2,987,834	0.04
32,173	Ball	1,809,273	0.03	91,732	Intuit	40,063,199	0.60
46,864	Bank of America	1,606,743	0.02	18,617	Jack Henry & Associates	3,619,447	0.05
230,975	Bank of New York Mellon	9,634,435	0.14	33,867	Johnson & Johnson	5,518,620	0.08
35,848	Best Buy	2,610,760	0.04	44,498	JPMorgan Chase	5,093,716	0.08
11,380	Biogen	2,249,539	0.03	54,774	Juniper Networks	1,586,393	0.02
15,124	Block	1,068,202	0.02	809	Kellogg	59,088	0.00
937	Booking	1,790,772	0.03	16,107	Kimberly-Clark	2,078,357	0.03
86,380	Boston Scientific	3,524,513	0.05	29,878	Knight-Swift Transportation	1,536,860	0.02
510	Cable One	586,263	0.01	29,157	Lindsay	4,724,897	0.07
17,609	Cadence Design Systems	3,093,977	0.05	80,180	Lowe's	15,669,240	0.23
176,021	Cano Health	1,148,922	0.02	78,188	Marsh & McLennan	12,827,469	0.19
50,445	Caterpillar	9,389,318	0.14	26,827	Marvell Technology	1,275,074	0.02
73,589	CECO Environmental	739,251	0.01	15,864	MasTec	1,276,819	0.02
112,900	Chart Industries*	21,627,965	0.32	159,697	Mastercard	52,753,933	0.79
49,032	Cigna	14,002,409	0.21	32,747	Maximus	2,012,746	0.03
68,517	Cisco Systems	3,104,538	0.04	1,998	MercadoLibre	1,757,003	0.03

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貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)

(ESG Multi-Asset Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
7,438	Mettler-Toledo International	9,181,676	0.14	債券			
17,496	Micron Technology	984,251	0.01	EUR 5,500,000	澳洲		
745,197	Microsoft	197,995,498	2.95		Australia & New Zealand		
21,498	Morgan Stanley	1,820,526	0.03		Banking 1.125% 21/11/2029	5,168,663	0.08
149,890	Mosaic	8,204,441	0.12	EUR 7,100,000	比利時		
55,850	Mueller Water Products	636,416	0.01		KBC 0.375% 16/6/2027	6,386,650	0.10
27,963	NetApp	2,019,736	0.03		KBC 0.75% 21/1/2028	5,577,075	0.08
46,860	NIKE	5,024,507	0.08		Kingdom of Belgium		
177	Northern Trust	16,953	0.00	EUR 10,560,000	Government Bond 1.25%		
186,893	NVIDIA	28,599,126	0.43		22/4/2033	9,695,817	0.14
5,826	Old Dominion Freight Line	1,603,964	0.02				0.32
20,280	ON Semiconductor	1,388,582	0.02	加拿大			
40,383	Oracle	3,019,347	0.05	USD 4,920,000	Canadian National Railway		
573,382	Otis Worldwide	41,649,723	0.62		3.2% 2/8/2046	3,938,893	0.06
99,839	Owens Corning*	8,223,190	0.12	USD 875,000	Canadian National Railway		
2,163	Palo Alto Networks	1,228,941	0.02		4.45% 20/1/2049	849,319	0.01
149,859	PepsiCo	25,989,338	0.39	USD 1,650,000	Canadian Pacific Railway		
59,019	Phillips 66	5,245,709	0.08		1.75% 2/12/2026	1,498,920	0.02
53,657	PNC Financial Services	8,547,097	0.13	USD 1,650,000	Canadian Pacific Railway		
40,045	Procter & Gamble	5,623,899	0.08		2.05% 5/3/2030	1,406,964	0.03
16,809	PTC	1,946,652	0.03	USD 4,475,000	Canadian Pacific Railway		
7,119	Qorvo	649,756	0.01		2.45% 2/12/2031	3,855,383	0.06
12,904	Quanta Services	1,818,938	0.03	USD 870,000	Canadian Pacific Railway		
52,700	Rambus	1,362,235	0.02		2.9% 1/2/2025	846,318	0.01
1,695,290	Regions Financial	36,839,730	0.55				0.19
50,476	Republic Services	7,271,972	0.11	智利			
37,388	Resideo Technologies*	785,557	0.01	EUR 7,614,000	Chile Government International		
77,171	Robert Half International	5,962,749	0.09		Bond 0.555% 21/11/2029	6,400,747	0.10
1,494	Rockwell Automation	356,285	0.00	USD 6,446,000	Chile Government International		
3,307	S&P Global	1,182,636	0.02		Bond 3.1% 7/5/2041	4,763,153	0.07
12,088	Salesforce	1,937,718	0.03				0.17
1,277	Sempra Energy	212,235	0.00	芬蘭			
357,687	Senseonics*	632,833	0.01	EUR 3,440,000	CRH Finland Services		
7,940	Silicon Laboratories*	1,023,105	0.02		0.875% 5/11/2023	3,391,376	0.05
7,297	Skyworks Solutions	723,915	0.01	EUR 10,458,000	Kuntarahoitus 0.05% 10/9/2035	7,644,014	0.11
15,667	Splunk	1,461,884	0.02		Nordea Bank 1.5% 30/9/2026	2,748,663	0.04
29,488	State Street	2,037,922	0.03				0.20
96,147	Stride	3,698,143	0.05	法國			
48,508	Sunrun	1,606,863	0.02	USD 390,000	AXA 8.6% 15/12/2030	479,279	0.01
156,627	Tesla	43,666,021	0.65		Banque Federative du Credit		
44,699	Tetra Tech	6,143,912	0.09	EUR 2,400,000	Mutuel 0.1% 8/10/2027	2,096,712	0.03
23,315	Texas Instruments	3,881,907	0.06		BNP Paribas 0.375%		
90,735	Thermo Fisher Scientific	50,503,115	0.75	EUR 3,100,000	14/10/2027	2,720,777	0.04
56,477	Travelers	9,213,641	0.14		BNP Paribas 1.675%		
142,087	Trimble	9,120,897	0.14	USD 2,725,000	30/6/2027	2,392,809	0.04
125,366	Truist Financial	5,934,777	0.09		BNP Paribas 2.125%		
3,118	UGI	122,796	0.00	EUR 6,000,000	23/1/2027	5,701,920	0.08
121,888	Union Pacific	27,475,124	0.41		BNP Paribas 2.625%		
19,239	United Rentals	5,632,099	0.08	EUR 13,950,000	14/10/2027	13,961,160	0.21
25,754	Valero Energy	2,972,791	0.04		USD 3,425,000		
76,789	Velodyne Lidar	96,713	0.00	USD 880,000	BNP Paribas 2.819%		
18,248	VeriSign	3,325,725	0.05		19/11/2025	3,255,347	0.05
231,397	Verisk Analytics	43,611,112	0.65	USD 760,000	BNP Paribas 3.5% 1/3/2023	877,691	0.01
17,550	Vertex Pharmaceuticals	4,984,685	0.07		BNP Paribas 4.375% 12/5/2026	747,141	0.01
32,722	Visa	6,612,230	0.10	USD 9,138,000	BPCE 2.045% 19/10/2027	7,982,030	0.12
15,327	VMware	1,799,074	0.03		Bpifrance SACA 0% 25/5/2028	22,957,810	0.34
394,948	Walt Disney	44,684,909	0.66	EUR 25,700,000	Caisse d'Amortissement de la		
5,869	Waste Management	1,005,689	0.01		Dette Sociale 0% 25/11/2026	5,175,744	0.08
16,743	Waters	5,073,956	0.08	EUR 5,600,000	Cie de Saint-Gobain 1.875%		
44,193	Watts Water Technologies	6,263,426	0.09		21/9/2028	1,122,109	0.02
1,355	West Pharmaceutical Services	404,226	0.01	EUR 600,000	Cie de Saint-Gobain 2.375%		
164,868	Westrock	6,755,028	0.10		4/10/2027	585,858	0.01
183,368	Weyerhaeuser	6,272,150	0.09	EUR 5,000,000	CNP Assurances 4.25%		
53,803	Xylem	4,957,424	0.07		5/6/2045*	5,075,258	0.08
4,470	Zebra Technologies	1,344,980	0.02	EUR 2,300,000	Credit Agricole 0.125%		
33,874	Zoetis	5,370,102	0.08		9/12/2027	1,934,173	0.03
44,444	Zum Elkay Water Solutions	1,231,901	0.02	EUR 700,000	Credit Agricole 0.375%		
					21/10/2025	652,026	0.01
		1,631,798,441	24.29				
普通股（股份）總額		2,819,734,592	41.96				

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
EUR 6,100,000	Credit Agricole Home Loan SFH 0.01% 12/4/2028	5,359,338	0.08	GBP 460,221	愛爾蘭 Frost CMBS 2021-1 3.043% 20/11/2033	522,288	0.01
EUR 4,100,000	Credit Mutuel Arkea 1.25% 11/6/2029	3,599,733	0.05	EUR 35,741,000	Ireland Government Bond 1.35% 18/3/2031	34,138,016	0.51
EUR 2,300,000	Danone 0.395% 10/6/2029	1,959,847	0.03	USD 2,525,000	Johnson Controls International / Tyco Fire & Security Finance 2% 16/9/2031	2,047,598	0.03
EUR 1,600,000	Danone 0.571% 17/3/2027	1,462,002	0.02	EUR 4,370,000	Smurfit Kappa Acquisitions ULC 2.875% 15/1/2026	4,311,791	0.06
EUR 4,900,000	Danone 1.208% 3/11/2028	4,459,978	0.07	EUR 1,450,000	Zurich Finance Ireland Designated Activity 1.625% 17/6/2039*	1,123,516	0.02
USD 5,615,000	Danone 2.589% 2/11/2023	5,525,131	0.08			42,143,209	0.63
EUR 12,513,000	French Republic Government Bond OAT 0.5% 25/6/2044†	8,427,879	0.13		義大利		
EUR 20,562,498	French Republic Government Bond OAT 2.5% 25/5/2030	21,638,696	0.32	EUR 780,000	Hera 5.2% 29/1/2028	819,823	0.01
EUR 1,500,000	Gecina 1.375% 30/6/2027	1,396,035	0.02	EUR 750,000	Iren 1.95% 19/9/2025	727,748	0.01
EUR 2,900,000	La Banque Postale 0.75% 23/6/2031	2,227,059	0.03	EUR 25,753,000	Italy Buoni Poliennali Del Tesoro 0.45% 15/2/2029	21,536,884	0.32
EUR 300,000	RTE Reseau de Transport d'Electricite SADIR 1.125% 9/9/2049	179,303	0.00	EUR 20,791,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	13,319,620	0.20
EUR 3,600,000	Sanofi 1.75% 10/9/2026	3,516,136	0.05	EUR 2,090,000	Terna - Rete Elettrica Nazionale 1.375% 26/7/2027	1,933,836	0.03
USD 1,945,000	Sanofi 3.625% 19/6/2028	1,894,960	0.03			38,337,911	0.57
EUR 2,800,000	Veolia Environnement 1.59% 10/1/2028	2,607,927	0.04		澤西島		
		141,971,868	2.12	EUR 2,920,000	Aptiv 1.5% 10/3/2025	2,789,054	0.04
	德國			USD 1,600,000	Aptiv 3.1% 1/12/2051	1,014,610	0.01
EUR 129,835,500	Bundesobligation 0% 10/10/2025*	125,415,677	1.87	USD 1,110,000	Aptiv 4.35% 15/3/2029	1,045,576	0.02
EUR 135,155,593	Bundesobligation 0% 16/4/2027	127,391,396	1.90	USD 1,350,000	Aptiv / Aptiv 3.25% 1/3/2032	1,141,456	0.02
EUR 40,170,039	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2030	35,934,510	0.54			5,990,696	0.09
EUR 77,959,500	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031	68,743,301	1.02		盧森堡		
EUR 26,875,942	Bundesrepublik Deutschland Bundesanleihe 0.5% 15/2/2028	25,696,670	0.38	EUR 3,910,000	Nestle Finance International 1.5% 1/4/2030	3,607,346	0.06
EUR 16,851,761	Bundesrepublik Deutschland Bundesanleihe 1.25% 15/8/2048	15,647,686	0.23	EUR 1,710,000	Novartis Finance 0% 23/9/2028	1,471,529	0.02
EUR 23,289,000	Bundesschatzanweisungen 0% 15/12/2023*	23,042,253	0.34	EUR 8,320,000	Novartis Finance 1.625% 9/11/2026	8,099,973	0.12
EUR 3,570,000	Deutsche Bahn Finance 1.375% 28/3/2031	3,211,214	0.05			13,178,848	0.20
USD 10,485,000	Deutsche Bank 1.686% 19/3/2026	9,447,219	0.14		荷蘭		
EUR 1,600,000	Eurogrid 1.113% 15/5/2032	1,315,148	0.02	EUR 3,920,000	BMW Finance 1% 22/5/2028	3,552,912	0.05
EUR 6,487,000	Kreditanstalt fuer Wiederaufbau 1.375% 7/6/2032	6,028,434	0.09	USD 5,090,000	Cooperatieve Rabobank 1.004% 24/9/2026	4,526,951	0.07
EUR 22,239,000	Kreditanstalt fuer Wiederaufbau 2% 15/11/2029	22,192,521	0.33	EUR 500,000	ING Groep 0.1% 3/9/2025	471,014	0.01
EUR 2,670,000	Mercedes-Benz 0.75% 10/9/2030	2,257,325	0.03	EUR 2,400,000	ING Groep 0.875% 9/6/2032	2,020,800	0.03
EUR 2,600,000	Merck Financial Services 0.5% 16/7/2028	2,298,170	0.03	USD 4,730,000	ING Groep 1.4% 1/7/2026	4,278,807	0.06
EUR 2,453,000	NRW Bank 0.1% 9/7/2035	1,803,617	0.03	USD 270,000	ING Groep 4.1% 2/10/2023	269,817	0.00
		470,425,141	7.00	EUR 600,000	Linde Finance 0.25% 19/5/2027*	540,061	0.01
	國際			EUR 7,085,000	Nederlandse Waterschapsbank 0% 8/9/2031	5,747,210	0.09
USD 2,705,000	African Development Bank 0.75% 3/4/2023	2,661,612	0.04	EUR 7,963,000	Nederlandse Waterschapsbank 0.375% 28/9/2046	5,065,225	0.07
EUR 57,668,000	European Union 0% 4/3/2026*	54,025,112	0.80	EUR 21,884,000	Netherlands Government Bond 0.5% 15/1/2040	17,156,385	0.26
EUR 6,112,000	European Union 0.1% 4/10/2040	3,986,155	0.06	USD 5,935,000	NXP / NXP Funding 4.875% 1/3/2024	5,955,150	0.09
EUR 2,458,000	European Union 0.3% 4/11/2050	1,391,117	0.02	USD 8,535,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	6,913,593	0.10
EUR 17,299,000	European Union 0.4% 4/2/2037	13,034,105	0.19	USD 500,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	474,483	0.01
EUR 990,000	European Union 1.25% 4/2/2043	790,856	0.02	USD 3,900,000	Shell International Finance 2.375% 7/11/2029	3,468,779	0.05
		75,888,957	1.13			60,441,187	0.90
					祕魯		
				EUR 9,154,000	Peruvian Government International Bond 1.95% 17/11/2036	6,556,118	0.10

† 本證券全部或部分已質押或提供擔保，詳見附註 13。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
韓國				USD 2,500,000	AvalonBay Communities 2.05% 15/1/2032	2,100,549	0.03
EUR 5,000,000	Korea Housing Finance 0.258% 27/10/2028	4,348,175	0.06	USD 905,000	Bank of America 1.486% 19/5/2024	886,445	0.01
西班牙				USD 1,550,000	Bank of America 1.53% 6/12/2025	1,447,253	0.02
EUR 2,300,000	CaixaBank 0.625% 1/10/2024	2,181,639	0.03	EUR 12,440,000	Bank of America 1.776% 4/5/2027	11,774,522	0.18
EUR 2,300,000	CaixaBank 0.75% 10/7/2026	2,145,026	0.03	USD 5,000,000	Bank of America 2.456% 22/10/2025	4,787,754	0.07
		4,326,665	0.06	USD 8,600,000	Bank of America 2.551% 4/2/2028	7,812,724	0.12
瑞典				USD 1,210,000	Bank of America 2.676% 19/6/2041	881,072	0.01
EUR 8,790,000	Svenska Handelsbanken 0.01% 2/12/2027	7,471,544	0.11	USD 1,750,000	Bank of America 3.194% 23/7/2030	1,566,768	0.02
EUR 1,730,000	Svenska Handelsbanken 0.05% 6/9/2028	1,462,231	0.02	USD 3,350,000	Bank of America 3.366% 23/1/2026	3,243,565	0.05
USD 1,330,000	Svenska Handelsbanken 0.625% 30/6/2023	1,295,410	0.02	USD 5,575,000	Bank of America 3.419% 20/12/2028	5,193,582	0.08
		10,229,185	0.15	EUR 2,580,000	Bank of America 3.648% 31/3/2029	2,597,038	0.04
英國				USD 920,000	Bank of America 3.864% 23/7/2024	914,853	0.01
USD 4,950,000	AstraZeneca 0.7% 8/4/2026	4,415,544	0.07	USD 710,000	Bank of America 3.97% 5/3/2029	675,174	0.01
EUR 3,660,000	Aviva 3.875% 3/7/2044	3,666,140	0.06	USD 550,000	Bank of America 3.974% 7/2/2030	518,549	0.01
EUR 1,440,000	BP Capital Markets 1.231% 8/5/2031	1,207,786	0.02	USD 2,700,000	BMW US Capital 0.75% 12/8/2024	2,541,551	0.04
EUR 9,300,000	BP Capital Markets 1.953% 3/3/2025*	9,191,990	0.13	USD 6,925,000	BMW US Capital 1.25% 12/8/2026	6,179,153	0.09
GBP 2,620,000	Close Brothers Finance 1.625% 3/12/2030	2,389,684	0.04	USD 5,125,000	BorgWarner 2.65% 1/7/2027	4,675,368	0.07
EUR 1,880,000	DS Smith 0.875% 12/9/2026	1,691,915	0.03	USD 470,000	BorgWarner 3.375% 15/3/2025	460,475	0.01
USD 3,685,000	GlaxoSmithKline Capital 3.375% 1/6/2029	3,525,786	0.05	USD 1,510,000	Boston Properties 3.125% 1/9/2023	1,495,132	0.02
EUR 4,680,000	GlaxoSmithKline Capital 4% 16/6/2025*	4,902,912	0.07	USD 1,500,000	Carrier Global 2.493% 15/2/2027	1,385,192	0.02
EUR 2,300,000	NatWest 0.75% 15/11/2025	2,181,991	0.03	USD 750,000	Carrier Global 2.722% 15/2/2030	653,649	0.01
EUR 7,250,000	NatWest 1.75% 2/3/2026	6,919,690	0.10	USD 2,775,000	Citigroup 0.776% 30/10/2024	2,662,222	0.04
USD 6,340,000	NatWest 2.359% 22/5/2024	6,228,292	0.09	USD 5,220,000	Citigroup 1.678% 15/5/2024	5,126,492	0.08
USD 3,675,000	NatWest 4.445% 8/5/2030	3,445,509	0.05	USD 2,500,000	Coca-Cola 1.375% 15/3/2031	2,050,542	0.03
EUR 2,970,000	SSE 1.375% 4/9/2027	2,758,328	0.04	USD 3,230,000	CRH America 3.875% 18/5/2025	3,180,344	0.05
GBP 17,821,000	United Kingdom Gilt 0.875% 31/7/2033	16,723,195	0.25	USD 750,000	CRH America Finance 3.4% 9/5/2027	714,055	0.01
GBP 9,366,524	United Kingdom Gilt 1.75% 7/9/2037	9,037,602	0.14	USD 240,000	CRH America Finance 4.5% 4/4/2048	219,340	0.00
		78,286,364	1.17	USD 300,000	CSX 2.5% 15/5/2051	204,078	0.00
美國				USD 1,920,000	CSX 3.25% 1/6/2027	1,854,628	0.03
USD 2,370,000	Air Products and Chemicals 1.85% 15/5/2027	2,164,027	0.03	USD 300,000	CSX 3.8% 1/3/2028	294,860	0.00
USD 1,375,000	Air Products and Chemicals 2.05% 15/5/2030	1,193,627	0.02	USD 1,825,000	CSX 4.3% 1/3/2048	1,686,810	0.03
USD 355,000	Air Products and Chemicals 2.75% 3/2/2023	353,533	0.01	USD 1,050,000	Duke Realty 1.75% 1/7/2030	868,572	0.01
USD 3,550,000	Alexandria Real Estate Equities 2% 18/5/2032	2,816,704	0.04	USD 925,000	Duke Realty 1.75% 1/2/2031	752,020	0.01
USD 3,460,000	Alexandria Real Estate Equities 2.75% 15/12/2029	3,028,576	0.05	USD 800,000	Duke Realty 2.25% 15/1/2032	667,261	0.01
USD 5,100,000	Alexandria Real Estate Equities 3.8% 15/4/2026	4,990,016	0.07	USD 1,500,000	Duke Realty 2.875% 15/11/2029	1,349,162	0.02
USD 1,225,000	American Honda Finance 1.3% 9/9/2026	1,105,115	0.02	USD 3,105,000	Duke Realty 3.25% 30/6/2026	2,974,386	0.05
EUR 7,130,000	American Honda Finance 1.95% 18/10/2024	7,073,067	0.10	USD 1,125,000	Ecolab 1.3% 30/1/2031	903,916	0.01
USD 3,600,000	American Honda Finance 2.3% 9/9/2026	3,367,242	0.05	USD 830,000	Ecolab 1.65% 1/2/2027	759,613	0.01
EUR 4,020,000	Amgen 2% 25/2/2026	3,949,162	0.06	EUR 1,570,000	Ecolab 2.625% 8/7/2025	1,582,214	0.02
USD 5,940,000	Amgen 2.45% 21/2/2030	5,220,755	0.08	USD 4,950,000	Ecolab 4.8% 24/3/2030	5,130,653	0.08
USD 1,880,000	Amgen 2.6% 19/8/2026	1,782,583	0.03	EUR 3,460,000	Eli Lilly 1.625% 2/6/2026	3,349,619	0.05
USD 350,000	Amgen 3% 22/2/2029	322,824	0.00	USD 870,000	Eli Lilly 3.1% 15/5/2027	849,965	0.01
USD 4,975,000	Apple 3% 20/6/2027	4,836,137	0.07	USD 2,175,000	Eli Lilly 3.375% 15/3/2029	2,116,037	0.03
USD 715,000	Astrazeneca Finance 0.7% 28/5/2024	678,449	0.01	USD 6,035,000	EMD Finance 3.25% 19/3/2025	5,873,039	0.09
USD 4,105,000	Astrazeneca Finance 1.75% 28/5/2028	3,633,400	0.05	EUR 1,740,000	Equinix 0.25% 15/3/2027	1,519,855	0.02
				USD 3,140,000	Equinix 1.25% 15/7/2025	2,877,070	0.04
				USD 5,880,000	Equinix 2.5% 15/5/2031	4,869,011	0.07
				USD 1,527,131	Fannie Mae Pool 2% 1/8/2051	1,328,481	0.02

* 本證券全部或部分代表借貸證券。

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USD 686,775	Fannie Mae Pool 2% 1/9/2051	593,620	0.01	USD 2,051,040	Ginnie Mae II Pool 2.5% 20/9/2051	1,886,469	0.03
USD 981,604	Fannie Mae Pool 2% 1/9/2051	852,990	0.01	USD 1,563,685	Ginnie Mae II Pool 2.5% 20/9/2051	1,438,160	0.02
USD 528,150	Fannie Mae Pool 2% 1/9/2051	456,491	0.01	USD 1,547,203	Ginnie Mae II Pool 2.5% 20/9/2051	1,412,524	0.02
USD 509,117	Fannie Mae Pool 2% 1/9/2051	442,165	0.01	USD 208,306	Ginnie Mae II Pool 2.5% 20/10/2051	190,155	0.00
USD 773,210	Fannie Mae Pool 2% 1/10/2051	667,649	0.01	USD 1,219,039	Ginnie Mae II Pool 2.5% 20/11/2051	1,112,927	0.02
USD 356,362	Fannie Mae Pool 2% 1/11/2051	309,691	0.00	USD 1,877,000	Ginnie Mae II Pool 2.5% 20/1/2052	1,699,175	0.03
USD 3,761,338	Fannie Mae Pool 2% 1/12/2051	3,257,200	0.05	USD 3,649,191	Ginnie Mae II Pool 3% 20/8/2051	3,556,221	0.05
USD 4,817,242	Fannie Mae Pool 2% 1/2/2052	4,180,221	0.06	USD 7,441,156	Ginnie Mae II Pool 3% 20/8/2051	7,242,402	0.11
USD 4,924,487	Fannie Mae Pool 2% 1/2/2052	4,262,776	0.06	USD 211,949	Ginnie Mae II Pool 3% 20/9/2051	199,780	0.00
USD 7,074,445	Fannie Mae Pool 2% 1/2/2052	6,124,398	0.09	USD 242,117	Ginnie Mae II Pool 3% 20/10/2051	229,035	0.00
USD 2,822,469	Fannie Mae Pool 2.5% 1/9/2051	2,532,352	0.04	USD 170,744	Ginnie Mae II Pool 3% 20/10/2051	161,444	0.00
USD 2,371,215	Fannie Mae Pool 2.5% 1/10/2051	2,129,191	0.03	USD 183,010	Ginnie Mae II Pool 3% 20/10/2051	172,912	0.00
USD 389,195	Fannie Mae Pool 2.5% 1/11/2051	351,334	0.01	USD 320,078	Ginnie Mae II Pool 3% 20/10/2051	301,694	0.00
USD 247,922	Fannie Mae Pool 2.5% 1/11/2051	224,502	0.00	USD 115,289	Ginnie Mae II Pool 3% 20/10/2051	108,859	0.00
USD 1,821,682	Fannie Mae Pool 2.5% 1/11/2051	1,636,539	0.02	USD 1,450,830	Ginnie Mae II Pool 3% 20/12/2051	1,368,936	0.02
USD 1,130,343	Fannie Mae Pool 2.5% 1/1/2052	1,017,305	0.02	USD 1,245,394	Ginnie Mae II Pool 3% 20/2/2052	1,173,826	0.02
USD 2,459,664	Fannie Mae Pool 2.5% 1/2/2052	2,212,098	0.03	USD 1,439,191	Ginnie Mae II Pool 3% 20/3/2052	1,360,892	0.02
USD 1,912,759	Fannie Mae Pool 3% 1/11/2051	1,788,095	0.03	USD 1,890,550	Ginnie Mae II Pool 3% 20/3/2052	1,786,259	0.03
USD 1,099,906	Fannie Mae Pool 3% 1/11/2051	1,028,800	0.02	USD 1,958,792	Ginnie Mae II Pool 3% 20/3/2052	1,849,827	0.03
USD 16,190,829	Fannie Mae Pool 3% 1/4/2052	15,049,142	0.22	USD 2,420,586	Ginnie Mae II Pool 3% 20/3/2052	2,281,151	0.03
USD 1,129,156	Fannie Mae Pool 3.5% 1/5/2052	1,089,922	0.02	USD 2,394,575	Ginnie Mae II Pool 3% 20/3/2052	2,253,714	0.03
USD 476,747	Fannie Mae Pool 4% 1/4/2052	468,487	0.01	USD 35,120	Ginnie Mae II Pool 3.5% 20/1/2041	34,716	0.00
USD 1,200,870	Fannie Mae Pool 4% 1/5/2052	1,182,382	0.02	USD 66,068	Ginnie Mae II Pool 3.5% 20/7/2042	65,309	0.00
USD 1,056,730	Fannie Mae Pool 4.5% 1/5/2052	1,063,900	0.02	USD 123,145	Ginnie Mae II Pool 3.5% 20/7/2042	121,730	0.00
USD 1,099,097	Fannie Mae Pool 4.5% 1/6/2052	1,106,555	0.02	USD 454,523	Ginnie Mae II Pool 3.5% 20/8/2042	449,302	0.01
USD 2,573,245	Freddie Mac Pool 2% 1/1/2052	2,227,891	0.03	USD 1,253,681	Ginnie Mae II Pool 3.5% 20/12/2043	1,239,279	0.02
USD 2,986,308	Freddie Mac Pool 2% 1/1/2052	2,585,513	0.04	USD 287,566	Ginnie Mae II Pool 3.5% 20/5/2044	284,262	0.00
USD 1,075,448	Freddie Mac Pool 2.5% 1/11/2051	967,909	0.01	USD 129,907	Ginnie Mae II Pool 3.5% 20/10/2046	127,059	0.00
USD 612,836	Freddie Mac Pool 2.5% 1/11/2051	552,099	0.01	USD 1,291,018	Ginnie Mae II Pool 3.5% 20/4/2048	1,245,675	0.02
USD 979,502	Freddie Mac Pool 2.5% 1/12/2051	883,031	0.01	USD 720,532	Ginnie Mae II Pool 3.5% 20/8/2051	701,329	0.01
USD 5,160,964	Freddie Mac Pool 2.5% 1/12/2051	4,629,735	0.07	USD 6,347,547	Ginnie Mae II Pool 3.5% 20/8/2051	6,379,560	0.09
USD 1,191,261	Freddie Mac Pool 2.5% 1/1/2052	1,072,826	0.02	USD 92,135	Ginnie Mae II Pool 3.5% 20/9/2051	89,608	0.00
USD 7,518,910	Freddie Mac Pool 2.5% 1/1/2052	6,745,893	0.10	USD 132,835	Ginnie Mae II Pool 3.5% 20/9/2051	129,252	0.00
USD 646,692	Freddie Mac Pool 3% 1/11/2051	600,806	0.01	USD 159,798	Ginnie Mae II Pool 3.5% 20/9/2051	154,742	0.00
USD 396,823	Freddie Mac Pool 3% 1/11/2051	370,959	0.01	USD 1,383,582	Ginnie Mae II Pool 3.5% 20/12/2051	1,346,473	0.02
EUR 2,700,000	General Mills 0.45% 15/1/2026	2,506,572	0.04				
USD 330,000	General Mills 2.6% 12/10/2022	329,746	0.00				
USD 6,210,000	General Mills 4.2% 17/4/2028	6,196,726	0.09				
USD 735,000	Gilead Sciences 0.75% 29/9/2023	711,024	0.01				
USD 1,800,000	Gilead Sciences 1.65% 1/10/2030	1,473,693	0.02				
USD 800,000	Gilead Sciences 2.6% 1/10/2040	586,985	0.01				
USD 3,905,000	Gilead Sciences 3.65% 1/3/2026	3,840,088	0.06				
USD 1,145,000	Gilead Sciences 5.65% 1/12/2041	1,222,372	0.02				
USD 4,676,812	Ginnie Mae II Pool 2.5% 20/8/2051	4,275,120	0.06				
USD 10,905,267	Ginnie Mae II Pool 2.5% 20/8/2051	9,908,541	0.15				
USD 2,003,038	Ginnie Mae II Pool 2.5% 20/8/2051	1,828,461	0.03				

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USD 1,063,443	Ginnie Mae II Pool 3.5% 20/12/2051	1,035,167	0.02	USD 1,750,000	JPMorgan Chase 4.586% 26/4/2033	1,704,572	0.03
USD 1,223,542	Ginnie Mae II Pool 3.5% 20/12/2051	1,185,157	0.02	USD 5,860,000	Kansas City Southern/Old 2.875% 15/11/2029	5,270,360	0.08
USD 1,166,703	Ginnie Mae II Pool 3.5% 20/12/2051	1,167,346	0.02	USD 910,000	Kansas City Southern/Old 4.3% 15/5/2043	811,305	0.01
USD 814,884	Ginnie Mae II Pool 3.5% 20/3/2052	793,247	0.01	USD 915,000	Kimberly-Clark 3.05% 15/8/2025	895,712	0.02
USD 857,065	Ginnie Mae II Pool 3.5% 20/3/2052	832,097	0.01	USD 4,195,000	Kimberly-Clark 3.2% 25/4/2029	3,986,195	0.06
USD 874,703	Ginnie Mae II Pool 3.5% 20/3/2052	851,374	0.01	USD 750,000	Linde 1.1% 10/8/2030	605,895	0.01
USD 2,298,475	Ginnie Mae II Pool 3.5% 20/3/2052	2,246,715	0.03	EUR 4,280,000	Linde 1.625% 1/12/2025	4,172,525	0.06
USD 2,114,086	Ginnie Mae II Pool 3.5% 20/3/2052	2,065,829	0.03	USD 925,000	Linde 2.65% 5/2/2025	899,774	0.01
USD 4,110,499	Ginnie Mae II Pool 3.5% 20/3/2052	4,011,359	0.06	USD 2,375,000	Lowe's 2.5% 15/4/2026	2,262,853	0.03
USD 4,650,991	Ginnie Mae II Pool 3.5% 20/3/2052	4,549,966	0.07	USD 3,800,000	Lowe's 2.625% 1/4/2031	3,269,405	0.05
USD 1,031,418	Ginnie Mae II Pool 4% 20/12/2041	1,036,733	0.02	USD 6,025,000	Lowe's 3.65% 5/4/2029	5,729,513	0.08
USD 2,990,492	Ginnie Mae II Pool 4% 20/7/2044	2,975,015	0.04	USD 3,305,000	Lowe's 4.65% 15/4/2042	3,109,057	0.05
USD 995,622	Ginnie Mae II Pool 4% 20/8/2044	1,000,752	0.01	USD 5,455,000	Mastercard 1.9% 15/3/2031	4,679,226	0.07
USD 892,162	Ginnie Mae II Pool 4% 20/11/2047	880,522	0.01	USD 4,365,000	Mercedes-Benz Finance North America 0.75% 1/3/2024	4,152,471	0.06
USD 610,809	Ginnie Mae II Pool 4% 20/3/2050	602,837	0.01	USD 1,880,000	Mercedes-Benz Finance North America 2.125% 10/3/2025	1,781,148	0.03
USD 736,112	Ginnie Mae II Pool 4% 20/5/2050	726,563	0.01	USD 2,350,000	Merck 1.9% 10/12/2028	2,077,813	0.03
USD 1,014,780	Ginnie Mae II Pool 4% 20/7/2051	1,025,565	0.02	USD 2,150,000	Merck 3.9% 7/3/2039	2,013,389	0.03
USD 1,241,243	Ginnie Mae II Pool 4% 20/3/2052	1,231,958	0.02	USD 5,355,000	Metropolitan Life Global Funding I 0.95% 2/7/2025	4,891,177	0.07
USD 3,346,665	Ginnie Mae II Pool 4% 20/3/2052	3,376,032	0.05	USD 1,525,000	Microsoft 2.4% 8/8/2026	1,456,940	0.02
USD 625,675	Ginnie Mae II Pool 4% 20/4/2052	632,171	0.01	USD 1,475,000	Microsoft 3.45% 8/8/2036	1,395,386	0.02
USD 1,289,386	Ginnie Mae II Pool 4% 20/4/2052	1,282,925	0.02	USD 2,750,000	Microsoft 4.2% 3/11/2035	2,809,280	0.04
USD 1,035,000	GlaxoSmithKline Capital 3.625% 15/5/2025	1,030,221	0.02	USD 1,350,000	Microsoft 4.25% 6/2/2047	1,358,790	0.02
USD 4,025,000	Healthpeak Properties 2.875% 15/1/2031	3,490,196	0.05	USD 2,400,000	Microsoft 4.5% 1/10/2040	2,490,137	0.04
EUR 6,610,000	JPMorgan Chase 0.389% 24/2/2028	5,776,049	0.09	USD 10,280,000	Morgan Stanley 0.864% 21/10/2025	9,508,737	0.14
USD 640,000	JPMorgan Chase 0.563% 16/2/2025	605,331	0.01	USD 7,000,000	Morgan Stanley 4.21% 20/4/2028	6,851,935	0.10
USD 6,125,000	JPMorgan Chase 0.768% 9/8/2025	5,710,252	0.09	USD 7,000,000	Morgan Stanley 4.431% 23/1/2030	6,841,897	0.10
USD 890,000	JPMorgan Chase 0.824% 1/6/2025	833,488	0.01	USD 2,400,000	Nestle 1.875% 14/9/2031	2,029,867	0.03
USD 1,515,000	JPMorgan Chase 1.04% 4/2/2027	1,337,107	0.02	USD 950,000	Norfolk Southern 2.3% 15/5/2031	818,889	0.01
EUR 1,810,000	JPMorgan Chase 1.047% 4/11/2032	1,444,192	0.02	USD 750,000	Norfolk Southern 3.05% 15/5/2050	559,951	0.01
USD 1,000,000	JPMorgan Chase 1.47% 22/9/2027	878,575	0.01	USD 1,100,000	Norfolk Southern 3.15% 1/6/2027	1,045,773	0.02
USD 4,000,000	JPMorgan Chase 2.947% 24/2/2028	3,707,363	0.06	USD 1,550,000	Norfolk Southern 3.65% 1/8/2025	1,528,570	0.02
USD 1,655,000	JPMorgan Chase 3.109% 22/4/2041	1,291,224	0.02	USD 1,300,000	Norfolk Southern 3.8% 1/8/2028	1,270,654	0.02
USD 3,050,000	JPMorgan Chase 3.509% 23/1/2029	2,844,513	0.04	USD 400,000	Norfolk Southern 4.15% 28/2/2048	362,004	0.01
USD 5,315,000	JPMorgan Chase 3.782% 1/2/2028	5,108,887	0.08	USD 2,315,000	Norfolk Southern 4.45% 15/6/2045	2,170,183	0.03
USD 1,205,000	JPMorgan Chase 3.845% 14/6/2025	1,192,717	0.02	USD 505,000	Novartis Capital 1.75% 14/2/2025	483,172	0.01
				USD 1,675,000	Novartis Capital 2.2% 14/8/2030	1,483,260	0.02
				USD 3,480,000	Novartis Capital 3.1% 17/5/2027	3,391,595	0.05
				USD 10,175,000	NVIDIA 1.55% 15/6/2028	8,889,782	0.13
				USD 500,000	NVIDIA 2% 15/6/2031	425,087	0.01
				USD 3,025,000	Pfizer 2.625% 1/4/2030	2,749,609	0.04
				USD 1,400,000	Pfizer 4% 15/12/2036	1,344,174	0.02
				USD 5,780,000	Prologis 1.25% 15/10/2030	4,643,455	0.07
				USD 4,320,000	Prudential Financial 1.5% 10/3/2026	3,967,539	0.06
				USD 5,580,000	Roche 1.93% 13/12/2028	4,893,866	0.07
				USD 1,800,000	Roche 2.076% 13/12/2031	1,528,317	0.02
				USD 270,000	Roche 3.35% 30/9/2024	268,249	0.00
				USD 1,920,000	Roche 3.625% 17/9/2028	1,871,987	0.03
				USD 1,500,000	Sempra Energy 3.8% 1/2/2038	1,297,751	0.02

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

至 2022 年 8 月 31 日止之投資組合

持股票		說明	市場價值 (歐元)	淨資產 %	持股票		說明	市場價值 (歐元)	淨資產 %
USD 3,215,000	Swiss Re Treasury US 4.25%	6/12/2042	3,006,549	0.04	USD 2,515,000	Verizon Communications	3.376% 15/2/2025	2,482,670	0.04
USD 9,800,000	Toyota Motor Credit 2.15%	13/2/2030	8,548,253	0.13	USD 3,855,000	Verizon Communications	3.875% 8/2/2029	3,715,742	0.06
USD 970,000	Unilever Capital 3.1%	30/7/2025	950,960	0.01	USD 1,925,000	Verizon Communications	3.875% 1/3/2052	1,629,733	0.02
USD 1,425,000	Union Pacific 2.375%	20/5/2031	1,243,603	0.02	USD 1,635,000	Verizon Communications	4.329% 21/9/2028	1,618,070	0.02
USD 3,200,000	Union Pacific 2.8% 14/2/2032		2,862,015	0.04	USD 630,000	Verizon Communications	4.75% 1/11/2041	599,934	0.01
USD 625,000	Union Pacific 3.2% 20/5/2041		518,865	0.01	USD 4,700,000	Welltower 2.7% 15/2/2027		4,368,152	0.07
USD 6,990,000	Union Pacific 3.95% 10/9/2028		6,912,238	0.10	USD 1,825,000	WRKCo 3.9% 1/6/2028		1,759,260	0.03
USD 1,470,000	Union Pacific 4.05% 15/11/2045		1,311,497	0.02	USD 250,000	WRKCo 4% 15/3/2028		242,110	0.00
USD 77,146,500	United States Treasury Inflation Indexed Bonds 0.125%	15/4/2026	85,488,035	1.27	USD 9,380,000	WRKCo 4.65% 15/3/2026		9,432,834	0.14
USD 97,370,100	United States Treasury Note/ Bond 1.5% 15/2/2030*		86,789,347	1.29				1,337,854,600	19.90
USD 188,310,000	United States Treasury Note/ Bond 2.625% 31/5/2027		182,758,489	2.72	總債券			2,354,150,879	35.04
USD 208,411,400	United States Treasury Note/ Bond 2.75% 31/5/2029		201,892,957	3.01	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額			6,132,940,561	91.27
USD 198,537,300	United States Treasury Note/ Bond 2.875% 15/5/2032		194,436,238	2.89	其他可轉讓證券				
EUR 2,140,000	Verizon Communications	0.875% 8/4/2027	1,963,750	0.03	權利				
EUR 1,890,000	Verizon Communications	1.3% 18/5/2033	1,531,750	0.02	法國 40,054 Fermentalg**			—	0.00
USD 8,875,000	Verizon Communications	1.5% 18/9/2030	7,109,914	0.11	共有權利			—	0.00
EUR 4,680,000	Verizon Communications	1.875% 26/10/2029	4,333,627	0.06	其他可轉讓證券總額			—	0.00
USD 1,300,000	Verizon Communications	2.355% 15/3/2032	1,073,880	0.02	總投資組合			6,132,940,561	91.27
USD 3,600,000	Verizon Communications	2.85% 3/9/2041	2,697,174	0.04	其他淨資產			586,609,930	8.73
					淨資產總額 (歐元)			6,719,550,491	100.00

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (歐元)
AUD	175,339	USD	126,344	JP Morgan	21/9/2022	(6,127)
AUD	20,000	EUR	13,674	Deutsche Bank	6/9/2022	24
AUD	20,000	EUR	13,705	RBS	5/10/2022	(28)
BRL	670,000	USD	127,319	UBS	21/9/2022	1,482
CNH	11,465,000	USD	1,722,496	Bank of America	21/9/2022	(60,254)
EUR	4,960,000	GBP	4,256,088	Deutsche Bank	21/9/2022	26,050
EUR	1,415,456	MYR	6,689,769	Barclays	21/9/2022	(76,183)
EUR	158,000,000	SEK	1,653,422,600	JP Morgan	20/10/2022	3,269,012
EUR	64,660,000	JPY	9,090,758,898	Goldman Sachs	20/10/2022	(856,089)
EUR	237,700,000	USD	244,057,681	BNP Paribas	20/10/2022	(5,447,095)
EUR	620,000,000	GBP	530,599,720	BNP Paribas	20/10/2022	5,755,850
EUR	628,996,325	USD	642,258,083	Citigroup	6/9/2022	(12,808,976)
EUR	28,002,009	GBP	23,487,959	State Street	6/9/2022	753,101
EUR	2,983,991	USD	3,050,000	Morgan Stanley	6/9/2022	(63,859)
EUR	2,876,831	USD	2,940,000	Standard Chartered Bank	6/9/2022	(61,097)
EUR	13,726	AUD	20,000	RBS	6/9/2022	27
EUR	27,287,434	GBP	23,487,959	RBS	5/10/2022	77,196
GBP	2,151,234	EUR	2,510,000	Standard Chartered Bank	21/9/2022	(16,141)
GBP	2,115,637	EUR	2,450,000	HSBC Bank	21/9/2022	2,592
GBP	23,487,959	EUR	27,324,702	RBS	6/9/2022	(75,795)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (歐元)
JPY	8,864,226,468	EUR	64,660,000	JP Morgan	20/10/2022	(776,505)
JPY	13,430,747,808	USD	101,700,000	Deutsche Bank	20/10/2022	(4,526,648)
MYR	6,665,355	EUR	1,431,870	Morgan Stanley	21/9/2022	54,326
MYR	3,881,682	USD	883,405	Goldman Sachs	21/9/2022	(16,363)
NZD	195,570	USD	126,310	HSBC Bank	21/9/2022	(6,490)
USD	882,789	MYR	3,881,049	Barclays	21/9/2022	15,889
USD	136,477	BRL	670,000	Barclays	21/9/2022	7,661
USD	126,740	AUD	175,339	HSBC Bank	21/9/2022	6,522
USD	125,983	NZD	195,570	Bank of America	21/9/2022	6,164
USD	1,687,869	CNH	11,465,000	Royal Bank of Canada	21/9/2022	25,688
USD	101,700,000	JPY	13,936,683,240	RBS	20/10/2022	880,428
USD	132,000,000	MXN	2,773,029,600	HSBC Bank	20/10/2022	(4,234,409)
USD	28,300,000	TWD	842,406,100	Standard Chartered Bank	20/10/2022	514,137
USD	2,250,000	EUR	2,265,706	Royal Bank of Canada	6/9/2022	(17,292)
USD	645,998,083	EUR	644,175,068	Morgan Stanley	6/9/2022	1,367,597
未實現淨減值						(17,606,386)

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
澳幣避險股份類別						
AUD	10,329,392	EUR	7,056,220	BNY Mellon	15/9/2022	15,218
EUR	521,470	AUD	757,647	BNY Mellon	15/9/2022	2,795
未實現淨增值						18,013
巴西雷里爾避險股份類別						
BRL	3,534,561	EUR	667,271	BNY Mellon	15/9/2022	12,429
EUR	15,000	BRL	79,388	BNY Mellon	15/9/2022	(266)
未實現淨增值						12,163
離岸人民幣避險股份類別						
CNY	31,978	EUR	4,630	BNY Mellon	15/9/2022	(2)
EUR	174	CNY	1,195	BNY Mellon	15/9/2022	1
未實現淨減值						(1)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
新加坡幣避險股份類別						
EUR	1,953,807	SGD	2,729,650	BNY Mellon	15/9/2022	2,792
SGD	51,199,082	EUR	36,365,746	BNY Mellon	15/9/2022	228,956
未實現淨增值						231,748
美金避險股份類別						
EUR	27,240,946	USD	27,416,922	BNY Mellon	15/9/2022	(139,862)
USD	603,041,492	EUR	590,281,716	BNY Mellon	15/9/2022	11,973,413
未實現淨增值						11,833,551
南非幣避險股份類別						
EUR	296,291	ZAR	5,039,748	BNY Mellon	15/9/2022	1,635
ZAR	48,621,527	EUR	2,847,512	BNY Mellon	15/9/2022	(4,770)
未實現淨減值						(3,135)
未實現淨減值總額 (歐元曝險部位 - 歐元 4,597,982,359)						(5,514,047)

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (歐元)	未實現增值／ (減值) (歐元)
1,726	EUR	Euro BOBL	2022 年 9 月	212,677,720	(174,580)
100	EUR	Euro Bund	2022 年 9 月	14,822,000	(558,000)
23	EUR	Euro BUXL	2022 年 9 月	3,821,680	(68,318)
(5,743)	EUR	Euro Schatz	2022 年 9 月	624,034,380	2,251,675
(135)	EUR	Euro-BTP	2022 年 9 月	16,202,700	626,270
(380)	EUR	Euro-OAT	2022 年 9 月	52,554,000	(134,729)
782	AUD	Australian 10 Year Bond	2022 年 9 月	64,313,797	79,768
330	USD	E-mini Financial Select Sector Index	2022 年 9 月	33,880,526	(274,194)
(308)	EUR	EURO STOXX 50 Index	2022 年 9 月	10,937,080	694,542
25	USD	MSCI EAFE Index	2022 年 9 月	2,300,009	(43,639)
25	USD	S&P 500 E-Mini Index	2022 年 9 月	4,998,784	130,634
1,941	USD	S&P 500 E-Mini Index	2022 年 9 月	338,791,434	(1,901,361)
(1,019)	EUR	STOXX Europe 600 Automobiles & Parts Index	2022 年 9 月	26,662,135	(68,956)
(4,301)	EUR	STOXX Europe 600 Banks Index	2022 年 9 月	27,010,280	182,195
(471)	EUR	STOXX Europe 600 Chemicals Index	2022 年 9 月	26,164,050	797,640
(847)	EUR	STOXX Europe 600 Industrial Goods & Services Index	2022 年 9 月	25,964,785	1,022,330
(338)	USD	US Long Bond (CBT)	2022 年 12 月	46,043,222	(143,126)
565	USD	US Treasury 10 Year Note (CBT)	2022 年 12 月	66,138,298	(613,228)
(1,040)	USD	US Treasury 10 Year Note (CBT)	2022 年 12 月	121,741,291	915,065
(193)	USD	US Ultra 10 Year Note	2022 年 12 月	24,202,024	167,426
(65)	USD	US Ultra Bond (CBT)	2022 年 12 月	9,788,438	(112,340)
(148)	GBP	Long Gilt	2022 年 12 月	18,596,837	235,273
(571)	USD	US Treasury 2 Year Note (CBT)	2022 年 12 月	118,926,417	205,819
(1,383)	USD	US Treasury 5 Year Note (CBT)	2022 年 12 月	153,306,478	429,244
合計				2,043,878,365	3,645,410

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (歐元)	市場價值 (歐元)
CDS	EUR (14,000,000)	Fund provides default protection on ITRAXX.ESGEUR.33.V1; and receives Fixed 1%	Goldman Sachs	20/6/2025	(196,820)	108,878
IFS	EUR 7,933,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.58%	Goldman Sachs	16/3/2052	(182,403)	(182,403)
IFS	EUR 8,621,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.535%	Goldman Sachs	15/4/2052	(241,128)	(241,128)

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

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (歐元)	市場價值 (歐元)
IFS	EUR 8,514,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.495%	Goldman Sachs	16/4/2052	(358,711)	(358,711)
IFS	EUR 6,165,389	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5075%	Goldman Sachs	16/4/2052	(232,580)	(232,580)
IFS	EUR 14,029,656	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.56%	UBS	16/4/2052	(267,081)	(267,081)
IFS	EUR 17,200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.585%	UBS	16/4/2052	(172,698)	(172,698)
IRS	USD 36,760,000	Fund receives Fixed 3.263%; and pays Floating USD SOFR 1 Day	Barclays	18/8/2024	(186,929)	(186,929)
IRS	USD 18,380,000	Fund receives Fixed 3.338%; and pays Floating USD SOFR 1 Day	Barclays	19/8/2024	(67,326)	(67,326)
IRS	USD 22,230,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6235%	Barclays	18/8/2029	467,143	467,143
IRS	USD 11,115,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6855%	Barclays	19/8/2029	190,448	190,448
IRS	USD 3,360,000	Fund receives Fixed 2.528%; and pays Floating USD SOFR 1 Day	Barclays	18/8/2052	(88,868)	(88,868)
IRS	USD 1,680,000	Fund receives Fixed 2.537%; and pays Floating USD SOFR 1 Day	Barclays	19/8/2052	(41,374)	(41,374)
TRS	USD 38,070,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(993,620)	(984,810)
TRS	USD 685,997	Fund receives CINBESG1 + 0bps; and pays USD SOFR 1 Day + 35bps	Citibank	11/4/2023	(8,552,781)	(8,552,782)
TRS	USD 712,187	Fund receives CINBESG1 + 0bps; and pays USD SOFR 1 Day + 35bps	Citibank	11/4/2023	(5,800,921)	(5,800,921)
TRS	USD 11,540,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	Goldman Sachs	20/9/2022	(231,374)	(228,641)
TRS	USD 305,061	Fund receives GS US NonProfit Tech GTR + 0bps; and pays USD SOFR 1 Day - 30bps	Goldman Sachs	19/5/2023	1,635,227	1,635,227
合計 (歐元曝險部位 - 歐元 385,183,829)					(15,321,796)	(15,004,556)

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

2022 年 8 月 31 日止之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現減值 (歐元)	市場價值 (歐元)
8,174	Call	CBOE SPX Volatility Index	Exchange Traded	USD 32.5	21/9/2022	(2,188,478)	653,638
9,171	Put	EURO STOXX 50 Index	Exchange Traded	EUR 350	21/10/2022	(7,521,159)	6,139,984
合計 (歐元曝險部位 - 歐元 103,050,534)						(9,709,637)	6,793,622

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 (歐元)	市場價值 (歐元)
(9,171)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 700	21/10/2022	1,745,390	(5,351,279)
合計 (歐元曝險部位 - 歐元 89,868,808)						1,745,390	(5,351,279)

至 2022 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值 (歐元)	市場價值 (歐元)
EUR 131,350,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 3 Month quarterly from 20/7/2023; and pays 1.621% Fixed annually from 20/4/2024	Goldman Sachs	18/4/2023	635,393	1,313,405
合計 (歐元曝險部位 - 歐元 131,350,000)				635,393	1,313,405

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

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (歐元)	市場價值 (歐元)
EUR (262,700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.421% Fixed annually from 20/4/2024; and pays Floating EUR EURIBOR 3 Month quarterly from 20/7/2023	Goldman Sachs	18/4/2023	(647,617)	(1,332,196)
合計 (歐元曝險部位 - 歐元 52)				(647,617)	(1,332,196)

至 2022 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (歐元)	淨資產 %
將予宣佈證券			
	美國		
USD (19,308,875)	Ginnie Mae 3% TBA	(18,187,006)	(0.27)
USD (18,678,000)	Ginnie Mae 2.5% TBA	(17,072,434)	(0.25)
USD (21,224,625)	Ginnie Mae 3.5% TBA	(20,539,240)	(0.31)
日止之將予宣佈證券合約 (歐元曝險部位 - 歐元 55,798,680)		(55,798,680)	(0.83)

貝萊德歐元優質債券基金 (Euro Bond Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				EUR 600,000	Argenta Spaarbank 1% 13/10/2026	541,050	0.02
基金				EUR 6,000,000	Argenta Spaarbank 1.375% 8/2/2029	5,073,450	0.16
809,514	愛爾蘭 BlackRock ICS Euro Liquid Environmentally Aware Fund~	79,413,464	2.49	EUR 200,000	Belfius Bank 0.125% 14/9/2026	183,540	0.01
127,000	iShares Core EUR Corp Bond UCITS ETF*~	14,865,350	0.47	EUR 100,000	Belfius Bank 1% 12/6/2028	92,755	0.00
總基金數		94,278,814	2.96	EUR 9,400,000	BNP Paribas Fortis 0% 24/10/2023	9,202,313	0.29
債券				EUR 400,000	BNP Paribas Fortis 0.875% 22/3/2028*	369,862	0.01
澳洲				EUR 5,900,000	Fluxys Belgium 1.75% 5/10/2027	5,344,456	0.17
EUR 3,660,000	APA Infrastructure 2% 15/7/2030	3,125,201	0.10	EUR 200,000	ING Belgium 0.75% 28/9/2026*	188,277	0.01
EUR 1,141,000	Australia & New Zealand Banking 0.25% 17/3/2025	1,085,022	0.03	EUR 700,000	KBC 0.625% 7/12/2031	585,659	0.02
EUR 250,000	Australia & New Zealand Banking 0.45% 22/11/2023	245,561	0.01	EUR 9,800,000	KBC 0.75% 21/1/2028	8,675,450	0.27
EUR 429,000	Commonwealth Bank of Australia 0.5% 27/7/2026	399,281	0.01	EUR 200,000	KBC Bank 0% 3/12/2025	186,228	0.01
EUR 2,708,000	Macquarie 0.35% 3/3/2028	2,242,590	0.07	EUR 100,000	KBC Bank 0.375% 1/9/2022	100,000	0.00
		7,097,655	0.22	EUR 1,900,000	KBC Bank 0.75% 24/10/2027*	1,758,868	0.05
奧地利				EUR 6,020,000	Kingdom of Belgium Government Bond 0.4% 22/6/2040	4,146,275	0.13
EUR 300,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 0.01% 3/9/2029	253,777	0.01	EUR 15,819,074	Kingdom of Belgium Government Bond 0.5% 22/10/2024*	15,565,178	0.49
EUR 100,000	Erste Bank 0.01% 12/7/2028	87,294	0.00	EUR 7,980,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	7,858,205	0.25
EUR 200,000	Erste Bank 0.01% 11/9/2029	169,145	0.01	EUR 11,805,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027	11,363,493	0.36
EUR 6,300,000	Erste Bank 0.05% 16/9/2025	5,776,155	0.18	EUR 3,415,000	Kingdom of Belgium Government Bond 0.8% 22/6/2028	3,250,930	0.10
EUR 200,000	Erste Bank 0.1% 15/1/2030	168,603	0.00	EUR 29,825,000	Kingdom of Belgium Government Bond 1.25% 22/4/2033*	27,384,256	0.86
EUR 200,000	Erste Bank 0.625% 18/1/2027	186,223	0.01	EUR 3,542,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053	2,597,880	0.08
EUR 3,800,000	Raiffeisenlandesbank Niederoesterreich-Wien 1.25% 21/4/2027	3,618,094	0.11	EUR 1,987,000	Kingdom of Belgium Government Bond 1.45% 22/6/2037*	1,735,125	0.05
EUR 5,500,000	Republic of Austria Government Bond 0% 20/10/2028	4,897,557	0.15	EUR 8,788,933	Kingdom of Belgium Government Bond 1.6% 22/6/2047	7,178,201	0.22
EUR 24,055,000	Republic of Austria Government Bond 0.5% 20/4/2027	22,852,310	0.72	EUR 25,000	Kingdom of Belgium Government Bond 1.7% 22/6/2050	20,370	0.00
EUR 635,000	Republic of Austria Government Bond 0.85% 30/6/2120	284,004	0.01	EUR 8,574,000	Kingdom of Belgium Government Bond 1.9% 22/6/2038	7,894,082	0.25
EUR 6,357,000	Republic of Austria Government Bond 0.9% 20/2/2032	5,664,722	0.18	EUR 2,600,000	Kingdom of Belgium Government Bond 2.15% 22/6/2066	2,281,110	0.07
EUR 4,900,000	Republic of Austria Government Bond 1.65% 21/10/2024	4,929,192	0.16	EUR 1,100,000	Kingdom of Belgium Government Bond 4.25% 28/3/2041	1,362,319	0.04
EUR 4,446,000	Republic of Austria Government Bond 1.85% 23/5/2049	3,980,282	0.12			138,569,490	4.34
EUR 2,897,000	Republic of Austria Government Bond 2.1% 20/9/2117	2,472,879	0.08	百慕達			
EUR 2,256,000	Republic of Austria Government Bond 3.8% 26/1/2062	3,010,396	0.09	GBP 800,000	FIL 7.125% 13/2/2024	951,807	0.03
EUR 8,290,000	Republic of Austria Government Bond 4.15% 15/3/2037	10,151,977	0.32	加拿大			
EUR 200,000	UniCredit Bank Austria 0.625% 20/3/2029	178,530	0.01	EUR 12,560,000	Bank of Nova Scotia/The 0.01% 15/12/2027	11,056,819	0.35
EUR 100,000	UNIQA Insurance 6% 27/7/2046	104,418	0.00	EUR 34,066,000	Bank of Nova Scotia/The 0.01% 14/9/2029	28,623,446	0.90
		68,785,558	2.16	EUR 100,000	Canadian Imperial Bank of Commerce 0.04% 9/7/2027	89,484	0.00
比利時				EUR 525,000	Canadian Imperial Bank of Commerce 0.25% 24/1/2023	523,375	0.02
EUR 2,255,000	Anheuser-Busch InBev 3.7% 2/4/2040	2,218,380	0.07				
EUR 200,000	Argenta Spaarbank 0.01% 11/2/2031	162,133	0.00				
EUR 11,500,000	Argenta Spaarbank 1% 6/2/2024	11,249,645	0.35				

~ 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
EUR 9,518,000	CPPIB Capital 0.375% 20/6/2024	9,232,317	0.29	EUR 11,200,000	Agence Francaise de Developpement EPIC 0.375% 30/4/2024	11,006,352	0.34
EUR 9,505,000	CPPIB Capital 0.875% 6/2/2029	8,664,972	0.27	EUR 13,400,000	Agence Francaise de Developpement EPIC 1% 31/1/2028	12,733,886	0.40
EUR 700,000	National Bank of Canada 0.25% 24/7/2023	691,114	0.02	EUR 3,925,000	AXA 3.25% 28/5/2049	3,631,155	0.11
EUR 484,000	National Bank of Canada 0.75% 13/3/2025	466,375	0.01	EUR 2,760,000	AXA 3.375% 6/7/2047	2,655,589	0.08
EUR 360,000	Royal Bank of Canada 0.01% 21/1/2027	324,837	0.01	EUR 11,900,000	AXA Home Loan SFH 0.01% 16/10/2029	10,041,517	0.31
EUR 10,600,000	Royal Bank of Canada 0.125% 26/4/2027	9,542,686	0.30	EUR 200,000	AXA Home Loan SFH 0.125% 25/6/2035	145,406	0.00
EUR 175,000	Toronto-Dominion Bank/The 0.1% 19/7/2027	156,776	0.00	EUR 8,000,000	AXA Home Loan SFH 0.75% 22/10/2026	7,522,080	0.24
EUR 10,900,000	Toronto-Dominion Bank/The 1.707% 28/7/2025	10,729,960	0.34	EUR 8,200,000	Banque Federative du Credit Mutuel 0.25% 19/7/2028	6,727,116	0.21
EUR 4,000,000	Toronto-Dominion Bank/The 3.129% 3/8/2032	3,817,220	0.12	EUR 4,700,000	Banque Federative du Credit Mutuel 0.625% 3/11/2028	3,901,752	0.12
		83,919,381	2.63	EUR 8,100,000	Banque Federative du Credit Mutuel 3.875% 16/6/2032	7,836,993	0.25
	開曼群島			EUR 14,900,000	BNP Paribas 0.5% 15/7/2025	14,260,045	0.45
GBP 500,000	Trafford Centre Finance 2.561% 28/7/2035	469,942	0.01	EUR 3,000,000	BNP Paribas 0.875% 11/7/2030	2,429,760	0.08
	賽普勒斯			EUR 7,500,000	BNP Paribas 2.125% 23/1/2027*	7,127,400	0.22
EUR 9,237,000	Cyprus Government International Bond 0.95% 20/1/2032	7,407,751	0.23	EUR 14,500,000	BNP Paribas 2.5% 31/3/2032	13,133,085	0.41
EUR 4,396,000	Cyprus Government International Bond 3.75% 26/7/2023	4,506,735	0.14	EUR 100,000	BNP Paribas Home Loan SFH 0.375% 22/7/2024	96,828	0.00
		11,914,486	0.37	EUR 1,500,000	BPCE 0.125% 4/12/2024	1,432,177	0.04
	丹麥			EUR 14,700,000	BPCE 0.625% 26/9/2023	14,523,747	0.46
EUR 2,100,000	Danske Bank 1.5% 2/9/2030	1,895,775	0.06	EUR 10,100,000	BPCE 1% 15/7/2024	9,868,205	0.31
EUR 200,000	Jyske Realkredit 0.01% 1/10/2027	178,665	0.00	EUR 2,600,000	BPCE 1% 1/4/2025	2,477,176	0.08
EUR 1,915,000	Kommunekredit 0.875% 3/11/2036	1,526,207	0.05	GBP 3,000,000	BPCE 2.5% 30/11/2032	2,900,931	0.09
DKK 89,768,564	Nykredit Realkredit 1% 1/10/2053	9,137,498	0.29	EUR 16,500,000	BPCE SFH 0.01% 21/1/2027	14,942,895	0.47
EUR 1,266,000	Orsted 1.75% 9/12/2165	1,116,245	0.04	EUR 12,700,000	BPCE SFH 0.01% 10/11/2027	11,272,012	0.35
		13,854,390	0.44	EUR 15,300,000	BPCE SFH 0.01% 16/10/2028	13,267,012	0.42
	芬蘭			EUR 3,000,000	BPCE SFH 0.01% 27/5/2030*	2,488,695	0.08
EUR 640,000	Finland Government Bond 0.25% 15/9/2040	441,926	0.01	EUR 200,000	BPCE SFH 0.01% 29/1/2036*	140,019	0.00
EUR 3,000,000	Finland Government Bond 1.375% 15/4/2027	2,960,082	0.09	EUR 15,600,000	BPCE SFH 0.125% 3/12/2030*	12,897,768	0.40
EUR 4,799,000	Finland Government Bond 1.375% 15/4/2047*	4,018,755	0.13	EUR 2,600,000	BPCE SFH 0.375% 21/2/2024	2,538,692	0.08
EUR 8,068,000	Finland Government Bond 1.5% 15/9/2032	7,632,328	0.24	EUR 700,000	BPCE SFH 0.625% 29/5/2031	597,723	0.02
EUR 11,635,000	Finland Government Bond 4% 4/7/2025	12,511,600	0.39	EUR 700,000	BPCE SFH 0.75% 27/11/2026	657,164	0.02
EUR 325,000	Nordea Kiinnitysluottopankki 1.375% 28/2/2033	291,692	0.01	EUR 14,000,000	BPCE SFH 0.75% 23/2/2029	12,633,530	0.40
EUR 6,391,000	OP Corporate Bank 0.375% 16/6/2028	5,301,462	0.17	EUR 700,000	BPCE SFH 1% 8/6/2029*	638,901	0.02
EUR 8,000,000	OP Corporate Bank 1.625% 9/6/2030	7,421,200	0.23	EUR 13,700,000	BPCE SFH 1.125% 12/4/2030	12,456,314	0.39
EUR 575,000	OP Mortgage Bank 0.25% 11/5/2023	570,360	0.02	EUR 6,900,000	Caisse d'Amortissement de la Dette Sociale 1.5% 25/5/2032*	6,392,091	0.20
EUR 500,000	OP Mortgage Bank 0.25% 13/3/2024	486,748	0.01	EUR 400,000	Caisse de Refinancement de l'Habitat 0.25% 7/2/2035	300,424	0.01
		41,636,153	1.30	EUR 7,400,000	Caisse de Refinancement de l'Habitat 3.9% 20/10/2023	7,569,884	0.24
	法國			EUR 9,200,000	Caisse des Depots et Consignations 0.01% 1/6/2026*	8,620,170	0.27
EUR 16,100,000	Agence Francaise de Developpement EPIC 0.125% 29/9/2031	13,309,065	0.42	EUR 300,000	Caisse Francaise de Financement Local 0.01% 7/5/2025	283,188	0.01
				EUR 500,000	Caisse Francaise de Financement Local 0.01% 18/3/2031	405,480	0.01
				EUR 900,000	Caisse Francaise de Financement Local 0.375% 11/5/2024	874,584	0.03
				EUR 200,000	Caisse Francaise de Financement Local 0.375% 23/6/2025	190,355	0.01
				EUR 500,000	Caisse Francaise de Financement Local 0.5% 16/1/2025	481,077	0.01
				EUR 100,000	Caisse Francaise de Financement Local 0.75% 11/1/2027	93,785	0.00

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
EUR 3,400,000	Caisse Francaise de Financement Local 1.125% 9/9/2025*	3,295,996	0.10	EUR 10,600,000	Credit Mutuel Home Loan SFH 0.625% 4/3/2027	9,839,768	0.31
EUR 200,000	Caisse Francaise de Financement Local 1.125% 1/12/2031	177,448	0.01	EUR 17,800,000	Dexia Credit Local 0.625% 17/1/2026*	16,913,827	0.53
EUR 400,000	Caisse Francaise de Financement Local 1.25% 11/5/2032	355,824	0.01	EUR 2,400,000	Electricite de France 1% 29/11/2033	1,825,833	0.06
EUR 300,000	Caisse Francaise de Financement Local 1.45% 16/1/2034	266,280	0.01	EUR 100,000	Electricite de France 5% 22/1/2171	89,775	0.00
EUR 200,000	Cie de Financement Foncier 0.05% 16/4/2024	193,672	0.01	EUR 6,100,000	Engie 0.375% 11/6/2027*	5,397,354	0.17
EUR 500,000	Cie de Financement Foncier 0.25% 11/4/2023	496,783	0.02	EUR 1,900,000	Engie 0.375% 26/10/2029	1,570,940	0.05
EUR 500,000	Cie de Financement Foncier 0.325% 12/9/2023	492,628	0.02	EUR 416,796	FCT Autonoria 2019 0.909% 25/9/2035	413,432	0.02
EUR 400,000	Cie de Financement Foncier 0.375% 11/12/2024	384,110	0.01	EUR 32,061	FCT Autonoria 2019 1.259% 25/9/2035	31,540	0.00
EUR 700,000	Cie de Financement Foncier 0.625% 10/2/2023	698,464	0.02	EUR 32,110	FCT Autonoria 2019 1.659% 25/9/2035	31,379	0.00
EUR 3,800,000	Cie de Financement Foncier 0.75% 29/5/2026	3,596,624	0.11	EUR 32,013	FCT Autonoria 2019 2.759% 25/9/2035	31,243	0.00
EUR 1,000,000	Cie de Financement Foncier 0.75% 11/1/2028	921,451	0.03	EUR 64,123	FCT Autonoria 2019 3.759% 25/9/2035	62,463	0.00
EUR 400,000	Cie de Financement Foncier 0.875% 11/9/2028	366,422	0.01	EUR 70,374	FCT E-Carat 10 0.703% 20/12/2028	70,027	0.00
EUR 6,500,000	Cie de Financement Foncier 1.125% 24/6/2025*	6,317,018	0.20	EUR 23,458	FCT E-Carat 10 1.103% 20/12/2028	23,346	0.00
EUR 300,000	Cie de Financement Foncier 1.25% 15/11/2032	264,765	0.01	EUR 23,458	FCT E-Carat 10 1.503% 20/12/2028	23,329	0.00
EUR 2,200,000	Cie de Saint-Gobain 0.625% 15/3/2024	2,153,915	0.07	EUR 23,458	FCT E-Carat 10 2.353% 20/12/2028	23,076	0.00
EUR 2,900,000	Cie de Saint-Gobain 0.875% 21/9/2023*	2,874,161	0.09	EUR 77,454	FCT Noria 2018-1 0.859% 25/6/2038	76,772	0.01
EUR 6,100,000	Cie de Saint-Gobain 2.125% 10/6/2028	5,804,241	0.18	EUR 77,454	FCT Noria 2018-1 1.309% 25/6/2038	76,525	0.00
EUR 2,600,000	Credit Agricole 1.375% 13/3/2025	2,515,889	0.08	EUR 46,472	FCT Noria 2018-1 1.559% 25/6/2038	45,524	0.00
EUR 500,000	Credit Agricole Home Loan SFH 0.125% 16/12/2024	477,703	0.02	EUR 46,473	FCT Noria 2018-1 2.709% 25/6/2038	45,294	0.00
EUR 1,700,000	Credit Agricole Home Loan SFH 0.25% 23/2/2024*	1,657,292	0.05	EUR 649,070	FCT Noria 2021 1.159% 25/10/2049	625,495	0.02
EUR 800,000	Credit Agricole Home Loan SFH 0.375% 30/9/2024	771,360	0.02	EUR 370,897	FCT Noria 2021 1.559% 25/10/2049	353,944	0.01
EUR 600,000	Credit Agricole Home Loan SFH 0.5% 3/4/2025*	574,845	0.02	EUR 33,500,000	French Republic Government Bond OAT 0% 25/3/2024*	32,937,200	1.03
EUR 3,655,000	Credit Agricole Home Loan SFH 0.625% 11/9/2023*	3,613,132	0.11	EUR 31,669,675	French Republic Government Bond OAT 0% 25/2/2027	29,460,715	0.92
EUR 300,000	Credit Agricole Home Loan SFH 1% 16/1/2029	275,559	0.01	EUR 2,000,000	French Republic Government Bond OAT 0% 25/5/2032	1,639,100	0.05
EUR 300,000	Credit Agricole Public Sector SCF 0.01% 13/9/2028	260,480	0.01	EUR 49,657,791	French Republic Government Bond OAT 0.5% 25/6/2044†	33,446,005	1.05
EUR 4,500,000	Credit Mutuel Arkea 0.375% 3/10/2028	3,800,300	0.12	EUR 2,560,000	French Republic Government Bond OAT 0.5% 25/5/2072	1,139,328	0.04
EUR 2,500,000	Credit Mutuel Arkea 0.75% 18/1/2030*	2,070,816	0.06	EUR 25,800,000	French Republic Government Bond OAT 0.75% 25/2/2028	24,488,779	0.77
EUR 900,000	Credit Mutuel Arkea 1.125% 23/5/2029*	780,394	0.02	EUR 1,100,000	French Republic Government Bond OAT 1.25% 25/5/2038	931,128	0.03
EUR 300,000	Credit Mutuel Home Loan SFH 0.125% 9/4/2025	284,229	0.01	EUR 3,416,983	French Republic Government Bond OAT 1.5% 25/5/2050	2,740,250	0.09
EUR 200,000	Credit Mutuel Home Loan SFH 0.125% 28/1/2030	169,082	0.01	EUR 6,575,000	French Republic Government Bond OAT 1.75% 25/5/2066	5,259,157	0.16
EUR 10,500,000	Credit Mutuel Home Loan SFH 0.25% 30/4/2024*	10,187,782	0.32	EUR 2,700,000	French Republic Government Bond OAT 2% 25/11/2032	2,665,202	0.08
EUR 455,000	Credit Mutuel Home Loan SFH 0.375% 12/9/2022	455,025	0.01	EUR 8,452,227	French Republic Government Bond OAT 2% 25/5/2048	7,673,354	0.24
				EUR 13,892,000	French Republic Government Bond OAT 4% 25/4/2055†	18,300,137	0.57
				EUR 10,011,000	French Republic Government Bond OAT 4% 25/4/2060†	13,473,710	0.42
				EUR 2,100,000	French Republic Government Bond OAT 4.5% 25/4/2041	2,740,363	0.09

† 證券全部或部分已質押或提供擔保。詳見附註 13。

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
EUR 1,484,636	Harmony French Home Loans FCT 2020-2 1.218% 27/8/2061	1,480,800	0.04	EUR 158,000	Commerzbank 0.125% 15/12/2026	144,511	0.00
EUR 600,000	Harmony French Home Loans FCT 2021-1 1.468% 27/5/2061	573,555	0.02	EUR 600,000	Commerzbank 0.5% 9/6/2026	562,635	0.02
EUR 300,000	HSBC SFH France 2% 16/10/2023	300,528	0.01	EUR 5,824,000	Commerzbank 0.5% 15/3/2027	5,384,987	0.17
EUR 200,000	Orange 1.25% 7/7/2027	187,696	0.01	EUR 4,040,000	Deutsche Bahn Finance 0.75% 16/7/2035	3,087,065	0.10
EUR 1,100,000	Orange 2.375% 15/4/2171	1,044,780	0.03	EUR 800,000	Deutsche Bank 0.05% 20/11/2024	760,980	0.02
EUR 9,900,000	Societe Du Grand Paris EPIC 1.625% 8/4/2042	8,169,430	0.26	EUR 7,900,000	Deutsche Bank 5% 5/9/2030	7,755,035	0.24
EUR 2,800,000	Societe Generale 0.875% 1/7/2026	2,544,906	0.08	EUR 6,900,000	Deutsche Pfandbriefbank 0.01% 25/8/2026	6,322,677	0.20
EUR 6,700,000	Societe Generale 1% 24/11/2030*	5,898,177	0.18	EUR 11,100,000	Deutsche Pfandbriefbank 0.125% 5/9/2024*	10,357,909	0.32
EUR 9,900,000	Societe Generale SFH 0.01% 2/12/2026*	9,008,257	0.28	EUR 1,200,000	Deutsche Pfandbriefbank 0.25% 27/10/2025	1,052,292	0.03
EUR 300,000	Societe Generale SFH 0.01% 11/2/2030	250,959	0.01	EUR 6,300,000	Deutsche Pfandbriefbank 0.5% 22/5/2024	6,130,782	0.19
EUR 100,000	Societe Generale SFH 0.125% 18/7/2029	85,767	0.00	EUR 13,803,000	DZ HYP 0.01% 26/10/2026	12,596,756	0.39
EUR 13,700,000	Societe Generale SFH 0.5% 2/6/2025	13,091,994	0.41	EUR 175,000	DZ HYP 0.01% 15/1/2027	158,786	0.01
EUR 100,000	Societe Generale SFH 0.5% 28/1/2026	94,404	0.00	EUR 150,000	DZ HYP 0.01% 27/10/2028	130,307	0.00
EUR 200,000	Societe Generale SFH 0.75% 29/1/2027	187,339	0.01	EUR 300,000	DZ HYP 0.1% 31/8/2026*	276,070	0.01
EUR 5,300,000	TotalEnergies 2% 17/4/2171	4,600,329	0.15	EUR 300,000	DZ HYP 0.125% 1/3/2024	291,840	0.01
EUR 4,700,000	TotalEnergies Capital International 0.696% 31/5/2028	4,219,495	0.13	EUR 8,865,000	DZ HYP 0.5% 30/9/2026	8,279,189	0.26
EUR 2,900,000	TotalEnergies Capital International 1.535% 31/5/2039*	2,235,735	0.07	EUR 100,000	DZ HYP 0.875% 30/1/2029	91,417	0.00
EUR 15,200,000	UNEDIC ASSEO 0.875% 25/5/2028*	14,281,692	0.45	EUR 3,400,000	Eurogrid 1.113% 15/5/2032*	2,794,690	0.08
EUR 5,000,000	UNEDIC ASSEO 1.75% 25/11/2032	4,741,050	0.15	EUR 2,000,000	Eurogrid 1.5% 18/4/2028	1,838,868	0.06
EUR 6,700,000	Veolia Environnement 0.892% 14/1/2024*	6,613,536	0.20	EUR 14,700,000	FMS Wertmanagement 0.375% 29/4/2030	12,732,258	0.40
EUR 9,600,000	Veolia Environnement 2.25% 20/4/2171	8,601,600	0.27	EUR 10,935,000	Gemeinsame Deutsche Bundeslaender 0.625% 13/2/2029	9,927,558	0.31
EUR 7,400,000	Veolia Environnement 2.5% 20/4/2171	6,042,100	0.19	EUR 6,000,000	Gemeinsame Deutsche Bundeslaender 0.75% 25/9/2028	5,539,096	0.17
		622,775,161	19.51	EUR 4,900,000	Hamburg Commercial Bank 0.5% 22/9/2026	4,276,965	0.13
	德國			EUR 2,235,000	HeidelbergCement 2.25% 3/6/2024*	2,232,455	0.07
EUR 6,800,000	Bayer 5.375% 25/3/2082	6,137,000	0.19	EUR 400,000	ING-DiBa 0.01% 7/10/2028	348,058	0.01
EUR 6,400,000	Bayerische Landesbank 1.375% 22/11/2032*	5,097,772	0.16	EUR 500,000	ING-DiBa 0.25% 9/10/2023	491,315	0.02
EUR 13,796,000	Berlin Hyp 0.01% 24/8/2026*	12,661,095	0.40	EUR 3,600,000	ING-DiBa 0.25% 16/11/2026*	3,318,910	0.10
EUR 8,825,000	Berlin Hyp 0.01% 24/1/2028	7,817,670	0.25	EUR 1,512,000	Kreditanstalt fuer Wiederaufbau 0% 30/9/2026	1,404,799	0.04
EUR 9,250,000	Berlin Hyp 1.25% 25/8/2025	9,030,128	0.28	EUR 2,181,000	Kreditanstalt fuer Wiederaufbau 0.125% 4/10/2024*	2,113,618	0.07
EUR 500,000	Bertelsmann 3% 23/4/2075	492,275	0.01	EUR 6,900,000	Kreditanstalt fuer Wiederaufbau 1.125% 15/6/2037	5,794,829	0.18
EUR 700,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/11/2027*	653,697	0.02	EUR 15,481,000	Land Baden-Wuerttemberg 0.01% 2/9/2030	12,993,811	0.41
EUR 16,900,000	Bundesrepublik Deutschland Bundesanleihe 1% 15/5/2038	15,374,606	0.48	EUR 7,785,000	Land Berlin 0.125% 4/6/2035	5,789,665	0.18
EUR 9,800,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	9,978,654	0.31	EUR 150,000	Landesbank Baden- Wuerttemberg 0% 25/10/2022	149,909	0.01
EUR 4,100,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 4/7/2040	6,051,293	0.19	EUR 200,000	Landesbank Baden- Wuerttemberg 0.01% 18/9/2028	174,453	0.01
EUR 284,000	Commerzbank 0.125% 23/2/2023	282,579	0.01	EUR 6,900,000	Landesbank Baden- Wuerttemberg 0.25% 10/1/2025*	6,601,920	0.21
				EUR 575,000	Landesbank Baden- Wuerttemberg 0.375% 14/1/2026*	541,809	0.02
				EUR 4,600,000	Landesbank Baden- Wuerttemberg 0.875% 15/9/2025	4,423,749	0.14
				EUR 6,200,000	Landesbank Hessen- Thueringen Girozentrale 0.01% 19/7/2027	5,567,600	0.17

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持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
EUR 200,000	Landesbank Hessen- Thuringen Girozentrale 0.01% 26/9/2029*	170,024	0.01	EUR 1,122,000	European Investment Bank 0.1% 15/10/2026	1,039,814	0.03
EUR 2,000,000	LANXESS 0.625% 1/12/2029	1,571,180	0.05	EUR 12,238,000	European Investment Bank 0.2% 17/3/2036	8,987,648	0.28
EUR 125,000	Muenchener Hypothekenbank eG 0.01% 2/11/2040	79,432	0.00	EUR 19,328,000	European Investment Bank 0.25% 15/6/2040	13,120,330	0.41
EUR 250,000	Muenchener Hypothekenbank eG 2.5% 4/7/2028	252,679	0.01	EUR 1,618,000	European Investment Bank 0.375% 15/5/2026	1,528,007	0.05
EUR 4,300,000	Norddeutsche Landesbank- Girozentrale 0.01% 23/9/2026	3,934,371	0.12	EUR 19,100,000	European Investment Bank 0.5% 13/11/2037	14,392,249	0.45
EUR 334,000	Norddeutsche Landesbank- Girozentrale 0.625% 18/1/2027	311,651	0.01	EUR 13,474,000	European Investment Bank 0.875% 14/1/2028	12,688,533	0.40
EUR 6,035,000	NRW Bank 0.1% 9/7/2035	4,437,354	0.14	EUR 14,379,000	European Investment Bank 1.5% 15/6/2032	13,379,228	0.42
EUR 6,150,000	NRW Bank 0.375% 16/5/2029	5,440,844	0.17	EUR 4,920,164	European Stability Mechanism 0.75% 15/3/2027*	4,651,400	0.15
EUR 216,000	NRW Bank 0.5% 17/6/2041	152,077	0.01	EUR 249,000	European Stability Mechanism 0.75% 5/9/2028	230,039	0.01
EUR 9,065,000	NRW Bank 0.625% 2/2/2029	8,196,437	0.26	EUR 3,545,000	European Union 0% 4/10/2028	3,130,590	0.10
EUR 87,266	Red & Black Auto Germany 6 UG 1.373% 15/10/2028	86,130	0.00	EUR 4,473,000	European Union 0% 4/7/2035	3,284,926	0.10
EUR 500,000	Red & Black Auto Germany 8 UG 0.723% 15/9/2030	487,472	0.02	EUR 8,395,878	European Union 0.45% 4/7/2041	5,784,508	0.18
EUR 300,000	Red & Black Auto Germany 8 UG 0.923% 15/9/2030	288,559	0.01	EUR 24,447,000	European Union 0.7% 6/7/2051	15,718,545	0.49
EUR 100,000	Red & Black Auto Germany 8 UG 1.323% 15/9/2030	95,225	0.00			111,155,050	3.48
EUR 100,000	Santander Consumer Bank 0.05% 14/2/2030	84,373	0.00	愛爾蘭			
EUR 5,900,000	Santander Consumer Bank 0.25% 5/12/2024	5,651,876	0.18	EUR 395,000	Abbott Ireland Financing 0.1% 19/11/2024	378,262	0.01
EUR 27,200,000	State of Bremen 0.45% 15/3/2029	24,393,776	0.77	GBP 1,073,599	Agora UK 2021 2.787% 22/7/2031	1,190,906	0.04
EUR 23,045,000	State of Hesse 0% 25/4/2025	21,880,997	0.69	EUR 6,725,000	AIB 2.25% 4/4/2028	6,155,628	0.19
EUR 8,450,000	State of Hesse 0.375% 6/7/2026	7,933,156	0.25	GBP 536,848	Atom Mortgage 3.487% 22/7/2031	594,588	0.02
EUR 10,607,000	State of Lower Saxony 0.01% 16/6/2028	9,397,165	0.30	GBP 664,252	Atom Mortgage 4.387% 22/7/2031	705,597	0.02
EUR 21,493,000	State of Lower Saxony 0.125% 7/3/2025	20,526,890	0.64	EUR 350,000	Avoca CLO XIV 0% 12/1/2031	152,032	0.01
EUR 23,148,000	State of Lower Saxony 0.125% 8/4/2027	21,188,869	0.66	EUR 100,000	Avoca CLO XIV 4.7% 12/1/2031	84,162	0.00
EUR 4,820,000	State of North Rhine-Westphalia Germany 0.5% 15/1/2052	2,938,441	0.09	EUR 100,000	Avoca CLO XIV 6.35% 12/1/2031	74,452	0.00
EUR 11,207,000	State of North Rhine-Westphalia Germany 0.6% 4/6/2041	8,108,472	0.25	EUR 8,480,000	Bank of Ireland Mortgage Bank 0.625% 14/3/2025*	8,144,616	0.26
EUR 1,000,000	State of North Rhine-Westphalia Germany 1% 16/1/2025	977,942	0.03	EUR 1,507,564	Haus European Loan Conduit No 39 0.917% 28/7/2051	1,453,817	0.04
EUR 125,000	UniCredit Bank 0.01% 28/9/2026	114,283	0.00	EUR 1,038,700	Haus European Loan Conduit No 39 1.367% 28/7/2051	979,810	0.03
EUR 7,400,000	Volkswagen Bank 1.25% 10/6/2024	7,232,834	0.23	EUR 548,841	Haus European Loan Conduit No 39 1.667% 28/7/2051	503,172	0.02
EUR 6,700,000	Volkswagen Financial Services 1.5% 1/10/2024*	6,542,952	0.21	EUR 397,885	Haus European Loan Conduit No 39 2.267% 28/7/2051	364,335	0.01
EUR 3,575,000	Volkswagen Leasing 0% 12/7/2023	3,518,390	0.11	EUR 3,950,000	Ireland Government Bond 0.2% 15/5/2027	3,688,312	0.12
EUR 2,667,000	Volkswagen Leasing 0.375% 20/7/2026	2,377,684	0.07	EUR 14,670,000	Ireland Government Bond 0.35% 18/10/2032	12,243,582	0.38
EUR 4,500,000	Vonovia 0.625% 14/12/2029	3,530,295	0.11	EUR 3,639,000	Ireland Government Bond 1.5% 15/5/2050	2,863,270	0.09
		397,918,172	12.46	EUR 5,328,170	Ireland Government Bond 1.7% 15/5/2037	4,860,623	0.15
希臘				EUR 581,395	Last Mile Logistics Pan Euro Finance 1.739% 17/8/2033	546,744	0.02
EUR 2,480,000	Alpha Bank 2.5% 5/2/2023	2,488,258	0.08	EUR 304,635	Last Mile Logistics Pan Euro Finance 2.239% 17/8/2033	297,248	0.01
國際				EUR 1,987,582	Last Mile PE 2021 1.389% 17/8/2031	1,953,794	0.06
EUR 7,305,000	African Development Bank 0.5% 21/3/2029	6,521,539	0.20	EUR 666,860	Last Mile PE 2021 1.539% 17/8/2031	635,784	0.02
EUR 7,374,000	European Investment Bank 0% 17/6/2027	6,697,694	0.21	EUR 601,874	Last Mile PE 2021 1.939% 17/8/2031	556,733	0.02
				EUR 1,888,107	Pearl Finance 2020 1.739% 17/11/2032	1,865,666	0.06

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EUR 1,128,144	Pearl Finance 2020 2.239% 17/11/2032	1,132,961	0.03	EUR 100,000	Credit Agricole Italia 1% 25/3/2027	93,579	0.00
EUR 967,655	Pearl Finance 2020 2.839% 17/11/2032	955,559	0.03	EUR 200,000	Credit Agricole Italia 1% 17/1/2045	136,465	0.01
EUR 433,875	River Green Finance 2020 1.122% 22/1/2032	425,174	0.01	EUR 10,145,000	Credito Emiliano 1.125% 17/1/2024*	10,001,140	0.31
EUR 224,250	River Green Finance 2020 1.472% 22/1/2032	215,440	0.01	EUR 6,405,000	Eni 0.375% 14/6/2028	5,488,508	0.17
EUR 636,873	SCF Rahoituspalvelut IX 1.039% 25/10/2030	622,862	0.02	EUR 8,242,000	Eni 2.625% 13/1/2171	7,470,975	0.24
EUR 231,864	Taurus 2019-1 FR 1.167% 2/2/2031	227,130	0.01	EUR 7,300,000	Intesa Sanpaolo 0.5% 5/3/2024	7,127,282	0.22
EUR 84,011	Taurus 2019-1 FR 1.717% 2/2/2031	81,820	0.00	EUR 500,000	Intesa Sanpaolo 1% 25/9/2025	480,755	0.02
EUR 80,900	Taurus 2019-1 FR 2.217% 2/2/2031	78,078	0.00	EUR 3,700,000	Intesa Sanpaolo 2.125% 26/5/2025	3,578,345	0.11
GBP 1,426,282	Taurus 2019-2 UK 3.013% 17/11/2029	1,636,650	0.05	EUR 5,000,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026	4,475,271	0.14
GBP 917,575	Taurus 2019-2 UK 3.613% 17/11/2029	1,047,691	0.03	EUR 16,300,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	15,003,036	0.47
GBP 760,684	Taurus 2019-2 UK 3.913% 17/11/2029	865,277	0.03	EUR 22,152,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	14,191,536	0.44
GBP 370,280	Taurus 2021-1 UK 2.543% 17/5/2031	414,574	0.01	EUR 1,120,000	Italy Buoni Poliennali Del Tesoro 1.8% 1/3/2041	806,984	0.03
GBP 219,389	Taurus 2021-1 UK 2.993% 17/5/2031	242,113	0.01	EUR 61,615,000	Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	60,392,441	1.89
GBP 358,368	Taurus 2021-1 UK 3.343% 17/5/2031	388,745	0.01	EUR 21,896,000	Italy Buoni Poliennali Del Tesoro 2.25% 1/9/2036*	18,176,168	0.57
GBP 194,571	Taurus 2021-1 UK 4.293% 17/5/2031	209,050	0.01	EUR 900,000	Italy Buoni Poliennali Del Tesoro 2.5% 1/12/2032	800,277	0.03
GBP 637,926	Taurus 2021-4 UK 2.643% 17/8/2031	714,286	0.02	EUR 1,300,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	1,267,446	0.04
GBP 199,310	Taurus 2021-4 UK 3.793% 17/8/2031	211,648	0.01	EUR 11,722,000	Italy Buoni Poliennali Del Tesoro 2.95% 1/9/2038	10,373,900	0.33
		59,762,191	1.87	EUR 2,115,000	Italy Buoni Poliennali Del Tesoro 3.1% 1/3/2040	1,897,587	0.06
	義大利			EUR 8,300,000	Italy Buoni Poliennali Del Tesoro 3.25% 1/3/2038	7,629,111	0.24
EUR 3,800,000	ACEA 1.5% 8/6/2027	3,491,324	0.11	EUR 18,757,000	Italy Buoni Poliennali Del Tesoro 3.35% 1/3/2035*	17,713,563	0.55
EUR 161,315	Asset-Backed European Securitisation Transaction Seventeen 1.223% 15/4/2032	159,428	0.01	EUR 81,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/9/2028	87,817	0.00
EUR 52,037	Asset-Backed European Securitisation Transaction Seventeen 1.773% 15/4/2032	51,152	0.00	EUR 4,350,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/9/2044	4,870,212	0.15
EUR 52,037	Asset-Backed European Securitisation Transaction Seventeen 2.823% 15/4/2032	51,812	0.00	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro 5% 1/9/2040	2,271,336	0.07
EUR 52,037	Asset-Backed European Securitisation Transaction Seventeen 3.823% 15/4/2032	51,512	0.00	EUR 5,545,000	Mediobanca Banca di Credito Finanziario 0.5% 1/10/2026*	5,115,263	0.16
EUR 259,069	AutoFlorence 1 1.459% 25/12/2042	256,445	0.01	EUR 673,893	Progetto Quinto 0.469% 27/10/2036	666,575	0.02
EUR 849,000	Autoflorence 2 0.796% 24/12/2044	813,215	0.03	EUR 4,303,000	Snam 0.625% 30/6/2031*	3,295,900	0.10
EUR 329,000	Autoflorence 2 1.196% 24/12/2044	308,553	0.01	EUR 4,189,000	Snam 1% 12/9/2034	2,940,594	0.09
EUR 222,000	Autoflorence 2 2.396% 24/12/2044	209,954	0.01	EUR 63,930	Sunrise SPV Z70 0.609% 27/5/2044	64,005	0.00
EUR 10,200,000	Banca Monte dei Paschi di Siena 0.875% 8/10/2027	9,403,023	0.30	EUR 5,576,000	Terna - Rete Elettrica Nazionale 0.375% 25/9/2030	4,339,494	0.14
EUR 143,000	Brignole 2021 0.846% 24/7/2036	137,923	0.00	EUR 6,900,000	UniCredit 1.25% 16/6/2026	6,398,125	0.20
EUR 100,000	Brignole 2021 1.646% 24/7/2036	95,335	0.00	EUR 8,535,000	UniCredit 2% 23/9/2029	7,769,411	0.24
EUR 400,000	Credit Agricole Italia 0.125% 15/3/2033	296,408	0.01	EUR 100,000	UniCredit 6.95% 31/10/2022	100,742	0.00
						240,349,927	7.53
					日本		
				EUR 5,100,000	Sumitomo Mitsui Banking 0.01% 10/9/2025	4,748,457	0.15
					澤西島		
				USD 5,330,000	Aptiv / Aptiv 4.15% 1/5/2052	4,010,916	0.12
					立陶宛		
				EUR 3,300,000	Lithuania Government International Bond 2.125% 1/6/2032*	3,125,224	0.10

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盧森堡				荷蘭			
EUR 646,000	BL Consumer Credit 2021 0.809% 25/9/2038	644,320	0.02	EUR 200,000	ABN AMRO Bank 0.375% 14/1/2035*	153,047	0.00
EUR 528,000	BL Consumer Credit 2021 1.159% 25/9/2038	512,684	0.02	EUR 300,000	ABN AMRO Bank 0.4% 17/9/2041	202,688	0.01
EUR 657,000	BL Consumer Credit 2021 1.709% 25/9/2038	622,458	0.02	EUR 6,255,000	ABN AMRO Bank 0.5% 17/7/2023	6,201,551	0.19
EUR 355,000	BL Consumer Credit 2021 2.909% 25/9/2038	333,779	0.01	EUR 400,000	ABN AMRO Bank 0.875% 14/1/2026	383,392	0.01
EUR 26,236,000	European Financial Stability Facility 0% 15/10/2025	24,751,305	0.77	EUR 100,000	ABN AMRO Bank 1% 13/4/2031	88,926	0.00
EUR 13,751,000	European Financial Stability Facility 0% 20/1/2031	11,433,406	0.36	EUR 200,000	ABN AMRO Bank 1.125% 12/1/2032	177,578	0.01
EUR 22,110,000	European Financial Stability Facility 0.05% 17/10/2029	19,033,504	0.60	EUR 300,000	ABN AMRO Bank 1.375% 10/1/2034	264,999	0.01
EUR 5,175,000	European Financial Stability Facility 0.2% 28/4/2025	4,951,880	0.15	EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	169,483	0.00
EUR 19,982,000	European Financial Stability Facility 0.4% 31/5/2026	18,870,801	0.59	EUR 600,000	ABN AMRO Bank 1.5% 30/9/2030*	560,853	0.02
EUR 14,259,000	European Financial Stability Facility 0.7% 20/1/2050	9,368,662	0.29	EUR 3,000,000	Achmea Bank 0.01% 16/6/2025	2,820,090	0.09
EUR 23,260,000	European Financial Stability Facility 0.75% 3/5/2027	21,944,298	0.69	EUR 5,900,000	Aegon Bank 0.01% 16/11/2057	5,488,858	0.17
EUR 1,205,000	European Financial Stability Facility 0.875% 10/4/2035	996,618	0.03	EUR 400,000	Aegon Bank 0.25% 25/5/2055	396,302	0.01
EUR 270,000	European Financial Stability Facility 1.2% 17/2/2045	212,648	0.01	EUR 300,000	Aegon Bank 0.375% 9/6/2036	221,187	0.01
EUR 1,678,000	European Financial Stability Facility 1.375% 31/5/2047	1,357,599	0.04	EUR 5,615,000	BNG Bank 0.125% 19/4/2033	4,415,509	0.14
EUR 1,900,000	European Financial Stability Facility 1.75% 17/7/2053	1,636,204	0.05	EUR 4,210,000	BNG Bank 0.75% 11/1/2028	3,907,659	0.12
EUR 18,170,000	European Financial Stability Facility 2.375% 21/6/2032	18,254,945	0.57	EUR 3,100,000	BNG Bank 0.805% 28/6/2049	2,145,913	0.07
EUR 900,000	FACT Master 0.953% 20/7/2028	867,782	0.03	EUR 7,700,000	BP Capital Markets 1.467% 21/9/2041	5,186,989	0.16
EUR 93,307	FACT SA/LU 0.503% 20/11/2025	93,368	0.00	EUR 1,378,000	Coloplast Finance 2.25% 19/5/2027	1,335,055	0.04
EUR 848,929	Germany Compartment Consumer 2020-1 1.123% 14/11/2034	842,184	0.03	EUR 300,000	Cooperatieve Rabobank 0.01% 2/7/2030	249,368	0.01
EUR 522,417	Germany Compartment Consumer 2020-1 1.723% 14/11/2034	518,254	0.02	EUR 500,000	Cooperatieve Rabobank 0.875% 8/2/2028	463,900	0.01
EUR 261,209	Germany Compartment Consumer 2020-1 2.473% 14/11/2034	255,229	0.01	EUR 4,000,000	Cooperatieve Rabobank 4.875% 29/6/2171	3,405,000	0.11
EUR 6,955,000	Medtronic Global 0.25% 2/7/2025*	6,551,297	0.21	EUR 4,900,000	de Volksbank 0.01% 16/9/2024	4,683,754	0.15
EUR 1,460,000	Medtronic Global 1.75% 2/7/2049	1,023,711	0.03	EUR 200,000	de Volksbank 0.75% 24/10/2031	172,259	0.01
EUR 3,300,000	SELP Finance 3.75% 10/8/2027	3,188,163	0.10	EUR 901,232	Domi 2021-1 0.349% 15/6/2053	886,869	0.03
EUR 700,000	Silver Arrow Compartment 10 0.673% 15/3/2027	698,256	0.02	EUR 1,222,186	Dutch Property Finance 2020-2 1.002% 28/1/2058	1,211,259	0.04
EUR 100,000	Silver Arrow Compartment 10 1.323% 15/3/2027	99,794	0.00	EUR 290,000	Dutch Property Finance 2020-2 1.562% 28/1/2058	281,142	0.01
EUR 100,000	Silver Arrow Compartment 10 2.573% 15/3/2027	99,888	0.00	EUR 1,304,099	Dutch Property Finance 2021-1 0.862% 28/7/2058	1,287,691	0.04
EUR 3,200,000	Swiss Re Finance Luxembourg 2.534% 30/4/2050	2,773,792	0.09	EUR 740,000	Dutch Property Finance 2021-1 1.312% 28/7/2058	706,493	0.02
EUR 6,500,000	Traton Finance Luxembourg 1.25% 24/3/2033*	4,728,912	0.15	EUR 630,000	Dutch Property Finance 2021-2 1.012% 28/4/2059	590,302	0.02
		156,665,741	4.91	EUR 365,000	Dutch Property Finance 2021-2 1.262% 28/4/2059	331,586	0.01
蒙特內哥羅				EUR 2,975,000	ELM for Firmenich International 3.75% 3/9/2170*	2,813,457	0.09
EUR 16,434,000	Montenegro Government International Bond 2.875% 16/12/2027	12,563,506	0.39	EUR 150,000	ELM for Helvetia Schweizerische Versicherungsgesellschaft 3.375% 29/9/2047	142,050	0.00
				EUR 10,350,000	Enel Finance International 0% 17/6/2027	8,906,434	0.28
				EUR 5,850,000	Enel Finance International 0.875% 28/9/2034*	4,032,668	0.13
				EUR 14,100,000	Iberdrola International 1.874% 28/4/2171	12,630,075	0.40
				EUR 8,100,000	ING Bank 0.5% 17/2/2027	7,503,192	0.23
				EUR 1,100,000	ING Bank 0.75% 18/2/2029	996,209	0.03
				EUR 114,000	ING Bank 1.875% 22/5/2023	114,307	0.00
				EUR 20,700,000	ING Groep 0.1% 3/9/2025*	19,499,671	0.61
				EUR 2,200,000	ING Groep 0.25% 18/2/2029	1,815,460	0.06

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持 股 量		說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (歐 元)	淨 資 產 %
EUR 3,700,000	ING Groep 1.75%	16/2/2031	3,184,775	0.10	EUR 300,000	DNB Boligkredditt 0.625%			
EUR 7,600,000	ING Groep 2.125%	26/5/2031	6,993,900	0.22		14/1/2026	284,362	0.01	
EUR 2,900,000	ING Groep 4.125%	24/8/2033	2,806,272	0.09	EUR 2,885,000	Eika Boligkredditt 0.5%			
EUR 407,000	Jubilee Place 1.102%					28/8/2025	2,743,058	0.09	
	17/1/2059		369,780	0.01	EUR 200,000	Eika Boligkredditt 0.875%			
EUR 518,653	Jubilee Place 2020-1 1.002%					1/2/2029	182,096	0.00	
	17/10/2057		513,209	0.01	EUR 4,380,000	Sbanken Boligkredditt			
EUR 1,025,000	Koninklijke Philips 2%					0.375% 26/4/2023	4,349,975	0.14	
	30/3/2030*		928,937	0.03	EUR 325,000	SpareBank 1 Boligkredditt			
EUR 74,862	Magoi 2019 0.985%	27/7/2039	73,965	0.01		0.01% 22/9/2027	289,477	0.01	
EUR 37,406	Magoi 2019 1.385%	27/7/2039	36,319	0.00	EUR 14,400,000	SpareBank 1 Boligkredditt			
EUR 37,497	Magoi 2019 1.785%	27/7/2039	37,143	0.00		0.05% 3/11/2028	12,479,040	0.39	
EUR 37,498	Magoi 2019 2.585%	27/7/2039	37,335	0.00	EUR 7,633,000	SpareBank 1 Boligkredditt			
EUR 200,000	Nationale-Nederlanden Bank					0.125% 20/1/2028	6,785,419	0.21	
	0.125% 24/9/2029		170,595	0.01	EUR 400,000	SpareBank 1 Boligkredditt			
EUR 5,600,000	Nationale-Nederlanden Bank					0.375% 9/3/2023	398,360	0.01	
	0.5% 10/10/2056		5,407,220	0.17	EUR 4,955,000	SpareBank 1 Boligkredditt			
EUR 8,300,000	Nationale-Nederlanden Bank					0.5% 30/1/2025	4,761,334	0.15	
	0.625% 11/9/2055*		7,912,807	0.25	EUR 10,575,000	SpareBank 1 Boligkredditt			
EUR 300,000	Nationale-Nederlanden Bank					1.75% 25/5/2027	10,308,986	0.32	
	1%				EUR 4,635,000	Telenor 0% 25/9/2023*	4,550,921	0.14	
	25/9/2028		277,024	0.01			53,765,320	1.68	
EUR 7,900,000	Naturgy Finance 2.374%					波 蘭			
	23/2/2171		6,199,525	0.19	EUR 200,000	mBank Hipoteczny 1.073%			
EUR 18,380,000	Netherlands Government Bond					5/3/2025	193,448	0.00	
	0% 15/7/2030†		16,103,637	0.50	EUR 200,000	PKO Bank Hipoteczny 0.75%			
EUR 1,800,000	Netherlands Government Bond					27/8/2024	193,613	0.01	
	0.5% 15/7/2032		1,578,150	0.05	EUR 5,015,000	Republic of Poland Government			
EUR 9,065,000	Netherlands Government Bond					International Bond 0%			
	0.5% 15/1/2040		7,106,682	0.22		10/2/2025	4,751,186	0.15	
EUR 3,900,000	Netherlands Government Bond				EUR 4,815,000	Republic of Poland Government			
	2.5% 15/1/2033		4,123,943	0.13		International Bond 1%			
EUR 12,563,000	Netherlands Government Bond					25/10/2028*	4,332,718	0.14	
	2.75% 15/1/2047		14,549,227	0.46	EUR 4,350,000	Republic of Poland Government			
EUR 1,695,000	NN 4.625% 8/4/2044		1,708,873	0.05		International Bond 2.75%			
EUR 2,600,000	Telefonica Europe 3%					25/5/2032*	4,150,639	0.13	
	4/12/2170		2,503,930	0.08			13,621,604	0.43	
EUR 4,070,000	TenneT 0.5% 9/6/2031		3,283,249	0.10		葡 萄 牙			
EUR 2,925,000	Universal Music 3.75%								
	30/6/2032		2,912,335	0.09	EUR 100,000	Banco BPI 0.25% 22/3/2024	97,266	0.00	
EUR 400,000	Van Lanschot Kempen 0.875%				EUR 3,900,000	Banco Santander Totta			
	15/2/2059		374,560	0.01		1.25% 26/9/2027	3,688,230	0.12	
EUR 7,800,000	Volkswagen International				EUR 200,000	Caixa Economica Montepio			
	Finance 3.5% 17/6/2171		7,343,232	0.23		Geral Caixa Economica			

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EUR 700,000	TAGUS - Sociedade de Titularizacao de Creditos SA/ Viriato Finance No 1 1.635% 28/10/2040	658,950	0.02		EUR 7,300,000	Banco de Sabadell 1% 26/4/2027	6,832,988	0.21	
EUR 89,052	TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta VI 1.1% 13/2/2023	89,004	0.00		EUR 2,000,000	Banco de Sabadell 1.125% 11/3/2027	1,813,760	0.06	
EUR 529,399	TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta VII 0.7% 12/2/2024	520,722	0.02		EUR 600,000	Banco Santander 0.01% 27/2/2025	567,135	0.02	
		39,956,806	1.25		EUR 200,000	Banco Santander 0.1% 27/2/2032	155,753	0.00	
	羅馬尼亞				EUR 5,500,000	Banco Santander 0.875% 9/5/2031*	4,702,335	0.15	
EUR 9,350,000	Romanian Government International Bond 2.125% 7/3/2028	7,862,929	0.25		EUR 2,500,000	Banco Santander 1% 7/4/2025*	2,420,840	0.08	
	新加坡				EUR 1,253,758	BBVA Consumer Auto 2020-1 FTA 0.797% 20/1/2036	1,253,382	0.04	
EUR 18,220,000	Oversea-Chinese Banking 0.625% 18/4/2025	17,468,152	0.55		EUR 5,900,000	CaixaBank 0.375% 3/2/2025	5,547,652	0.17	
EUR 325,000	United Overseas Bank 0.01% 1/12/2027	286,799	0.01		EUR 400,000	CaixaBank 1% 25/9/2025	384,066	0.01	
		17,754,951	0.56		EUR 400,000	CaixaBank 1.125% 27/3/2026	369,404	0.01	
	斯洛伐克				EUR 500,000	CaixaBank 1.625% 14/7/2032*	450,420	0.01	
EUR 4,500,000	Slovakia Government Bond 1% 14/5/2032*	3,914,483	0.12		GBP 3,200,000	CaixaBank 3.5% 6/4/2028	3,365,423	0.11	
EUR 2,000,000	Slovakia Government Bond 2% 17/10/2047	1,685,980	0.06		EUR 100,000	CaixaBank 4.125% 24/3/2036	112,968	0.00	
EUR 6,100,000	Vseobecna Uverova Banka 0.01% 23/6/2025	5,715,716	0.18		EUR 9,300,000	Caja Rural de Navarra SCC 0.625% 1/12/2023*	9,137,549	0.29	
EUR 4,600,000	Vseobecna Uverova Banka 0.25% 26/3/2024	4,464,990	0.14		EUR 2,900,000	Caja Rural de Navarra SCC 0.875% 8/5/2025	2,788,496	0.09	
		15,781,169	0.50		EUR 200,000	Eurocaja Rural 0.125% 22/9/2031	160,000	0.01	
	斯洛維尼亞				EUR 807,925	FT Santander Consumer Spain Auto 2020-1 0.528% 20/3/2033	805,082	0.02	
EUR 6,130,000	Slovenia Government Bond 0.275% 14/1/2030*	5,251,878	0.16		EUR 461,671	FT Santander Consumer Spain Auto 2020-1 0.778% 20/3/2033	452,926	0.01	
	西班牙				EUR 173,127	FT Santander Consumer Spain Auto 2020-1 1.778% 20/3/2033	167,303	0.01	
EUR 6,500,000	Abanca Bancaria 0.75% 28/5/2029	5,755,023	0.18		EUR 288,545	FT Santander Consumer Spain Auto 2020-1 3.5% 20/3/2033	272,891	0.01	
EUR 6,900,000	Adif Alta Velocidad 1.25% 4/5/2026	6,724,602	0.21		EUR 3,800,000	Ibercaja Banco 0.25% 18/10/2023	3,725,951	0.12	
EUR 88,637	Autonoria Spain 2019 1.009% 25/12/2035	86,891	0.00		EUR 400,000	Kutxabank 1.25% 22/9/2025*	387,722	0.01	
EUR 44,318	Autonoria Spain 2019 1.409% 25/12/2035	42,927	0.00		EUR 600,000	Programa Cedulas TDA Fondo de Titulizacion de Activos 4.25% 10/4/2031	672,020	0.02	
EUR 44,318	Autonoria Spain 2019 1.909% 25/12/2035	42,697	0.00		EUR 6,000,000	Santander Consumer Finance 0.375% 27/6/2024	5,767,080	0.18	
EUR 46,255	Autonoria Spain 2019 2.909% 25/12/2035	44,252	0.00		EUR 17,500,000	Spain Government Bond 0% 31/1/2025	16,835,262	0.53	
EUR 44,319	Autonoria Spain 2019 4.059% 25/12/2035	42,589	0.00		EUR 19,237,000	Spain Government Bond 0% 31/1/2027	17,637,732	0.55	
EUR 1,000,634	Autonoria Spain 2021 FT 0.859% 31/1/2039	977,297	0.03		EUR 5,740,000	Spain Government Bond 0.25% 30/7/2024	5,609,486	0.18	
EUR 272,900	Autonoria Spain 2021 FT 1.609% 31/1/2039	258,878	0.01		EUR 8,710,000	Spain Government Bond 0.6% 31/10/2029	7,765,532	0.24	
EUR 282,053	Autonoria Spain 2021 FT 2.709% 31/1/2039	266,002	0.01		EUR 7,400,000	Spain Government Bond 0.8% 30/7/2029	6,696,408	0.21	
EUR 188,035	Autonoria Spain 2021 FT 3.959% 31/1/2039	177,482	0.01		EUR 6,030,000	Spain Government Bond 0.85% 30/7/2037	4,467,084		

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
EUR 15,371,000	Spain Government Bond 1.95% 30/4/2026	15,450,987	0.48	GBP 555,000	Azure Finance NO 2 4.691% 20/7/2030	641,502	0.02
EUR 9,168,000	Spain Government Bond 1.95% 30/7/2030	8,898,093	0.28	EUR 650,000	Barclays 0.877% 28/1/2028	562,939	0.02
EUR 37,723,000	Spain Government Bond 2.55% 31/10/2032	37,147,913	1.16	GBP 100,000	Barley Hill NO 2 3.391% 27/8/2058	110,505	0.00
EUR 3,977,000	Spain Government Bond 2.7% 31/10/2048	3,680,714	0.12	EUR 5,335,000	BAT International Finance 0.875% 13/10/2023	5,271,022	0.17
EUR 33,020,000	Spain Government Bond 2.75% 31/10/2024	33,933,830	1.06	EUR 1,745,000	BAT International Finance 2.75% 25/3/2025	1,740,533	0.05
EUR 7,386,000	Spain Government Bond 3.45% 30/7/2066	7,465,214	0.23	EUR 6,839,000	BAT International Finance 3.125% 6/3/2029*	6,162,590	0.19
EUR 5,085,000	Spain Government Bond 4.7% 30/7/2041	6,325,495	0.20	EUR 5,535,000	BP Capital Markets 1.231% 8/5/2031*	4,642,426	0.15
EUR 3,541,000	Spain Government Bond 4.9% 30/7/2040	4,480,819	0.14	EUR 2,235,000	BP Capital Markets 1.573% 16/2/2027*	2,104,820	0.07
		332,331,870	10.41	EUR 4,951,000	BP Capital Markets 3.625% 22/6/2171	4,289,192	0.13
瑞典				GBP 695,438	Brass No 10 1.891% 16/4/2069	801,276	0.03
SEK 5,000,000	Landshypotek Bank 0.75% 25/5/2023	462,967	0.01	GBP 388,440	Brass NO 7 2.191% 16/10/2059	451,405	0.01
EUR 2,800,000	Lansforsakringar Bank 0.875% 25/9/2023*	2,764,706	0.09	GBP 205,675	Brass NO 8 2.413% 16/11/2066	238,742	0.01
EUR 3,125,000	Lansforsakringar Hypotek 0.625% 29/1/2026	2,960,454	0.09	EUR 9,525,000	Cadent Finance 0.625% 19/3/2030	7,553,230	0.24
EUR 15,335,000	Skandinaviska Enskilda Banken 0.05% 1/7/2024	14,759,324	0.46	GBP 382,000	Canada Square Funding 2021-2 2.584% 17/6/2058	429,003	0.01
EUR 625,000	Skandinaviska Enskilda Banken 0.625% 30/1/2023	624,006	0.02	GBP 102,000	Canada Square Funding 2021-2 2.984% 17/6/2058	112,911	0.00
EUR 3,500,000	Skandinaviska Enskilda Banken 0.75% 3/11/2031	3,026,641	0.10	GBP 318,000	Canada Square Funding 6 3.011% 17/1/2059	342,000	0.01
EUR 5,360,000	Svenska Handelsbanken 0.125% 18/6/2024*	5,180,574	0.16	GBP 178,000	Canada Square Funding 6 3.411% 17/1/2059	186,012	0.01
EUR 6,250,000	Svenska Handelsbanken 1.375% 23/2/2029	5,521,906	0.17	GBP 400,000	Canary Wharf Finance II 3.081% 22/10/2037	380,131	0.01
EUR 4,350,000	Svenska Handelsbanken 3.25% 1/6/2033	4,163,820	0.13	GBP 1,976,000	Canary Wharf Finance II 3.806% 22/10/2037	1,835,535	0.06
EUR 1,961,000	Swedbank 0.25% 2/11/2026	1,766,185	0.06	EUR 3,050,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,861,647	0.09
EUR 2,400,000	Swedbank 0.3% 20/5/2027*	2,151,240	0.07	GBP 1,000,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,026,005	0.03
EUR 7,350,000	Swedbank 1.3% 17/2/2027	6,707,022	0.21	GBP 492,202	CMF 2020-1 2.291% 16/1/2057	568,638	0.02
EUR 775,000	Swedbank 3.625% 23/8/2032	748,743	0.02	GBP 220,000	CMF 2020-1 2.691% 16/1/2057	251,823	0.01
EUR 350,000	Swedbank Hypotek 0.5% 5/2/2026	330,180	0.01	GBP 104,000	CMF 2020-1 2.941% 16/1/2057	117,731	0.00
		51,167,768	1.60	GBP 105,000	Dignity Finance 4.696% 31/12/2049	109,622	0.00
瑞士				GBP 800,000	Eastern Power Networks 6.25% 12/11/2036	1,081,564	0.03
EUR 15,440,000	Credit Suisse 0.65% 14/1/2028	12,563,837	0.39	GBP 920,000	Economic Master Issuer 1.991% 25/6/2073	1,052,572	0.03
EUR 4,800,000	Credit Suisse 2.875% 2/4/2032	3,890,640	0.12	GBP 348,333	Economic Master Issuer 2020-1 2.161% 25/6/2072	403,816	0.01
EUR 2,417,000	UBS 0.25% 29/1/2026	2,252,644	0.07	GBP 323,266	Elvet Mortgages 2018-1 2.349% 22/10/2058	375,710	0.01
EUR 6,300,000	UBS 0.25% 3/11/2026	5,710,099	0.18	GBP 619,261	Elvet Mortgages 2020-1 2.268% 22/3/2065	717,468	0.02
EUR 4,775,000	UBS 1.25% 17/4/2025*	4,649,752	0.15	GBP 1,374,000	Finsbury Square 2.369% 16/12/2067	1,545,662	0.05
EUR 13,425,000	UBS 3.125% 15/6/2030*	12,939,820	0.40	GBP 844,000	Finsbury Square 2.619% 16/12/2067	946,317	0.03
USD 3,155,000	UBS 4.988% 5/8/2033	3,064,603	0.10	GBP 178,000	Finsbury Square 2019-2 3.719% 16/9/2069	206,551	0.01
EUR 4,009,000	Zuercher Kantonalbank 2.02% 13/4/2028	3,822,102	0.12	GBP 208,105	Finsbury Square 2019-3 2.379% 16/12/2069	241,499	0.01
		48,893,497	1.53	GBP 182,999	Finsbury Square 2019-3 3.369% 16/12/2069	211,521	0.01
英國				GBP 318,252	Finsbury Square 2020-1 2.169% 16/3/2070	368,384	0.01
GBP 158,898	Albion NO 4 2.373% 17/8/2062	184,326	0.01	GBP 144,973	Finsbury Square 2020-1 2.719% 16/3/2070	165,731	0.01
GBP 100,000	Annington Funding 3.935% 12/7/2047	89,982	0.00	GBP 325,612	Finsbury Square 2020-2 2.669% 16/6/2070	377,920	0.01
GBP 643,977	Atlas Funding 2021-1 2.501% 25/7/2058	740,808	0.02				
GBP 100,000	Atlas Funding 2021-1 3.101% 25/7/2058	114,468	0.00				
GBP 100,000	Atlas Funding 2021-1 3.301% 25/7/2058	113,038	0.00				
GBP 100,000	Atlas Funding 2021-1 3.851% 25/7/2058	112,477	0.00				
GBP 80,864	Auto ABS UK Loans 2019 2.351% 27/11/2027	93,819	0.00				

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
GBP 1,295,000	Funding IV 2.741% 15/9/2024	1,503,955	0.05	EUR 853,000	Nationwide Building Society 2.25% 25/6/2029	844,577	0.03
GBP 605,000	Funding IV 3.391% 15/9/2024	701,948	0.02	EUR 5,000,000	NatWest 0.78% 26/2/2030	4,015,715	0.13
GBP 230,000	Funding IV 3.891% 15/9/2024	266,827	0.01	GBP 891,000	Newday Funding Master Issuer - Series 2021-1 2.661% 15/3/2029	1,021,964	0.03
GBP 965,000	Funding V 2.441% 15/10/2025	1,114,118	0.04	GBP 524,000	Newday Funding Master Issuer - Series 2021-1 3.241% 15/3/2029	595,630	0.02
GBP 487,000	Funding V 2.891% 15/10/2025	548,953	0.02	GBP 307,000	Newday Funding Master Issuer - Series 2021-3 3.041% 15/11/2029	342,810	0.01
GBP 116,000	Funding V 3.391% 15/10/2025	130,148	0.00	GBP 2,800,000	Newday Partnership Funding 2017-1 2.474% 15/12/2027	3,246,820	0.10
GBP 1,279,211	Gemgarto 2018-1 2.27% 16/9/2065	1,484,512	0.05	EUR 47,366	Newgate Funding 0.9% 1/12/2050	46,432	0.00
GBP 318,926	Gemgarto 2018-1 2.422% 16/9/2065	368,463	0.01	GBP 914,480	Oat Hill NO 2 2.541% 27/5/2046	1,054,357	0.03
GBP 1,293,704	Gemgarto 2021-1 1.959% 16/12/2067	1,485,723	0.05	GBP 85,892	Orbita Funding 2020-1 2.271% 17/3/2027	99,719	0.00
GBP 669,000	Gemgarto 2021-1 2.469% 16/12/2067	756,399	0.02	GBP 794,543	Paragon Mortgages No 25 2.463% 15/5/2050	918,343	0.03
GBP 218,000	Gemgarto 2021-1 2.669% 16/12/2067	240,466	0.01	GBP 180,000	Paragon Mortgages No 25 2.763% 15/5/2050	207,345	0.01
GBP 590,454	Gemgarto 2021-1 6.369% 16/12/2067	685,296	0.02	GBP 140,000	Paragon Mortgages No 25 3.113% 15/5/2050	159,436	0.01
EUR 2,893,000	GlaxoSmithKline Capital 1.375% 2/12/2024	2,852,561	0.09	GBP 201,409	Paragon Mortgages No 26 2.743% 15/5/2045	232,338	0.01
GBP 376,800	Greene King Finance 3.593% 15/3/2035	399,475	0.01	GBP 457,500	Permanent Master Issuer 2.13% 15/7/2058	530,862	0.02
GBP 5,437,620	Greene King Finance 3.98% 15/12/2033	5,897,845	0.19	GBP 1,020,661	Precise Mortgage Funding 2019-1B 2.541% 12/12/2055	1,181,325	0.04
GBP 755,374	Hops Hill No 1 2.641% 27/5/2054	867,707	0.03	GBP 110,000	Precise Mortgage Funding 2020-1B 3.141% 16/10/2056	125,183	0.00
GBP 155,991	Hops Hill No 1 3.291% 27/5/2054	177,855	0.01	GBP 100,000	Precise Mortgage Funding 2020-1B 3.391% 16/10/2056	111,882	0.00
GBP 199,992	Hops Hill No 1 3.541% 27/5/2054	224,971	0.01	GBP 100,000	Precise Mortgage Funding 2020-1B 3.641% 16/10/2056	111,544	0.00
GBP 99,998	Hops Hill No 1 4.041% 27/5/2054	112,580	0.00	GBP 410,000	Residential Mortgage 32 3.602% 20/6/2070	468,688	0.01
EUR 6,175,000	HSBC 3.019% 15/6/2027	6,005,558	0.19	GBP 599,501	RMAC NO 2 2.43% 12/6/2046	694,060	0.02
GBP 230,750	Lanark Master Issuer 2.263% 22/12/2069	267,898	0.01	GBP 150,000	RMAC NO 2 2.91% 12/6/2046	174,194	0.01
GBP 2,615,068	Lanebrook Mortgage Transaction 2020-1 2.441% 12/6/2057	3,011,408	0.09	GBP 190,000	RMAC NO 2 3.31% 12/6/2046	219,293	0.01
GBP 630,000	Lanebrook Mortgage Transaction 2020-1 3.191% 12/6/2057	723,288	0.02	GBP 1,110,000	Sage AR Funding No 1 2.943% 17/11/2030	1,265,449	0.04
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 3.591% 12/6/2057	418,636	0.01	GBP 385,000	Sage AR Funding No 1 3.643% 17/11/2030	434,450	0.01
GBP 267,000	Lanebrook Mortgage Transaction 2021-1 2.524% 20/7/2058	296,646	0.01	GBP 535,000	Sage AR Funding No 1 3.843% 17/11/2030	601,481	0.02
GBP 158,000	Lanebrook Mortgage Transaction 2021-1 2.824% 20/7/2058	168,485	0.01	EUR 150,000	Santander UK 0.05% 12/1/2027	135,785	0.00
GBP 103,000	Lanebrook Mortgage Transaction 2021-1 3.224% 20/7/2058	110,020	0.00	EUR 3,950,000	Santander UK 0.1% 12/5/2024	3,818,129	0.12
GBP 300,000	Lloyds Bank 5.125% 7/3/2025	359,382	0.01	EUR 6,775,000	Santander UK 0.603% 13/9/2029	5,476,266	0.17
GBP 677,146	London Wall Mortgage Capital 2.443% 15/5/2051	768,338	0.02	GBP 1,247,740	Silk Road Finance Number Six 2.26% 21/9/2067	1,452,664	0.05
GBP 1,013,154	Mortimer BTL 2021-1 2.11% 23/6/2053	1,148,841	0.04	GBP 800,000	Silverstone Master Issuer 2.049% 21/1/2070	928,102	0.03
GBP 110,000	Mortimer BTL 2021-1 2.86% 23/6/2053	119,804	0.00	GBP 324,900	Silverstone Master Issuer 2.329% 21/1/2070	378,137	0.01
EUR 2,840,000	National Grid 0.553% 18/9/2029	2,314,659	0.07	EUR 1,713,000	Sky 2.5% 15/9/2026	1,703,064	0.05
EUR 4,825,000	National Grid 2.949% 30/3/2030	4,625,028	0.15	EUR 4,400,000	SSE 1.75% 16/4/2030	3,919,138	0.12
EUR 500,000	National Westminster Bank 0.5% 15/5/2024	486,400	0.01	EUR 5,800,000	SSE 4% 21/4/2171	5,340,350	0.17
EUR 2,706,000	Nationwide Building Society 0.25% 14/9/2028	2,256,842	0.07	GBP 400,207	Tesco Property Finance 1 7.623% 13/7/2039	534,411	0.02
EUR 307,000	Nationwide Building Society 0.75% 26/10/2022	307,117	0.01	GBP 814,619	Tesco Property Finance 3 5.744% 13/4/2040	946,074	0.03
				GBP 497,808	Tesco Property Finance 4 5.801% 13/10/2040	577,520	0.02
				GBP 157,000	Together Asset Backed Securitisation 2021-1st1 2.48% 12/7/2063	172,037	0.01

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 2.78% 12/7/2063	114,678	0.00	EUR 125,000	Yorkshire Building Society 0.01% 13/10/2027	110,724	0.00
GBP 1,047,321	Tower Bridge Funding 2020-1 2.772% 20/9/2063	1,215,190	0.04	EUR 250,000	Yorkshire Building Society 0.375% 11/4/2023	248,406	0.01
GBP 560,000	Tower Bridge Funding 2020-1 3.502% 20/9/2063	647,787	0.02	EUR 679,000	Yorkshire Building Society 0.75% 10/11/2022	679,119	0.02
GBP 145,000	Tower Bridge Funding 2020-1 3.852% 20/9/2063	167,598	0.01				161,549,727 5.07
GBP 115,000	Tower Bridge Funding 2020-1 4.852% 20/9/2063	133,065	0.00	美國			
GBP 381,999	Tower Bridge Funding 2021-1 3.079% 21/7/2064	435,164	0.01	EUR 3,475,000	Air Products and Chemicals 0.8% 5/5/2032	2,766,135	0.09
GBP 364,999	Tower Bridge Funding 2021-1 3.429% 21/7/2064	415,708	0.01	EUR 844,000	American Tower 0.95% 5/10/2030	669,642	0.02
GBP 252,000	Tower Bridge Funding 2021-1 3.729% 21/7/2064	282,528	0.01	EUR 501,000	American Tower 1% 15/1/2032	381,970	0.01
GBP 625,517	Tower Bridge Funding 2021-2 2.473% 20/11/2063	709,900	0.02	EUR 1,506,000	American Tower 1.25% 21/5/2033	1,141,428	0.04
GBP 252,999	Tower Bridge Funding 2021-2 2.793% 20/11/2063	282,237	0.01	EUR 1,780,000	AT&T 2.6% 19/5/2038	1,497,300	0.05
GBP 139,999	Tower Bridge Funding 2021-2 3.193% 20/11/2063	154,659	0.00	EUR 5,710,000	Bank of America 1.379% 7/2/2025	5,614,106	0.18
GBP 168,999	Tower Bridge Funding 2021-2 3.493% 20/11/2063	179,999	0.01	EUR 4,610,000	Booking 0.1% 8/3/2025	4,333,285	0.14
GBP 331,000	Tower Bridge Funding 2022-1 2.402% 20/12/2063	362,087	0.01	EUR 1,126,000	Coca-Cola 0.375% 15/3/2033	854,989	0.03
GBP 195,000	Tower Bridge Funding 2022-1 2.652% 20/12/2063	206,854	0.01	EUR 914,000	Comcast 0% 14/9/2026	820,863	0.02
GBP 850,754	Turbo Finance 9 2.521% 20/8/2028	986,408	0.03	EUR 4,361,000	Eli Lilly 1.375% 14/9/2061	2,426,547	0.07
GBP 1,250,000	Turbo Finance 9 3.341% 20/8/2028	1,434,768	0.05	EUR 6,990,000	Fidelity National Information Services 0.625% 3/12/2025	6,492,137	0.20
GBP 300,000	Twin Bridges 2018-1 2.71% 12/9/2050	346,037	0.01	EUR 4,670,000	Fidelity National Information Services 0.75% 21/5/2023	4,642,307	0.15
GBP 641,000	Twin Bridges 2018-1 3.21% 12/9/2050	737,057	0.02	EUR 10,200,000	Goldman Sachs 0.875% 9/5/2029	8,433,870	0.26
GBP 345,000	Twin Bridges 2018-1 3.51% 12/9/2050	394,178	0.01	EUR 2,570,000	Goldman Sachs 1.625% 27/7/2026*	2,413,382	0.07
GBP 367,925	Twin Bridges 2019-2 2.491% 12/6/2053	427,221	0.01	EUR 9,800,000	Goldman Sachs 2% 1/11/2028	8,936,696	0.28
GBP 275,000	Twin Bridges 2019-2 3.341% 12/6/2053	319,191	0.01	EUR 6,477,000	International Flavors & Fragrances 1.8% 25/9/2026	6,108,847	0.19
GBP 150,000	Twin Bridges 2019-2 3.941% 12/6/2053	174,199	0.01	EUR 2,675,000	JPMorgan Chase 1.963% 23/3/2030	2,414,562	0.08
GBP 1,145,000	Twin Bridges 2020-1 3.341% 12/12/2054	1,318,703	0.04	EUR 2,076,000	Levi Strauss 3.375% 15/3/2027*	1,993,624	0.06
GBP 390,000	Twin Bridges 2020-1 3.591% 12/12/2054	445,435	0.01	EUR 10,690,000	Morgan Stanley 0.637% 26/7/2024	10,532,269	0.33
GBP 225,000	Twin Bridges 2020-1 4.341% 12/12/2054	256,860	0.01	EUR 300,000	Morgan Stanley 2.103% 8/5/2026	292,076	0.01
GBP 891,390	Twin Bridges 2021-1 2.191% 12/3/2055	1,012,772	0.03	EUR 7,660,000	National Grid North America 0.75% 8/8/2023	7,571,828	0.24
GBP 1,155,000	Twin Bridges 2021-1 2.741% 12/3/2055	1,294,019	0.04	USD 3,797,000	Oracle 3.6% 1/4/2050	2,617,848	0.08
GBP 436,000	Twin Bridges 2021-1 2.941% 12/3/2055	474,968	0.02	EUR 2,215,000	US Bancorp 0.85% 7/6/2024*	2,150,665	0.07
GBP 220,000	Twin Bridges 2021-1 3.441% 12/3/2055	234,281	0.01	EUR 7,825,000	Verizon Communications 0.375% 22/3/2029	6,648,168	0.21
GBP 618,000	Twin Bridges 2021-2 2.241% 12/9/2055	664,265	0.02	EUR 2,582,000	Verizon Communications 0.875% 19/3/2032	2,081,931	0.06
GBP 176,000	Twin Bridges 2021-2 2.491% 12/9/2055	187,866	0.01				93,836,475 2.94
GBP 187,000	Twin Bridges 2021-2 2.841% 12/9/2055	193,991	0.01	總債券			3,062,201,311 95.93
GBP 192,841	Twin Bridges 2021-2 4.241% 12/9/2055	223,251	0.01	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			3,156,480,125 98.89
GBP 437,693	Unique Pub Finance 7.395% 28/3/2024	515,530	0.02	其他可轉讓證券			
EUR 4,470,000	WPP Finance 2016 1.375% 20/3/2025*	4,334,425	0.14	債券			
				丹麥			
				DKK 1	Nordea Kredit Realkreditaktieselskab 1% 1/10/2050	—	0.00
				總債券			— 0.00
				其他可轉讓證券總額			— 0.00
				總投資組合			3,156,480,125 98.89
				其他淨資產			35,574,936 1.11
				淨資產總額 (歐元)			3,192,055,061 100.00

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
CNH	15,171,000	EUR	2,133,132	HSBC Bank	14/9/2022	63,384
CNH	51,865,000	USD	7,567,460	HSBC Bank	21/9/2022	(48,255)
EUR	2,106,908	CNH	15,171,000	Morgan Stanley	14/9/2022	(89,608)
EUR	11,046,570	GBP	9,467,500	Barclays	21/9/2022	71,192
EUR	5,805,601	GBP	4,930,000	Bank of America	21/9/2022	90,405
EUR	10,801,040	DKK	80,370,000	Bank of America	14/10/2022	(4,990)
EUR	26,094,566	USD	26,540,000	Barclays	14/10/2022	(357,429)
EUR	679,864	AUD	1,020,000	Morgan Stanley	14/10/2022	(17,318)
EUR	93,645,092	GBP	79,640,000	HSBC Bank	14/10/2022	1,423,946
EUR	6,229,151	NZD	10,340,000	Standard Chartered Bank	14/10/2022	(83,719)
EUR	449,503	SEK	4,820,000	Morgan Stanley	14/10/2022	(1,632)
EUR	6,018	NZD	10,000	Morgan Stanley	14/10/2022	(87)
EUR	505,814	USD	510,000	Bank of America	14/10/2022	(2,495)
EUR	207,800	USD	210,000	BNY Mellon	14/10/2022	(1,504)
EUR	198,230	USD	200,000	Toronto-Dominion	14/10/2022	(1,107)
EUR	11,768	GBP	10,000	Toronto-Dominion	14/10/2022	188
EUR	3,013,390	GBP	2,560,000	BNP Paribas	14/10/2022	48,973
EUR	543,745	USD	560,000	RBS	14/10/2022	(14,398)
EUR	9,730	USD	10,000	Deutsche Bank	14/10/2022	(236)
EUR	1,061,412	GBP	900,000	Royal Bank of Canada	14/10/2022	19,235
EUR	3,045,000	USD	3,103,236	Barclays	21/9/2022	(52,859)
EUR	378,075	GBP	320,000	Standard Chartered Bank	14/10/2022	7,523
GBP	1,320,000	EUR	1,529,867	HSBC Bank	21/9/2022	367
GBP	5,580,000	EUR	6,424,087	Barclays	21/9/2022	44,634
GBP	2,567,500	EUR	2,960,746	Morgan Stanley	21/9/2022	15,677
GBP	4,930,000	EUR	5,794,587	JP Morgan	21/9/2022	(79,392)
GBP	2,760,000	EUR	3,261,638	Morgan Stanley	14/10/2022	(65,626)
USD	4,108,756	CNH	27,695,000	Morgan Stanley	21/9/2022	93,515

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
USD	3,124,435	EUR	3,045,000	Bank of America	21/9/2022	74,022
USD	16,470,000	EUR	16,082,612	Standard Chartered Bank	14/10/2022	332,774
USD	3,556,739	CNH	24,170,000	Westpac	21/9/2022	52,606
未實現淨增值						1,517,786
瑞士法郎避險股份類別						
CHF	2,550,371	EUR	2,614,561	BNY Mellon	15/9/2022	(11,096)
EUR	123,414	CHF	119,194	BNY Mellon	15/9/2022	1,738
未實現淨減值						(9,358)
英鎊避險股份類別						
EUR	1,176,805	GBP	997,837	BNY Mellon	15/9/2022	19,716
GBP	21,089,935	EUR	25,007,545	BNY Mellon	15/9/2022	(551,805)
未實現淨減值						(532,089)
日圓避險股份類別						
EUR	372	JPY	51,119	BNY Mellon	15/9/2022	4
JPY	1,072,754	EUR	7,808	BNY Mellon	15/9/2022	(81)
未實現淨減值						(77)
波蘭幣避險股份類別						
EUR	226,289	PLN	1,072,242	BNY Mellon	15/9/2022	128
PLN	6,089,901	EUR	1,287,075	BNY Mellon	15/9/2022	(2,583)
未實現淨減值						(2,455)
美金避險股份類別						
EUR	26,214,579	USD	26,449,096	BNY Mellon	15/9/2022	(199,735)
USD	501,762,961	EUR	491,124,901	BNY Mellon	15/9/2022	9,983,782
未實現淨增值						9,784,047
未實現淨增值總額 (歐元曝險部位 - 歐元 794,957,227)						10,757,854

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (歐元)	未實現增值／ (減值) (歐元)
(2,105)	EUR	Euro BOBL	2022 年 9 月	259,378,100	3,754,013
21	EUR	Euro BOBL	2022 年 9 月	2,587,620	(55,010)
(725)	EUR	Euro Bund	2022 年 9 月	107,459,500	5,015,370
7	EUR	Euro Bund	2022 年 9 月	1,037,540	(21,490)
327	EUR	Euro BUXL	2022 年 9 月	54,334,320	(2,137,752)
(1,266)	EUR	Euro Schatz	2022 年 9 月	137,563,560	1,029,750
(16)	EUR	Euro Schatz	2022 年 9 月	1,738,560	13,500
708	EUR	Euro-BTP	2022 年 9 月	84,974,160	(4,285,170)
(2)	EUR	Euro-BTP	2022 年 9 月	240,040	5,570
(14)	EUR	Euro-OAT	2022 年 9 月	1,936,200	51,595
402	EUR	Euro-OAT	2022 年 9 月	55,596,600	(781,070)
1,544	EUR	Short-Term Euro-BTP	2022 年 9 月	166,752,000	(1,283,311)
(43)	JPY	Japanese 10 Year Bond (OSE)	2022 年 9 月	46,302,512	78,782
6	GBP	3 Month SONIA	2022 年 12 月	1,693,444	(3,220)
266	GBP	3 Month SONIA	2022 年 12 月	75,076,008	(141,722)
(3)	USD	US Ultra 10 Year Note	2022 年 12 月	376,197	(422)
(176)	USD	US Ultra 10 Year Note	2022 年 12 月	22,070,240	(24,728)
(42)	USD	US Ultra Bond (CBT)	2022 年 12 月	6,324,837	(43,950)

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (歐元)	未實現增值／ (減值) (歐元)
123	GBP	Long Gilt	2022 年 12 月	15,455,479	(242,826)
2	GBP	Long Gilt	2022 年 12 月	251,309	(4,270)
(1)	USD	US Treasury 5 Year Note (CBT)	2022 年 12 月	110,851	492
5	GBP	3 Month SONIA	2023 年 3 月	1,397,352	(11,647)
211	GBP	3 Month SONIA	2023 年 3 月	58,968,233	(488,493)
合計				1,101,624,662	423,991

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (歐元)	市場價值 (歐元)
CDS	EUR (57,512,612)	Fund provides default protection on ITRAXX.EUR.37.V1; and receives Fixed 1%	Goldman Sachs	20/6/2027	(468,046)	(462,163)
IFS	GBP 4,760,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.328%	Goldman Sachs	16/1/2032	(496,292)	(496,292)
IFS	GBP 5,490,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.3245%	Goldman Sachs	16/2/2032	(530,818)	(530,818)
IFS	GBP 5,140,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.371%	Goldman Sachs	16/2/2032	(466,075)	(466,075)
IFS	EUR 6,160,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.731%	Goldman Sachs	16/8/2032	51,600	51,600
IRS	KRW 15,792,971,800	Fund receives Fixed 1.63%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	(239,596)	(239,596)
IRS	KRW 38,994,981,250	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 1.59%	Bank of America	21/9/2023	(602,980)	(602,980)
IRS	KRW 32,495,808,750	Fund receives Fixed 1.632%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/9/2023	(492,521)	(492,521)
IRS	GBP 28,950,000	Fund receives Fixed 3.748%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	24/8/2024	(113,410)	(113,410)
IRS	EUR 45,000,000	Fund receives Fixed 0.71%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/3/2027	(2,871,649)	(2,924,159)
IRS	EUR 37,200,000	Fund receives Fixed 1.58886%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	16/4/2027	(1,060,774)	(1,060,774)
IRS	EUR 68,825,000	Fund receives Fixed 2.35701%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	16/4/2027	431,194	339,986
IRS	EUR 53,200,000	Fund receives Fixed 1.2835%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	29/4/2027	(2,111,580)	(2,111,580)
IRS	EUR 8,160,000	Fund receives Fixed 0.6245%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	10/2/2029	(794,993)	(794,993)
IRS	EUR 6,000,000	Fund receives Fixed 0.547%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	9/3/2029	(630,577)	(630,577)
IRS	EUR 20,055,000	Fund receives Fixed 1.6412%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2031	(1,178,797)	(1,178,797)
IRS	EUR 39,485,000	Fund receives Fixed 1.84923%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2031	(1,656,051)	(1,656,051)
IRS	EUR 67,375,000	Fund receives Fixed 2.52593%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2031	962,861	864,254
IRS	EUR 8,500,000	Fund receives Fixed 1.566%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	29/4/2032	(587,340)	(587,340)
IRS	KRW 16,702,858,200	Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	21/9/2023	(251,876)	(251,876)
合計 (歐元曝險部位 - 歐元 533,626,079)					(13,107,720)	(13,344,162)

CDS: 信用違約交換
IFS: 通膨交換
IRS: 利率交換

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (歐元)	市場價值 (歐元)
EUR (15,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed annually from 25/1/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 25/7/2023	Barclays	23/1/2023	(145,775)	(351,925)
EUR (15,365,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed annually from 14/12/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/6/2023	Goldman Sachs	12/12/2022	(104,691)	(255,268)
EUR (8,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.81% Fixed annually from 10/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023	JP Morgan	8/2/2023	(309,191)	(553,190)
EUR (8,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023; and pays 1.81% Fixed annually from 10/2/2024	JP Morgan	8/2/2023	159,089	(84,911)
EUR (8,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023; and pays 1.798% Fixed annually from 14/2/2024	Morgan Stanley	10/2/2023	153,911	(84,089)
EUR (8,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.798% Fixed annually from 14/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023	Morgan Stanley	10/2/2023	(322,553)	(560,553)
合計 (歐元曝險部位 - 歐元 26,808,035)				(569,210)	(1,889,936)

貝萊德歐元市場基金 (Euro-Markets Fund)

至 2022 年 8 月 31 日止之投資組合

持股量		說明	市場價值 (歐元)	淨資產 %	持股量		說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具					愛爾蘭				
					257,622	Kingspan	14,787,503	1.14	
基金					121,899	Linde	34,619,316	2.66	
					49,406,819				3.80
230,636		愛爾蘭 BlackRock ICS Euro Liquid Environmentally Aware Fund*	22,625,420	1.74	義大利				
					2,179,554	FinecoBank Banca Fineco	23,855,219	1.83	
總基金數					10,035,544	Intesa Sanpaolo	17,405,647	1.34	
					412,020	Moncler*	18,507,938	1.42	
					59,768,804				4.59
普通股 (股份)					盧森堡				
668,189		比利時 Azelis	13,270,233	1.02	55,993	Majorel Luxembourg	1,276,640	0.10	
184,220		KBC	8,746,766	0.67					
			22,016,999	1.69	荷蘭				
					14,315	Adyen	22,649,193	1.74	
					399,393	Airbus	39,515,943	3.04	
					125,166	ASM International	34,558,333	2.66	
					213,211	ASML	105,496,803	8.11	
					191,660	BE Semiconductor Industries*	9,274,427	0.71	
					126,315	Ferrari	24,587,215	1.89	
					259,342	IMCD	36,243,045	2.78	
					428,750	QIAGEN	19,602,450	1.51	
					888,123	STMicroelectronics	31,492,842	2.42	
					970,541	Universal Music*	19,251,651	1.48	
					342,671,902				26.34
					葡萄牙				
5,060,312		EDP - Energias de Portugal	24,279,377	1.86					
					瑞典				
1,090,632		Beijer Ref*	14,425,897	1.11					
					瑞士				
41,425		Sika*	9,457,911	0.73					
					英國				
1,443,412		Allfunds	11,540,079	0.88					
575,126		RELX	15,195,501	1.17					
					26,735,580				2.05
普通股 (股份) 總額					1,276,405,742				98.08
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額					1,299,031,162				99.82
總投資組合					1,299,031,162				99.82
其他淨資產					2,284,499				0.18
淨資產總額 (歐元)					1,301,315,661				100.00
			198,267,554	15.23					

[~] 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

貝萊德歐元市場基金 (Euro-Markets Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
瑞士法郎避險股份類別						
CHF	16,076,190	EUR	16,481,471	BNY Mellon	15/9/2022	(70,602)
EUR	1,523,943	CHF	1,471,536	BNY Mellon	15/9/2022	21,768
未實現淨減值						(48,834)
英鎊避險股份類別						
EUR	271,877	GBP	231,031	BNY Mellon	15/9/2022	3,975
GBP	2,695,008	EUR	3,195,434	BNY Mellon	15/9/2022	(70,322)
未實現淨減值						(66,347)
港幣避險股份類別						
EUR	46,523	HKD	366,477	BNY Mellon	15/9/2022	(124)
HKD	4,362,856	EUR	544,436	BNY Mellon	15/9/2022	10,877
未實現淨增值						10,753
新加坡幣避險股份類別						
EUR	737,479	SGD	1,038,287	BNY Mellon	15/9/2022	(4,639)
SGD	1,920,276	EUR	1,363,654	BNY Mellon	15/9/2022	8,869
未實現淨增值						4,230
美金避險股份類別						
EUR	6,012,142	USD	6,062,921	BNY Mellon	15/9/2022	(42,806)
USD	60,735,294	EUR	59,525,635	BNY Mellon	15/9/2022	1,130,394
未實現淨增值						1,087,588
未實現淨增值總額 (歐元曝險部位 - 歐元 90,795,014)						987,390

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
工業	23.80
週期性消費品	21.70
科技	17.87
非週期性消費品	15.72
金融	7.61
能源	4.86
基本材料	4.66
公共事業	1.86
投資基金	1.74
其他淨資產	0.18
	100.00

貝萊德歐洲基金 (European Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				荷蘭			
				16,027	Adyen*	25,357,919	2.08
				66,972	ASM International*	18,490,969	1.52
				111,221	ASML	55,032,151	4.51
				392,099	BE Semiconductor Industries*	18,973,671	1.55
				140,989	Ferrari	27,443,509	2.25
				199,565	IMCD	27,889,209	2.28
				391,542	STMicroelectronics	13,884,079	1.14
總基金數				187,071,507			
普通股 (股份)				西班牙			
	比利時			449,241	Amadeus IT*	23,854,697	1.95
448,889	KBC	21,313,250	1.75	9,983,424	CaixaBank*	29,870,405	2.45
				53,725,102			
	丹麥			瑞典			
309,991	DSV	45,556,724	3.73	2,088,820	Atlas Copco	21,582,732	1.77
68,208	Genmab	24,312,425	1.99	1,021,360	Epiroc	15,958,967	1.31
758,935	Novo Nordisk	81,329,134	6.66	287,032	EQT*	6,576,830	0.54
517,305	Royal Unibrew*	38,742,275	3.18	2,342,833	Hexagon	24,470,682	2.00
				68,589,211			
	芬蘭			瑞士			
2,181,901	Nordea Bank	20,400,414	1.67	101,088	Lonza	54,764,265	4.48
				137,877	Sika*	31,479,262	2.58
	法國			157,849	Straumann*	17,697,366	1.45
110,231	LVMH Moet Hennessy Louis Vuitton*	72,498,928	5.94	40,127	VAT*	9,739,021	0.80
154,370	Schneider Electric*	18,647,896	1.53	113,679,914			
127,457	Teleperformance*	36,975,276	3.03	英國			
1,116,352	TotalEnergies	56,543,229	4.63	1,648,192	Allfunds	13,177,295	1.08
				348,244	Ashtead	17,274,630	1.42
	德國			565,774	AstraZeneca	70,954,073	5.81
296,321	CTS Eventim*	15,986,518	1.31	1,623,879	Auto Trader	12,360,798	1.01
155,813	MTU Aero Engines	27,524,366	2.25	14,182,525	JD Sports Fashion	18,851,142	1.54
				2,330,517	RELX	61,574,985	5.04
	愛爾蘭			113,830	Spirax-Sarco Engineering	14,212,092	1.16
172,709	Kingspan	9,913,497	0.81	208,405,015			
172,156	Linde	48,892,304	4.01	普通股 (股份) 總額			
				1,190,323,887			
	義大利			允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額			
1,435,397	FinecoBank Banca Fineco	15,710,420	1.28	1,216,219,588			
				總投資組合			
	盧森堡			1,216,219,588			
1,801,285	Tenaris	24,506,482	2.01	其他淨資產			
				4,682,553			
				淨資產總額 (歐元)			
				1,220,902,141			
				100.00			

* 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

貝萊德歐洲基金 (European Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
澳幣避險股份類別						
AUD	3,618,835	EUR	2,472,363	BNY Mellon	15/9/2022	5,069
EUR	206,953	AUD	300,854	BNY Mellon	15/9/2022	992
未實現淨增值						6,061
加拿大幣避險股份類別						
CAD	1,893,648	EUR	1,436,878	BNY Mellon	15/9/2022	3,009
EUR	161,000	CAD	210,983	BNY Mellon	15/9/2022	574
未實現淨增值						3,583
離岸人民幣避險股份類別						
CNY	763,450	EUR	110,564	BNY Mellon	15/9/2022	(37)
EUR	8,170	CNY	56,254	BNY Mellon	15/9/2022	27
未實現淨減值						(10)
英鎊避險股份類別						
EUR	239,330	GBP	203,332	BNY Mellon	15/9/2022	3,547
GBP	2,744,953	EUR	3,254,550	BNY Mellon	15/9/2022	(71,522)
未實現淨減值						(67,975)
港幣避險股份類別						
EUR	2,748,481	HKD	21,976,724	BNY Mellon	15/9/2022	(48,749)
HKD	139,815,427	EUR	17,449,444	BNY Mellon	15/9/2022	346,495
未實現淨增值						297,746
紐元避險股份類別						
EUR	64,217	NZD	104,218	BNY Mellon	15/9/2022	456
NZD	1,453,466	EUR	894,316	BNY Mellon	15/9/2022	(5,069)
未實現淨減值						(4,613)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
新加坡幣避險股份類別						
EUR	579,400	SGD	809,904	BNY Mellon	15/9/2022	521
SGD	10,919,526	EUR	7,754,672	BNY Mellon	15/9/2022	50,095
未實現淨增值						50,616
美金避險股份類別						
EUR	9,345,940	USD	9,402,126	BNY Mellon	15/9/2022	(43,797)
USD	92,493,937	EUR	90,524,862	BNY Mellon	15/9/2022	1,848,473
未實現淨增值						1,804,676
未實現淨增值總額 (歐元曝險部位 - 歐元 139,632,303)						2,090,084

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	35.14
工業	19.95
週期性消費品	13.32
科技	11.75
金融	7.69
能源	4.63
基本材料	4.01
投資基金	2.12
通訊	1.01
其他淨資產	0.38
	100.00

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				荷蘭			
基金	愛爾蘭 20,466 BlackRock ICS Euro Liquid Environmentally Aware Fund [~]	2,007,765	0.18	16,179	Adyen*	25,598,414	2.27
				48,333	ASM International	13,344,741	1.19
				114,881	ASML*	56,843,119	5.04
				257,985	BE Semiconductor Industries*	12,483,894	1.11
總基金數				119,561	Ferrari*	23,272,549	2.07
				188,953	IMCD	26,406,182	2.34
				315,569	STMicroelectronics	11,190,077	0.99
				169,138,976 15.01			
普通股 (股份)				西班牙			
405,771	比利時 KBC	19,266,007	1.71	386,681	Amadeus IT	20,532,761	1.82
				9,029,421	CaixaBank	27,016,028	2.40
				47,548,789 4.22			
255,816	丹麥 DSV	37,595,088	3.33	瑞典			
				1,531,780	Atlas Copco	15,827,116	1.41
				47,864	Genmab	14,566,526	1.29
				589,991	Novo Nordisk	5,997,515	0.53
519,500	Royal Unibrew*	38,906,664	3.45	261,749	EQT*	21,565,765	1.91
156,787,378 13.91				2,064,715	Hexagon*	57,956,922	5.14
				57,956,922 5.14			
1,938,351	芬蘭 Nordea Bank	18,123,262	1.61	瑞士			
				53,395	Belimo*	20,490,624	1.82
100,717	法國 LVMH Moët Hennessy Louis Vuitton*	66,241,571	5.88	2,599	Chocoladefabriken Lindt & Spruengli	27,534,067	2.44
				91,205	Lonza	49,410,165	4.39
				116,188	Sika*	26,527,358	2.35
				142,121	Straumann*	15,934,009	1.41
112,610	Teleperformance	32,668,161	2.90	37,010	VAT*	8,982,509	0.80
1,024,478	TotalEnergies	51,889,811	4.60	148,878,732 13.21			
194,825,572 17.29							
232,613	德國 CTS Eventim*	12,549,471	1.11	英國			
				1,215,114	Allfunds	9,714,836	0.86
				320,066	Ashtead	15,876,862	1.41
				1,467,896	Auto Trader	11,173,472	0.99
25,743	Rational*	14,055,678	1.25	351,626	Dechra Pharmaceuticals	14,439,538	1.28
51,902,489 4.60				11,306,345	JD Sports Fashion	15,028,178	1.33
158,735	愛爾蘭 Kingspan	9,111,389	0.81	2,141,949	RELX	56,592,798	5.02
				2,217,311	Rightmove	15,838,506	1.41
158,227				Linde	44,936,468	3.99	97,794
54,047,857 4.80				150,874,129 13.38			
				普通股 (股份) 總額			
80,111	義大利 DiaSorin*	10,734,874	0.95	1,119,972,024 99.37			
				允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額			
1,625,447	FinecoBank Banca Fineco	17,790,517	1.58	1,121,979,789 99.55			
				28,525,391 2.53			
				總投資組合			
				1,121,979,789 99.55			
1,624,147	盧森堡 Tenaris*	22,096,520	1.96	其他淨資產			
				5,036,923 0.45			
				淨資產總額 (歐元)			
				1,127,016,712 100.00			

[~] 投資關聯方基金，詳見附註 10。
* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
澳幣避險股份類別						
AUD	2,411,781	EUR	1,647,999	BNY Mellon	15/9/2022	3,093
EUR	210,583	AUD	306,516	BNY Mellon	15/9/2022	744
未實現淨增值						3,837
加拿大幣避險股份類別						
CAD	561,391	EUR	425,992	BNY Mellon	15/9/2022	878
EUR	35,106	CAD	45,800	BNY Mellon	15/9/2022	280
未實現淨增值						1,158
離岸人民幣避險股份類別						
CNY	56,101	EUR	8,125	BNY Mellon	15/9/2022	(3)
EUR	680	CNY	4,681	BNY Mellon	15/9/2022	2
未實現淨減值						(1)
英鎊避險股份類別						
EUR	171,279	GBP	145,455	BNY Mellon	15/9/2022	2,610
GBP	1,582,987	EUR	1,876,777	BNY Mellon	15/9/2022	(41,157)
未實現淨減值						(38,547)
港幣避險股份類別						
EUR	387,937	HKD	3,045,272	BNY Mellon	15/9/2022	336
HKD	14,416,576	EUR	1,799,169	BNY Mellon	15/9/2022	35,797
未實現淨增值						36,133

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
美金避險股份類別						
EUR	15,487,704	USD	15,587,182	BNY Mellon	15/9/2022	(78,947)
USD	167,889,120	EUR	164,312,669	BNY Mellon	15/9/2022	3,357,547
未實現淨增值						3,278,600
未實現淨增值總額 (歐元曝險部位 - 歐元 189,965,638)						3,281,180

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	35.10
工業	20.24
週期性消費品	13.98
科技	11.23
金融	7.83
能源	4.60
基本材料	3.99
通訊	2.40
投資基金	0.18
其他淨資產	0.45
	100.00

貝萊德歐洲價值型基金 (European Value Fund)

至 2022 年 8 月 31 日止之投資組合

持股量		說明	市場價值 (歐元)	淨資產 %	持股量		說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具					荷蘭				
基金	84,933	愛爾蘭 BlackRock ICS Euro Liquid Environmentally Aware Fund [~]	8,331,898	1.07	165,994	Airbus*	16,423,446	2.12	
					313,314	QIAGEN	14,324,716	1.85	
					329,792	STMicroelectronics*	11,694,424	1.51	
							42,442,586	5.48	
總基金數					4,010,068	EDP - Energias de Portugal	19,240,306	2.49	
普通股（股份）					西班牙				
	180,011	比利時 KBC	8,546,922	1.11	4,737,408	CaixaBank*	14,174,325	1.83	
					315,877	Fluidra*	5,110,890	0.66	
					555,003	Industria de Diseno Textil*	12,137,915	1.57	
							31,423,130	4.06	
	89,891	丹麥 DSV	13,210,511	1.71	瑞典				
					150,706	Novo Nordisk	16,149,984	2.09	
					83,582	Pandora	5,068,419	0.65	
					677,378	Tryg	15,360,335	1.99	
				49,789,249	6.44				
	322,606	芬蘭 Kone	13,010,700	1.68	341,009	Alfa Laval	9,164,869	1.19	
					1,977,096	Metso Outotec	15,536,020	2.01	
					2,661,875	Nordea Bank	24,888,092	3.22	
					594,177	UPM-Kymmene	20,219,843	2.61	
				73,654,655	9.52	54,087,046 6.99			
	771,273	法國 ALD	8,453,152	1.09	瑞士				
					392,994	BNP Paribas	18,356,750	2.37	
					118,865	Capgemini	20,902,410	2.70	
					533,219	Cie de Saint-Gobain	21,632,695	2.80	
	595,824	Euroapi	9,268,043	1.20	61,120	Roche	19,830,818	2.56	
					289,821	Sanofi	24,084,125	3.12	
					140,329	Thales	16,853,513	2.18	
					689,556	TotalEnergies*	34,926,011	4.52	
				154,476,699	19.98	66,155	Schindler	11,235,250	1.45
	1,927,442	德國 Commerzbank	12,736,537	1.65	72,220	Zurich Insurance	31,982,608	4.14	
					68,933	Merck	11,980,555	1.55	
					50,377	Rheinmetall	7,957,047	1.03	
					684,045	RWE*	26,609,351	3.44	
				59,283,490	7.67	63,048,676 8.15			
	3,307,188	愛爾蘭 Bank of Ireland	20,676,540	2.67	英國				
					602,015	Associated British Foods	10,743,670	1.39	
					245,123	AstraZeneca	30,741,029	3.98	
					295,666	Berkeley	12,587,460	1.63	
	1,563,099	義大利 UniCredit*	15,315,244	1.98	1,276,603	Biffa	5,943,001	0.77	
					6,178,284	BP	31,335,576	4.05	
					1,976,691	Drax	14,564,699	1.88	
					356,267	InterContinental Hotels	19,520,484	2.52	
				767,040	RELX	20,266,094	2.62		
				2,100,797	Volution	8,556,186	1.10		
				723,738	Weir	12,273,522	1.59		
							166,531,721	21.53	
					普通股（股份）總額		758,516,264	98.07	
					允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		766,848,162	99.14	
					總投資組合		766,848,162	99.14	
					其他淨資產		6,617,445	0.86	
					淨資產總額（歐元）		773,465,607	100.00	

[~] 投資關聯方基金，詳見附註 10。
* 本證券全部或部分代表借貸證券。

貝萊德歐洲價值型基金 (European Value Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
澳幣避險股份類別						
AUD	2,129,228	EUR	1,454,623	BNY Mellon	15/9/2022	3,036
EUR	99,087	AUD	144,326	BNY Mellon	15/9/2022	281
未實現淨增值						3,317
離岸人民幣避險股份類別						
CNY	1,412,917	EUR	204,632	BNY Mellon	15/9/2022	(76)
EUR	11,288	CNY	77,815	BNY Mellon	15/9/2022	23
未實現淨減值						(53)
港幣避險股份類別						
EUR	305,983	HKD	2,422,414	BNY Mellon	15/9/2022	(2,343)
HKD	30,401,422	EUR	3,794,060	BNY Mellon	15/9/2022	75,482
未實現淨增值						73,139
美金避險股份類別						
EUR	5,253,741	USD	5,300,426	BNY Mellon	15/9/2022	(39,714)
USD	52,234,079	EUR	51,122,873	BNY Mellon	15/9/2022	1,043,097
未實現淨增值						1,003,383
未實現淨增值總額 (歐元曝險部位 - 歐元 63,465,509)						1,079,786

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
工業	22.88
非週期性消費品	21.45
金融	20.96
週期性消費品	9.58
能源	8.57
公共事業	7.81
科技	4.21
基本材料	2.61
投資基金	1.07
其他淨資產	0.86
	100.00

貝萊德環球資產配置基金 (Global Allocation Fund)

至 2022 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具					35,320 Imperial Oil* 1,736,870 0.01 361,986 Lions Gate Entertainment 3,779,134 0.02 76,946 Nutrien 7,040,356 0.05 34,345 Pembina Pipeline* 1,211,643 0.01 205,365 TC Energy* 9,973,776 0.06 31,378 Waste Connections 4,394,803 0.03				
基金					146,982,941 0.97				
愛爾蘭					關 曼 群 島				
1,474,946	iShares S&P 500 Industrials Sector UCITS ETF~		11,135,842	0.08	100,000	AAC Technologies*		186,275	0.00
1,609,000	BlackRock Global Funds - Emerging Markets Bond Fund~		31,681,210	0.21	2,377,356	Alibaba		28,563,643	0.19
44,961	BlackRock Strategic Funds - Emerging Markets Short Duration Bond Fund~		4,934,020	0.03	50,800	ANTA Sports Products		614,239	0.00
					221,500	ASMPT		1,722,928	0.01
					48,900	Baidu		881,603	0.01
					298,000	China Feihe		247,175	0.00
					212,000	China Hongqiao		206,906	0.00
					183,000	China Mengniu Dairy		831,224	0.01
					482,000	China Resources Cement		297,849	0.00
					106,000	China Resources Land		435,555	0.00
					1,380,000	Country Garden Services		2,735,876	0.02
					296,500	Dali Foods		135,621	0.00
					1,463,182	Diversey*		9,203,415	0.06
					19,700	ENN Energy		287,144	0.00
					1,024,000	Haidilao International		2,426,725	0.02
					499,375	Hedosophia European Growth		4,945,943	0.03
					169,284	Hedosophia European Growth (Wts 13/5/2027)*		25,403	0.00
					154,452	Highland Transcend Partners I (Wts 31/12/2027)		14,827	0.00
					364,400	Hygeia Healthcare		1,980,182	0.01
					900,550	JD Health International*		6,270,551	0.04
					130,078	JD.com		4,090,314	0.03
					2,994,000	Jinxin Fertility		1,956,937	0.01
					739,200	Kingsoft		2,260,377	0.02
					403,927	Li Auto		11,750,236	0.08
					196,100	Meituan		4,742,218	0.03
					8,660,000	Microport Cardioflow Medtech		3,133,602	0.02
					672,000	Ming Yuan Cloud		557,388	0.00
					63,075	NetEase		1,139,571	0.01
					450,474	NU		2,198,313	0.01
					145,200	Sands China		327,452	0.00
					64,600	Shenzhen International		677,803	0.00
					749,000	SITC International*		1,908,620	0.01
					1,089,900	Tencent		45,436,788	0.30
					436,000	Tingyi Cayman Islands		775,496	0.01
					194,042	TPB Acquisition I		1,888,029	0.01
					64,680	TPB Acquisition I (Wts 19/2/2023)		19,411	0.00
					41,240	TPG Pace Beneficial Finance (Wts 9/10/2027)		2,474	0.00
					574,000	Want Want China*		405,163	0.00
					938,500	WH		640,924	0.00
					356,297	Wuxi Biologics Cayman		3,164,118	0.02
					90,000	Zhongsheng		427,146	0.00
							149,515,464	0.96	
					智 利				
					44,620	Sociedad Quimica y Minera de Chile		4,524,468	0.03
					中 國				
					7,019,000	Agricultural Bank of China		2,298,349	0.02
					482,779	Aier Eye Hospital		2,058,770	0.01
					648,033	Amoy Diagnostics		2,353,938	0.02
					10,100	Anhui Gujing Distillery		154,487	0.00
					87,962	Asymchem Laboratories Tianjin		2,187,271	0.01
					1,265,000	Bank of China		444,844	0.00
					30,500	BYD		941,199	0.01
					503,100	BYD		21,000,684	0.14
總基金數									
普通股／優先股（股份）及認股權證									
澳洲									
368,343	AGL Energy*		1,938,776	0.01					
26,796	Australia & New Zealand Banking		419,266	0.01					
576,585	BHP*		15,880,209	0.11					
8,330	CSL		1,675,816	0.01					
419,084	Endeavour*		2,088,091	0.02					
126,864	Goodman		1,710,239	0.01					
210,190	QBE Insurance		1,738,735	0.01					
2,889,032	South32		8,217,022	0.05					
207,581	Treasury Wine Estates		1,876,490	0.01					
88,592	Woodside Energy		2,031,130	0.01					
比利時									
50,169	KBC		2,383,051	0.02					
百慕達									
441,861	Bunge		43,558,657	0.29					
78,000	China Gas		110,710	0.00					
194,800	China Resources Gas		760,724	0.01					
72,500	Orient Overseas International		2,030,362	0.02					
43,902	Signet Jewelers		2,879,532	0.02					
巴西									
400,702	Embraer		1,113,151	0.01					
155,838	Engie Brasil Energia		1,226,502	0.01					
163,391	Hapvida Participacoes e Investimentos		232,001	0.00					
360,352	Petroleo Brasileiro		2,281,273	0.02					
417,507	Sendas Distribuidora		1,485,687	0.01					
216,851	Usinas Siderurgicas de Minas Gerais Usiminas		338,072	0.00					
118,161	Vale		1,481,698	0.01					
英屬維京群島									
388,504	Capri*		18,865,754	0.12					
加拿大									
52,194	Barrick Gold*		775,004	0.00					
41,952	Canadian Imperial Bank of Commerce		2,007,417	0.01					
30,376	Canadian National Railway		3,614,786	0.03					
2,675,913	Enbridge*		111,416,413	0.74					
8,883	George Weston		1,032,739	0.01					

∞ 交叉傘型持股及投資關聯方基金，詳見附註 10。

~ 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
5,037,000	China Construction Bank	3,125,421	0.02	180,744	Atos*	1,840,767	0.01
266,000	China Life Insurance	382,295	0.00	458,129	BNP Paribas	21,408,427	0.14
212,000	China Merchants Bank*	1,088,550	0.01	60,282	Carrefour*	1,002,319	0.01
1,086,000	China National Building Material	1,029,462	0.01	814,624	Cie de Saint-Gobain*	33,063,537	0.22
276,800	China Pacific Insurance	587,555	0.00	362,443	Danone*	19,007,449	0.13
5,774,000	China Petroleum & Chemical	2,729,345	0.02	63,694	Engie	760,961	0.01
68,500	China Tourism Duty Free	1,941,128	0.01	160,447	EssilorLuxottica*	24,462,659	0.16
395,900	Contemporary Amperex Technology	27,717,204	0.18	13,822	Hermes International	18,017,827	0.12
819,600	COSCO SHIPPING	1,230,141	0.01	4,656	Kering	2,380,707	0.02
1,088,000	Dongfeng Motor	691,731	0.01	68,690	La Francaise des Jeux SAEM	2,252,628	0.01
285,060	Foshan Haitian Flavouring & Food	3,328,684	0.02	151,255	LVMH Moet Hennessy Louis Vuitton	99,523,280	0.66
1,016,800	Ganfeng Lithium*	8,984,412	0.06	4,663	Remy Cointreau	875,622	0.00
339,592	Glodon	2,414,422	0.02	15,508	Schneider Electric	1,874,173	0.01
1,530,500	Great Wall Motor*	2,316,634	0.02	190,665	Societe Generale	4,226,957	0.03
429,200	Gree Electric Appliances of Zhuhai	1,986,440	0.01	178,200	TotalEnergies	9,029,719	0.06
1,768,600	Guangzhou Baiyun International Airport	3,463,393	0.02			258,355,515	1.71
79,000	Haier Smart Home	259,690	0.00		德國		
607,594	Hangzhou Robam Appliances	2,214,972	0.02	6,427	adidas	964,980	0.00
186,100	Hangzhou Tigermed Consulting*	1,851,847	0.01	41,663	BASF	1,752,684	0.01
675,625	Hundsun Technologies	3,294,416	0.02	270,212	Commerzbank	1,786,331	0.01
6,723,000	Industrial & Commercial Bank of China	3,426,342	0.02	11,266	Deutsche Boerse	1,908,719	0.01
492,800	Jiangsu Hengrui Medicine	2,475,803	0.02	3,249,583	Deutsche Telekom*	61,456,588	0.41
42,900	JiuGui Liquor	928,149	0.01	63,577	Fresenius	1,574,209	0.01
13,300	Kweichow Moutai	3,709,142	0.03	36,267	Fresenius Medical Care	1,243,768	0.01
282,400	Nongfu Spring*	1,685,706	0.01	8,848	Henkel	573,951	0.00
3,170,000	PetroChina	1,498,445	0.01	310,768	Infineon Technologies	7,671,505	0.05
168,100	Pharmaron Beijing	1,116,940	0.01	1,162,855	Mercedes-Benz*	66,008,824	0.44
740,000	PICC Property & Casualty	801,417	0.01	56,765	Porsche Automobil	4,037,731	0.03
213,000	Ping An Insurance of China	1,257,874	0.01	735,569	SAP*	63,175,809	0.42
64,400	SG Micro	1,495,427	0.01	782,323	Siemens*	80,332,233	0.53
85,500	Shanghai Fosun Pharmaceutical	276,154	0.00	50,108	Symrise	5,288,672	0.04
238,000	Shanghai Jinjiang International Hotels	1,991,224	0.01	665,500	Telefonica Deutschland*	1,715,732	0.01
199,900	TBEA	718,011	0.01	122,822	Uniper	650,008	0.00
673,307	Venustech	1,835,772	0.01	1,614,196	Vantage Towers	41,825,692	0.28
513,630	Wuhan Raycus Fiber Laser Technologies	2,115,137	0.01	20,197	Volkswagen	2,901,943	0.02
174,202	WuXi AppTec	2,263,707	0.02			344,869,379	2.28
147,792	Yifeng Pharmacy Chain	1,143,955	0.01		格恩西島		
983,460	Yonyou Network Technology	2,863,871	0.02	608,833	Genius Sports*	2,551,010	0.02
880,000	Zijin Mining	1,002,370	0.01	111,286	Genius Sports (Wts 31/12/2028)	87,927	0.00
296,900	Zijin Mining	378,712	0.00			2,638,937	0.02
335,600	ZTE	711,513	0.00		香港		
		135,772,955	0.92	3,685,400	AIA	35,663,182	0.24
	古拉索			21,500	BYD Electronic International	57,252	0.00
215,694	Schlumberger	8,181,273	0.06	130,000	China Resources Power	259,384	0.00
	丹麥			604,000	CSPC Pharmaceutical	614,881	0.00
669	AP Moller - Maersk	1,599,131	0.01	2,286,000	Lenovo	1,893,203	0.01
59,234	DSV	8,708,865	0.06			38,487,902	0.25
149,020	Novo Nordisk	15,976,190	0.10		印度		
19,158	Pandora	1,162,243	0.01	88,916	HCL Technologies	1,050,712	0.01
		27,446,429	0.18	522,816	Indian Oil	470,453	0.00
	芬蘭			372,553	Vedanta	1,267,113	0.01
169,284	Fortum	1,700,344	0.01			2,788,278	0.02
23,246	Kone	937,915	0.01		愛爾蘭		
188,033	Wartsila	1,563,604	0.01	76,984	Allegion	7,428,186	0.05
		4,201,863	0.03	16,090	ICON	3,417,677	0.02
	法國			54,574	Kingspan	3,133,898	0.02
219,944	Arkema	18,628,483	0.12	40,579	Linde	11,539,450	0.08
				24,847	Seagate Technology	1,647,853	0.01
				8,662	Trane Technologies	1,350,059	0.01
				11,966	Willis Towers Watson	2,486,535	0.02
						31,003,658	0.21
					以色列		
				248,327	Nice	54,023,539	0.36

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	義大利						
484,283	Enel	2,308,118	0.02	67,793	Stellantis	913,972	0.01
25,066	FinecoBank Banca Fineco	274,466	0.00	201,017	STMicroelectronics	7,131,134	0.05
18,789,767	Intesa Sanpaolo	32,603,015	0.21	14,759	Wolters Kluwer	1,475,059	0.01
111,501	UniCredit	1,092,957	0.01			247,748,387	1.65
		36,278,556	0.24		挪威		
	日本			845,811	Norsk Hydro	5,779,018	0.04
6,700	AGC	229,278	0.00	36,055	Yara International	1,524,639	0.01
112,000	Astellas Pharma	1,601,268	0.01			7,303,657	0.05
7,300	BayCurrent Consulting*	2,182,558	0.01		波蘭		
700	Capcom	19,214	0.00	52,957	Polski Koncern Naftowy ORLEN	678,162	0.00
37,900	CyberAgent*	373,799	0.00		沙烏地阿拉伯		
17,400	East Japan Railway	907,450	0.01	4,423	Dr Sulaiman Al Habib Medical Services	235,330	0.00
8,600	Eisai*	352,971	0.00		南非		
334,200	FANUC*	54,257,385	0.36	51,088	Kumba Iron Ore*	1,153,703	0.01
68,300	Food & Life*	1,087,938	0.01		韓國		
8,900	Fujitsu	1,062,126	0.01	123,481	Amorepacific	11,355,211	0.08
287,600	Hino Motors*	1,321,918	0.01	15,698	Fila	366,175	0.00
56,100	Honda Motor*	1,505,107	0.01	116,445	Hana Financial	3,417,043	0.02
297,352	Hoya	30,526,750	0.20	2,032	Kakao	111,509	0.00
132,600	Inpex	1,532,296	0.01	26,775	KB Financial	989,887	0.01
212,800	Japan Post Bank*	1,554,549	0.01	20,166	Kia	1,218,207	0.01
21,400	Kao	933,518	0.01	26,018	LG Chem	12,293,653	0.08
31,619	Keyence*	12,036,654	0.08	58,825	LG Display	686,083	0.00
139,700	Kose*	13,325,369	0.09	109,161	LG Energy Solution	37,745,850	0.25
62,900	Kyowa Kirin	1,420,637	0.01	28,435	Samsung Electronics	1,269,163	0.01
202,500	Mazda Motor*	1,795,882	0.01	4,910	Samsung Fire & Marine Insurance	715,824	0.00
157,400	Mitsubishi Electric*	1,608,529	0.01	36,663	Samsung SDI	16,391,517	0.11
26,400	Morinaga Milk Industry*	811,181	0.00	51,556	SK Telecom	2,008,200	0.02
22,700	Oracle Japan	1,365,549	0.01			88,568,322	0.59
168,403	Recruit	5,438,929	0.04		西班牙		
135,400	Ryohin Keikaku*	1,268,110	0.01	1,362,498	Cellnex Telecom	53,651,030	0.36
53,200	Sega Sammy	794,522	0.01	40,134	Endesa	690,602	0.00
4,200	Shin-Etsu Chemical*	493,664	0.00	114,940	Iberdrola	1,211,990	0.01
32,900	Shionogi*	1,612,706	0.01	18,399	Industria de Diseno Textil	402,559	0.00
27,800	SoftBank*	1,113,963	0.01			55,956,181	0.37
7,700	Sysmex*	477,239	0.00		瑞典		
53,600	Terumo*	1,740,006	0.01	676,432	Atlas Copco	6,992,245	0.04
62,100	Yamato*	975,311	0.01	356,017	Epiroc	5,565,238	0.04
93,900	ZOZO*	2,103,879	0.01	10,380	Evolution	842,038	0.00
		147,830,255	0.98	84,858	H & M Hennes & Mauritz*	890,375	0.01
	澤西島			576,591	Hexagon	6,025,037	0.04
301,568	Aptiv	28,680,625	0.19	70,831	Husqvarna	482,984	0.00
88,487	Aptiv	9,727,376	0.06	118,178	Swedbank	1,542,783	0.01
67,045	Experian	2,064,030	0.02	361,255	Telefonaktiebolaget LM Ericsson	2,716,914	0.02
9,174,086	Glencore	50,405,209	0.33	482,479	Telia	1,710,534	0.01
		90,877,240	0.60	2,713,695	Volvo	43,264,669	0.29
	盧森堡					70,032,817	0.46
220,200	Samsonite International	539,796	0.00		瑞士		
	墨西哥			65,990	ABB	1,837,456	0.01
539,928	Fomento Economico Mexicano	3,442,039	0.02	84,060	Alcon	5,604,752	0.04
40,242	Grupo Aeroportuario del Sureste	863,027	0.01	9,298	Chubb	1,776,290	0.01
107,906	Grupo Bimbo	370,980	0.00	97,259	Cie Financiere Richemont*	11,057,930	0.07
		4,676,046	0.03	2,828	Cie Financiere Richemont (Wts 22/11/2023)	1,819	0.00
	荷蘭			88,031	Coca-Cola HBC	2,035,641	0.01
21,698	Adyen	34,345,369	0.23	24,417	Lonza	13,233,571	0.09
333,533	Akzo Nobel	21,235,187	0.14	103,536	Nestle	12,168,038	0.08
148,528	ASML	73,523,322	0.49	35,879	Novartis	2,905,508	0.02
52,023	Ferrari	10,130,641	0.07	12,885	Roche	4,182,431	0.03
13,281	Heineken	1,198,462	0.01	42,552	Sika	9,719,408	0.07
7,202,309	ING Groep	63,508,506	0.42				
176,925	Koninklijke Ahold Delhaize	4,872,844	0.03				
51,150	Koninklijke Philips	857,746	0.00				
345,298	LyondellBasell Industries	28,556,145	0.19				

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
355,865	TE Connectivity	45,234,000	0.30	874,558	Archer-Daniels-Midland	76,366,405	0.51
18,901	Temenos	1,557,443	0.01	461,453	Astra Space	415,308	0.00
2,106	VAT*	511,357	0.00	1,117	AutoZone	2,386,739	0.02
		111,825,644	0.74	277,284	Baker Hughes	6,812,868	0.05
	臺灣			52,839	Ball	2,972,722	0.02
122,000	Evergreen Marine Taiwan	353,925	0.00	1,905,897	Bank of America	65,372,267	0.43
62,000	MediaTek	1,358,654	0.01	345,952	Becton Dickinson and	17,460,197	0.11
138,000	Nan Ya Printed Circuit Board	1,226,416	0.01	3,690	Berkshire Hathaway	1,055,340	0.01
3,646,000	Taiwan Semiconductor Manufacturing	60,492,194	0.40	196,983	Blend Labs	608,677	0.00
626,000	Unimicron Technology	3,115,862	0.02	14,687	Boeing	2,384,434	0.02
348,000	United Microelectronics	469,907	0.00	7,426	Booking	14,198,512	0.09
		67,016,958	0.44	1,412,121	Boston Scientific	57,642,779	0.38
	英國			54,071	Boston Scientific	5,664,478	0.04
31,107	Admiral	772,405	0.00	43,465	Brown-Forman	3,194,895	0.02
1,504,973	Alphawave IP	2,341,044	0.02	97,539	Cadence Design Systems	17,145,405	0.11
413,004	Anglo American	13,225,234	0.09	266,242	California Resources	13,029,884	0.09
469,303	AstraZeneca	58,880,945	0.39	178,074	Cano Health (Wts 3/6/2026)	267,111	0.00
98,124	AstraZeneca	6,183,774	0.04	3,712	Capital One Financial	397,852	0.00
10,359	Atlassian	2,639,577	0.02	7,244	CDW	1,265,237	0.01
809,893	Auto Trader	6,167,478	0.04	28,815	Centene	2,651,124	0.02
606,968	BP	3,079,801	0.02	734,111	CF Industries	75,635,456	0.50
88,097	BP	2,683,435	0.02	1,256,533	Charles Schwab	90,646,291	0.60
75,222	Burberry	1,546,027	0.01	86,344	Charter Communications	36,177,273	0.24
1,858,621	Compass	40,228,083	0.27	51,926	Chesapeake Energy	5,064,862	0.03
224,894	Dr Martens	617,687	0.00	19,853	Chevron	3,120,693	0.02
124,714	GSK	2,005,123	0.01	4,568	Chipotle Mexican Grill	7,417,564	0.05
436,055	Kingfisher	1,169,309	0.01	29,367	Cigna	8,390,152	0.06
325,243	Legal & General	954,467	0.01	2,834	Cintas	1,168,997	0.01
140,149,814	Lloyds Banking	71,617,420	0.47	40,095	Cisco Systems	1,817,506	0.01
44,434	National Grid	559,914	0.00	387,410	Citigroup Capital XIII	10,615,034	0.07
616,002	NatWest	1,771,268	0.01	54,119	CME	10,690,667	0.07
173,585	Rio Tinto	9,570,595	0.06	1,040,470	Comcast	37,758,656	0.25
544,601	Shell	28,684,135	0.19	1,280,699	ConocoPhillips	138,686,895	0.92
1,257,071	Shell	33,081,501	0.22	13,696	Copart	1,651,464	0.01
32,861	Smith & Nephew	389,478	0.00	85,128	Corteva	5,228,562	0.03
63,609	Spirax-Sarco Engineering	7,945,238	0.05	126,220	Costco Wholesale	66,015,584	0.44
1,235,512	Unilever	56,502,047	0.38	116,907	Coupang	2,002,617	0.01
		352,615,985	2.33	196,570	Crowdstrike	37,672,640	0.25
	美國			15,138	Crown	1,392,999	0.01
20,940	2020 Cash Mandatory Exchangeable Trust	25,636,084	0.17	16,975	Crown Castle	2,914,777	0.02
937,947	Abbott Laboratories	97,049,376	0.64	216,646	CSX	6,841,681	0.05
457,239	AbbVie	62,074,767	0.41	39,702	Darling Ingredients	2,983,605	0.02
114,419	Activision Blizzard	9,031,092	0.06	173,510	Datadog	18,861,405	0.12
20,045	Adobe	7,599,460	0.05	37,500	DaVita	3,285,750	0.02
15,534	Advance Auto Parts	2,645,751	0.02	103,399	Deere	37,880,224	0.25
19,101	Agilent Technologies	2,481,029	0.02	22,886	Dell Technologies	898,047	0.01
263,561	Air Products and Chemicals	67,563,862	0.45	63,162	Delta Air Lines	1,997,182	0.01
13,176	Airbnb	1,510,101	0.01	73,526	Devon Energy	5,126,968	0.03
118,779	Albemarle	32,336,395	0.21	338,079	Dexcom	28,327,639	0.19
310,233	Alcoa	15,443,399	0.10	64,189	Domino's Pizza	24,267,935	0.16
14,172	Align Technology	3,528,261	0.02	42,917	Dow	2,177,179	0.01
1,798,196	Alphabet	199,761,593	1.32	589,394	DR Horton	42,566,035	0.28
4,960	Alphabet	546,294	0.00	744,977	Dynatrace	28,875,308	0.19
163,409	Altair Engineering	8,588,777	0.06	33,853	eBay	1,511,198	0.01
448,087	AltC Acquisition	4,356,526	0.03	304,399	Edwards Lifesciences	27,876,860	0.18
99,329	Altria	4,481,228	0.03	128,209	Element Solutions	2,400,073	0.02
304,400	Altus Power	3,211,420	0.02	11,330	Elevance Health	5,563,597	0.04
48,134	Altus Power (Wts 12/1/2027)	137,182	0.00	42,678	Eli Lilly	13,132,021	0.09
1,347,352	Amazon.com	174,953,657	1.16	78,050	Embark Technology (Wts 31/12/2027)	8,929	0.00
15,263	American Express	2,367,139	0.02	32,347	Emerson Electric	2,688,683	0.02
339,811	American Tower†	86,777,535	0.57	1,065,900	EQT	50,097,300	0.33
12,816	Amgen	3,115,185	0.02	4,253	Equinix	2,840,579	0.02
38,898	ANSYS	9,880,481	0.07	8,542	Essex Property Trust	2,287,291	0.02
41,988	APA	1,621,996	0.01	35,374	Eversource Energy	3,199,224	0.02
1,624,675	Apple†	260,134,838	1.72	92,280	Evgo (Wts 15/9/2025)	198,402	0.00
329,615	Applied Materials	31,016,771	0.21	123,235	Excelerate Energy	3,050,066	0.02
				30,187	Expedia	3,147,599	0.02
				1,379,100	Exscientia	13,342,792	0.09
				6,722	Extra Space Storage	1,355,155	0.01
				372,814	Exxon Mobil	35,186,185	0.23

† 證券全部或部分已質押或提供擔保，詳見附註 13。

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385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
160,641	F5	25,548,345	0.17	28,579	NetApp	2,065,119	0.01
3,712	FedEx	790,693	0.00	850,094	NextEra Energy	73,235,598	0.48
68,557	Floor & Decor	5,612,076	0.04	74,875	NIKE	8,031,841	0.05
25,800	FMC	2,787,174	0.02	12,168	Norfolk Southern	2,972,703	0.02
688,241	Ford Motor	10,605,794	0.07	203,519	NVIDIA	31,156,724	0.21
360,712	Fortinet	18,039,208	0.12	470,584	Offerpad	734,111	0.01
1,071,343	Fortive	68,555,238	0.45	155,458	Offerpad Solutions (Wts 1/9/2026)	29,864	0.00
1,835,574	Freeport-McMoRan	53,910,808	0.36	77,073	ONEOK	4,738,448	0.03
7,154	Gartner	2,089,397	0.01	174,934	Otis Worldwide	12,712,454	0.08
18,822	Generac	4,204,646	0.03	6,084	Packaging of America	838,984	0.01
526,361	General Motors	20,522,815	0.14	44,094	Palo Alto Networks	25,063,471	0.17
8,774	Genuine Parts	1,372,341	0.01	94,598	Park Hotels & Resorts	1,341,400	0.01
59,467	Gilead Sciences	3,767,234	0.02	5,403	Paycom Software	1,948,808	0.01
34,904	Gores VIII (Wts 31/12/2027)	20,953	0.00	431,980	Peloton Interactive	4,317,640	0.03
182,670	Green Plains	6,596,214	0.04	67,798	PepsiCo	11,762,953	0.08
300,480	Halliburton	8,960,314	0.06	7,100	Philip Morris International	678,050	0.00
37,965	Healthpeak Properties	1,008,350	0.01	19,282	Phillips 66	1,714,555	0.01
59,993	Hewlett Packard Enterprise	820,704	0.01	117,500	Pioneer Natural Resources	29,360,900	0.20
270,711	Hilton Worldwide	34,548,138	0.23	389,680	Planet Labs PBC	2,158,827	0.01
79,631	Hippo (Wts 2/8/2026)	13,537	0.00	14,021	PNC Financial Services	2,234,386	0.01
172,659	Home Depot	50,126,361	0.33	21,312	Prologis	2,712,378	0.02
44,392	HP	1,312,671	0.01	35,748	Public Service Enterprise	2,330,412	0.02
254,745	Humana	124,239,137	0.82	10,884	PVH	657,394	0.00
2,613	Huntington Ingalls Industries	605,667	0.00	14,146	Quest Diagnostics	1,784,801	0.01
301,744	Informatica	6,750,013	0.04	437,891	Raymond James Financial	45,838,430	0.30
30,530	Innovid (Wts 31/12/2027)	15,570	0.00	69,445	ResMed	15,405,679	0.10
39,151	Intercontinental Exchange	3,976,567	0.03	281,782	Rocket Lab USA*	1,611,793	0.01
315,501	International Flavors & Fragrances	35,184,672	0.23	40,229	S&P Global	14,392,729	0.10
62,918	Intuit	27,490,762	0.18	437,172	Salesforce	70,109,274	0.46
178,544	Intuitive Surgical†	37,349,619	0.25	35,467	Sarcos Technology and Robotics	116,686	0.00
16,400	IQVIA	3,572,248	0.02	506,358	Sarcos Technology and Robotics (Wts 24/9/2026)	182,339	0.00
377,016	Johnson & Johnson	61,461,148	0.41	13,966	SBA Communications	4,581,686	0.03
16,561	JPMorgan Chase	1,896,566	0.01	177,571	Seagen	27,601,636	0.18
46,673	Juniper Networks	1,352,350	0.01	632,369	Sempra Energy	105,143,994	0.70
90,372	Kinder Morgan	1,637,993	0.01	76,708	ServiceNow	34,085,200	0.23
4,631	Laboratory of America	1,058,137	0.01	17,318	Snowflake	3,229,980	0.02
2,165	Lam Research	954,310	0.01	534,112	Sonder	985,437	0.01
216,912	Latch (4/6/2026)	32,537	0.00	32,293	Southwest Airlines	1,203,560	0.01
1,021,318	Liberty Media Acquisition	10,192,753	0.07	34,134	Splunk	3,186,409	0.02
609,378	Liberty Media -Liberty SiriusXM	25,636,533	0.17	385,635	Starbucks	32,520,600	0.21
843,263	Liberty Media -Liberty SiriusXM	35,256,826	0.23	202,935	Starwood Property Trust	4,659,388	0.03
178,087	Lightning eMotors (Wts 15/12/2025)	144,921	0.00	607,300	Sun Country	12,376,774	0.08
22,183	Live Nation Entertainment	2,049,266	0.01	252,920	Symbotic	3,110,916	0.02
16,794	LKQ	889,242	0.01	56,093	Synchrony Financial	1,852,752	0.01
75,010	Lowe's	14,665,205	0.10	40,568	Tapestry	1,436,513	0.01
4,716	Lululemon Athletica	1,449,840	0.01	85,401	Tesla	23,819,193	0.16
653,121	Marsh & McLennan	107,196,750	0.71	101,246	Thermo Fisher Scientific	56,377,823	0.37
84,168	Masco	4,286,676	0.03	621,356	TJX	38,548,926	0.25
45,711	Masimo	6,927,502	0.05	223,821	Toast	4,272,743	0.03
339,414	Mastercard	112,169,539	0.74	36,446	Toll Brothers	1,626,221	0.01
288,314	McDonald's	73,303,834	0.48	150,355	Tractor Supply	28,156,981	0.19
1,712	MercadoLibre	1,506,149	0.01	16,898	Travelers	2,757,923	0.02
623,295	Merck	53,908,785	0.36	7,005	Twilio	508,773	0.00
10,122	Meta Platforms	1,673,268	0.01	371,195	United Parcel Service	72,412,721	0.48
1,955	Mettler-Toledo International	2,414,347	0.02	28,621	United Rentals	8,382,232	0.06
37,320	MGM Resorts International	1,240,144	0.01	219,858	UnitedHealth	115,519,989	0.77
521,563	Micron Technology	29,353,566	0.19	53,150	Univar Solutions	1,339,911	0.01
977,359	Microsoft†	259,791,796	1.72	131,591	US Bancorp	6,045,290	0.04
1,755,970	Mirion Technologies	13,599,988	0.09	694,166	Valero Energy	80,162,290	0.53
196,836	Mirion Technologies	1,524,495	0.01	4,963	Veeva Systems	1,022,279	0.01
7,875	Molina Healthcare	2,676,004	0.02	79,128	VeriSign	14,427,408	0.10
15,137	MongoDB	5,092,390	0.03	63,697	Verisk Analytics	12,010,069	0.08
1,872	Moody's	540,315	0.00	57,269	Verizon Communications	2,426,201	0.02
540,019	Morgan Stanley	45,750,410	0.30	2,420,185	Vertiv	28,195,155	0.19
46,724	Mosaic	2,558,606	0.02	28,202	Visa	5,701,316	0.04
78,649	Mr Cooper	3,330,785	0.02	8,136	VMware	955,410	0.01
				95,050	Volta (Wts 26/8/2026)	57,011	0.00

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貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
319,850	Vulcan Materials	53,216,643	0.35	USD 352,000	New Metro Global 4.5% 2/5/2026	142,705	0.00
245,631	Walmart	32,605,059	0.22	USD 1,172,000	NWD Finance BVI 4.125% 10/12/2170	907,679	0.01
406,455	Walt Disney	46,006,642	0.31	USD 585,000	RKPF Overseas 2020 A 5.2% 12/1/2026	239,850	0.00
898,367	Wells Fargo	39,851,560	0.26	USD 264,909	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	257,951	0.00
3,520	Wells Fargo	4,400,000	0.03	USD 867,000	Studio City Finance 5% 15/1/2029	468,180	0.00
44,581	Western Digital	1,889,789	0.01	USD 378,000	Wanda Properties Overseas 6.875% 23/7/2023	311,850	0.01
202,213	Weyerhaeuser	6,919,729	0.05			3,919,416	0.02
192,712	WillScot Mobile Mini	7,800,982	0.05				
28,512	Workday	4,748,103	0.03				
353,031	XPO Logistics	18,798,901	0.12				
40,100	Yum China	1,982,366	0.01				
3,292	Zebra Technologies	990,958	0.01				
56,820	Zoetis	9,011,652	0.06				
86,784	Zscaler	14,438,254	0.10				
		5,128,706,375	33.96				
普通股／優先股（股份）及認股權證總額		7,737,158,963	51.24				
債券							
	阿根廷						
USD 21,885,365	Argentine Republic Government International Bond 0.5% 9/7/2030	5,175,889	0.03	USD 3,450,000	Bank of Montreal 0.949% 22/1/2027	3,086,961	0.02
USD 2,291,190	Argentine Republic Government International Bond 1% 9/7/2029	536,138	0.00	CAD 104,431,000	Canadian Government Bond 0.25% 1/3/2026	71,335,014	0.47
USD 26,992,679	Argentine Republic Government International Bond 1.5% 9/7/2035	6,046,360	0.04	USD 4,539,000	Canadian Pacific Railway 4% 1/6/2028	4,470,825	0.03
USD 8,980,835	Argentine Republic Government International Bond 3.875% 9/1/2038	2,514,140	0.02	USD 724,000	Canadian Pacific Railway 4.8% 1/8/2045	716,470	0.00
		14,272,527	0.09	USD 1,735,000	First Quantum Minerals 6.875% 1/3/2026	1,686,086	0.01
	澳洲			USD 2,666,000	First Quantum Minerals 6.875% 15/10/2027	2,517,704	0.02
AUD 328,974,000	Australia Government Bond 1% 21/11/2031	179,546,445	1.19	USD 5,572,000	Rogers Communications 2.95% 15/3/2025	5,394,460	0.04
USD 115,000	National Australia Bank 3.375% 14/1/2026	112,039	0.00	USD 130,000	Royal Bank of Canada 0.65% 29/7/2024	122,120	0.00
		179,658,484	1.19	USD 335,000	Royal Bank of Canada 0.75% 7/10/2024	312,414	0.00
	奧地利			USD 63,000	Royal Bank of Canada 1.2% 27/4/2026	56,783	0.00
EUR 10,780,000	Republic of Austria Government Bond 2.1% 20/9/2117	9,205,773	0.06	USD 3,156,000	Royal Bank of Canada 3.625% 4/5/2027	3,051,288	0.02
	百慕達			USD 4,573,000	Royal Bank of Canada 4.24% 3/8/2027	4,534,540	0.03
USD 780,000	Li & Fung 4.375% 4/10/2024	726,040	0.01	USD 72,000	Thomson Reuters 3.35% 15/5/2026	69,947	0.00
USD 510,000	Li & Fung 4.5% 18/8/2025	462,667	0.00	USD 1,025,000	Toronto-Dominion Bank/The 2% 10/9/2031	836,804	0.01
USD 1,220,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	1,034,673	0.01	USD 5,086,000	Toronto-Dominion Bank/The 2.35% 8/3/2024	4,970,886	0.03
		2,223,380	0.02	USD 133,000	Toronto-Dominion Bank/The 2.8% 10/3/2027	125,082	0.00
	巴西					103,287,384	0.68
BRL 4,043,570	Brazil Letras do Tesouro Nacional 0% 1/7/2024	62,957,448	0.42				
	英屬維京群島						
USD 500,000	Champion Path 4.85% 27/1/2028	335,852	0.00	USD 680,000	Agile 5.5% 21/4/2025	275,679	0.01
USD 378,785	Easy Tactic 7.5% 11/7/2028	45,431	0.00	USD 828,928	AGL CLO 5 4.11% 20/7/2034	792,119	0.01
USD 514,000	Fortune Star BVI 6.85% 2/7/2024	338,806	0.00	USD 1,153,674	AGL CLO 5 4.41% 20/7/2034	1,108,801	0.01
USD 200,000	Greenland Global Investment 6.125% 22/4/2023	96,000	0.00	USD 725,000	AIMCO CLO Series 2017-A 3.76% 20/4/2034	702,518	0.01
USD 900,000	HKT Capital No 6 3% 18/1/2032	775,112	0.00	USD 278,501	AIMCO CLO Series 2018-A 4.14% 17/4/2031	271,255	0.00
				USD 318,000	Allegro CLO IV 4.062% 15/1/2030	310,303	0.00
				USD 250,000	Allegro CLO XI 4.588% 19/1/2033	244,673	0.00
				USD 1,085,000	Apidos CLO XV 3.72% 20/4/2031	1,066,826	0.01
				USD 250,000	Apidos CLO XXXI 4.062% 15/4/2031	239,448	0.00
				USD 400,000	Atrium XIII 4.283% 21/11/2030	388,114	0.00
				USD 279,432	BlueMountain CLO 2014-2 4.46% 20/10/2030	267,594	0.00

貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %	
USD 250,000	Canyon CLO 2020-3 4.212% 15/1/2034	237,132	0.00	USD 250,000	Palmer Square CLO 2018-1 3.77% 18/4/2031	246,497	0.00	
USD 250,000	CARLYLE US CLO 2018-1 4.21% 20/4/2031	239,962	0.00	USD 370,796	Park Avenue Institutional Advisers CLO 2016-1 4.758% 23/8/2031	358,554	0.00	
USD 541,794	Catskill Park CLO 4.06% 20/4/2029	535,627	0.01	USD 653,058	Pikes Peak CLO 1 3.963% 24/7/2031	643,473	0.01	
USD 350,000	Central China Real Estate 7.9% 7/11/2023	136,500	0.00	USD 400,000	Pikes Peak CLO 8 3.88% 20/7/2034	388,592	0.00	
USD 692,352	Chenango Park CLO 4.062% 15/4/2030	667,841	0.01	USD 256,000	Powerlong Real Estate 6.25% 10/8/2024	36,274	0.00	
USD 1,410,000	China Aoyuan 5.98% 18/8/2025	94,311	0.00	USD 578,000	Redsun Properties 10.5% 3/10/2022	49,130	0.00	
USD 600,000	China Aoyuan 6.35% 8/2/2024	40,500	0.00	USD 250,000	Rockford Tower CLO 2018-1 4.084% 20/5/2031	246,715	0.00	
USD 1,579,000	China Aoyuan 7.95% 19/2/2023	107,818	0.00	USD 736,000	Ronshine China 6.75% 5/8/2024	51,520	0.00	
USD 358,000	China Aoyuan 8.5% 23/1/2022***	24,165	0.00	USD 1,563,000	Ronshine China 7.1% 25/1/2025	109,410	0.00	
USD 756,000	China Evergrande 10% 11/4/2023	56,352	0.00	USD 200,000	Ronshine China 8.1% 9/6/2023	14,000	0.00	
USD 1,512,000	China Evergrande 11.5% 22/1/2023	112,958	0.00	USD 590,000	Sands China 4.875% 18/6/2030	474,950	0.01	
USD 15,900,000	China Milk Products 0% 5/1/2012***	23,850	0.00	USD 500,000	Shimao 3.45% 11/1/2031	68,750	0.00	
USD 320,000	China SCE 5.95% 29/9/2024	90,494	0.00	USD 558,000	Shui On Development 5.5% 3/3/2025	420,196	0.01	
USD 356,000	China SCE 7.375% 9/4/2024	108,387	0.00	USD 790,000	Sinic 0% 18/6/2022***	22,953	0.00	
USD 387,293	CIFC Funding 2017-III 4.51% 20/7/2030	377,251	0.00	USD 330,000	Sinic 8.5% 24/1/2022***	7,927	0.00	
USD 250,000	CIFC Funding 2018-II 3.75% 20/4/2031	246,801	0.00	USD 325,000	Sunac China 7% 9/7/2025	47,125	0.00	
USD 520,000	CIFI 4.45% 17/8/2026*	247,000	0.00	USD 493,000	Times China 6.75% 8/7/2025	78,698	0.00	
USD 378,000	CIFI 6% 16/7/2025	198,450	0.00	USD 1,075,805	Trinitas CLO XIV 4.783% 25/1/2034	1,040,207	0.01	
USD 287,000	Clear Creek CLO 3.91% 20/10/2030	283,680	0.00	USD 627,088	Trinitas CLO XIV 5.783% 25/1/2034	615,346	0.01	
USD 692,561	Cook Park CLO 4.14% 17/4/2030	665,102	0.01	USD 249,139	Voya CLO 2013-3 3.89% 18/10/2031	245,807	0.00	
USD 350,000	Fantasia 0% 5/7/2022***	32,699	0.00	USD 278,501	York CLO 1 4.409% 22/10/2029	268,983	0.00	
USD 399,000	Fantasia 9.25% 28/7/2023	38,902	0.00	USD 945,000	Yuzhou 7.375% 13/1/2026	70,875	0.00	
USD 319,000	Fantasia 9.875% 19/10/2023	31,103	0.00	USD 408,000	Yuzhou 7.7% 20/2/2025	30,600	0.00	
USD 352,000	Fantasia 10.875% 9/1/2023	34,320	0.00	USD 450,000	Yuzhou 8.5% 4/2/2023	33,750	0.00	
USD 2,470,000	Fantasia 11.75% 17/4/2022***	229,352	0.00	USD 1,310,000	Yuzhou 8.5% 26/2/2024	98,250	0.00	
USD 956,000	Fantasia 11.875% 1/6/2023	93,210	0.00	USD 262,000	Zhenro Properties 7.35% 5/2/2025	11,522	0.00	
USD 250,000	Goldentree Loan Management US CLO 1 3.73% 20/4/2034	242,252	0.00				20,896,726	0.14
USD 400,000	Goldentree Loan Management US Clo 3 4.01% 20/4/2030	388,889	0.00	中國				
USD 940,000	Hilong 9.75% 18/11/2024	394,800	0.00	USD 1,078,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	883,421	0.01	
USD 687,000	KWG 7.4% 5/3/2024	106,485	0.00	法國				
USD 450,000	Madison Park Funding XIII 4.238% 19/4/2030	442,792	0.00	EUR 10,902,000	CAB SELAS 3.375% 1/2/2028	9,133,596	0.06	
USD 418,056	Madison Park Funding XLI 4.109% 22/4/2027	412,547	0.00	EUR 5,489,000	Chrome Bidco 3.5% 31/5/2028	4,828,777	0.03	
USD 280,587	Madison Park Funding XXVI 4.006% 29/7/2030	278,145	0.00	EUR 5,512,000	Chrome Holdco 5% 31/5/2029	4,390,463	0.03	
USD 758,000	Melco Resorts Finance 5.375% 4/12/2029	502,175	0.01	EUR 21,789,000	Picard Groupe 3.875% 1/7/2026	19,383,127	0.13	
USD 200,000	MGM China 5.25% 18/6/2025	169,066	0.00				37,735,963	0.25
USD 500,000	MGM China 5.375% 15/5/2024	448,750	0.00	德國				
USD 378,000	MGM China 5.875% 15/5/2026	317,421	0.00	EUR 7,400,000	Adler Pelzer 4.125% 1/4/2024	5,748,354	0.04	
USD 1,460,000	Modern Land China 9.8% 11/4/2023	240,900	0.00	EUR 6,140,000	APCOA Parking 5% 15/1/2027	5,713,152	0.04	
USD 378,000	Modern Land China 11.5% 13/11/2022	62,370	0.00	EUR 6,853,000	Douglas 6% 8/4/2026	5,759,549	0.04	
USD 378,000	Modern Land China 11.95% 4/3/2024	62,370	0.00	EUR 5,752,575	Kirk Beauty SUN 8.25% 1/10/2026	3,749,216	0.02	
USD 250,000	Neuberger Berman Loan Advisers CLO 29 4.138% 19/10/2031	243,314	0.00	EUR 2,752,567	KME 6.75% 1/2/2023*	2,659,561	0.02	
USD 292,000	Neuberger Berman Loan Advisers CLO 37 4.16% 20/7/2031	283,249	0.00				23,629,832	0.16
				瓜地馬拉				
				USD 376,000	Guatemala Government Bond 4.65% 7/10/2041	299,167	0.00	
				香港				
				USD 700,000	AIA 2.7% 7/10/2170	618,877	0.01	
				USD 945,000	Bank of East Asia 5.825% 21/4/2171	901,492	0.01	

*** 此證券處於違約狀態，詳見附註 2(b)。

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 595,000	Bank of East Asia 5.875% 19/3/2171	580,753	0.00	日本			
USD 800,000	Nanyang Commercial Bank 3.8% 20/11/2029	769,410	0.01	USD 1,217,000	Nissan Motor 3.522% 17/9/2025	1,154,471	0.01
USD 945,000	Yango Justice International 7.875% 4/9/2024	61,425	0.00	USD 2,525,000	Takeda Pharmaceutical 3.175% 9/7/2050	1,877,372	0.01
USD 766,000	Yango Justice International 9.25% 15/4/2023	49,790	0.00	USD 2,004,000	Takeda Pharmaceutical 5% 26/11/2028	2,038,568	0.01
USD 284,000	Yango Justice International 10.25% 15/9/2022	17,878	0.00				
USD 306,000	Yanlord Land HK 5.125% 20/5/2026	229,836	0.00	澤西島			
			0.03	USD 4,459,000	Aptiv 3.1% 1/12/2051	2,828,810	0.02
				EUR 4,813,000	Kane Bidco 5% 15/2/2027	4,365,659	0.03
				GBP 5,786,000	Kane Bidco 6.5% 15/2/2027	5,990,605	0.04
				GBP 2,761,000	Wheel Bidco 6.75% 15/7/2026	2,703,652	0.02
				15,888,726			
				0.11			
印度				盧森堡			
USD 880,000	Bharti Airtel 3.25% 3/6/2031*	763,000	0.01	EUR 17,000,000	BK LC Lux Finco1 5.25% 30/4/2029	14,637,865	0.10
USD 210,000	GMR Hyderabad International Airport 4.25% 27/10/2027	182,256	0.00	USD 1,500,000	EIG Pearl 3.545% 31/8/2036	1,316,694	0.01
USD 325,000	HDFC Bank 3.7% 25/2/2171	281,647	0.00	EUR 3,031,000	Garfunkelux Holdco 3 6.75% 1/11/2025	2,706,818	0.02
USD 670,000	Indian Railway Finance 3.249% 13/2/2030	586,772	0.01	GBP 5,154,000	Garfunkelux Holdco 3 7.75% 1/11/2025	5,332,697	0.03
USD 300,000	Power Finance 4.5% 18/6/2029	284,687	0.00	EUR 7,733,000	Herens Midco 5.25% 15/5/2029	5,675,064	0.04
USD 700,000	REC 2.75% 13/1/2027	630,847	0.01	EUR 2,000,000	Herens Midco 5.25% 15/5/2029	1,466,861	0.01
USD 444,000	Shriram Transport Finance 5.1% 16/7/2023	436,230	0.00	EUR 5,570,000	Picard Bondco 5.375% 1/7/2027*	4,579,036	0.03
USD 700,000	Summit Digital Infrastructure 2.875% 12/8/2031	544,852	0.00	EUR 5,376,000	Sani/Ikos Financial 1 5.625% 15/12/2026	4,790,601	0.03
			0.03				
				40,505,636			
				0.27			
印尼				馬來西亞			
USD 820,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	768,750	0.00	USD 1,400,000	CIMB Bank 2.125% 20/7/2027	1,255,656	0.01
				USD 730,000	Dua Capital 2.78% 11/5/2031	598,020	0.00
				USD 800,000	TNB Global Ventures Capital 4.851% 1/11/2028	802,736	0.01
				2,656,412			
				0.02			
愛爾蘭				模里西斯			
EUR 116,000	Avoca CLO XV 1.05% 15/4/2031	109,861	0.00	USD 523,000	CA Magnum 5.375% 31/10/2026	473,315	0.00
EUR 404,000	Harvest CLO XVIII 1.2% 15/10/2030	384,468	0.00	USD 262,000	India Green Power 4% 22/2/2027	210,255	0.00
EUR 410,000	OAK Hill European Credit Partners V Designated Activity 1.942% 21/1/2035	392,898	0.00	USD 1,000,000	UPL 4.625% 16/6/2030	827,607	0.01
EUR 280,000	OAK Hill European Credit Partners VI 1.247% 20/1/2032	266,087	0.00	USD 320,000	UPL 5.25% 27/11/2170	238,738	0.00
EUR 472,000	OCP Euro CLO 2017-2 1.35% 15/1/2032	451,507	0.00				
USD 1,270,000	Prodigy Finance CM2021-1 4.944% 25/7/2051	1,276,151	0.01	1,749,915			
USD 740,000	Prodigy Finance CM2021-1 6.194% 25/7/2051	731,850	0.01	0.01			
USD 490,000	Prodigy Finance CM2021-1 8.344% 25/7/2051	492,569	0.01	墨西哥			
USD 14,836,000	Shire Acquisitions Investments Ireland 3.2% 23/9/2026	14,209,817	0.09	MXN 2,613,200,000	Mexican Bonos 5.75% 5/3/2026	115,891,008	0.77
EUR 250,000	Voya Euro CLO II 1.67% 15/7/2035	237,713	0.00				
			0.12	蒙古			
				USD 750,000	Mongolia Government International Bond 3.5% 7/7/2027	627,187	0.01
				USD 257,000	Mongolia Government International Bond 5.125% 7/4/2026	237,404	0.00
				864,591			
				0.01			
曼島				荷蘭			
USD 1,070,000	Gohl Capital 4.25% 24/1/2027	970,835	0.01	USD 485,000	Greenko Dutch 3.85% 29/3/2026	409,825	0.00
				USD 121,000	ING Groep 1.4% 1/7/2026	109,505	0.00
EUR 6,400,000	Castor 5.25% 15/2/2029	6,012,254	0.04	USD 805,000	ING Groep 3.869% 28/3/2026	784,516	0.01
EUR 2,005,000	Castor 6% 15/2/2029	1,823,661	0.01	USD 276,000	ING Groep 4.625% 6/1/2026	274,921	0.00
EUR 13,500,000	Forno d'Asolo 5.5% 30/4/2027	11,952,648	0.08	USD 8,592,000	LYB International Finance II 3.5% 2/3/2027	8,175,045	0.06
EUR 68,410,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/8/2030	56,246,677	0.37	USD 555,000	LyondellBasell Industries 5.75% 15/4/2024	567,749	0.00
EUR 6,765,000	Marcolin 6.125% 15/11/2026	6,155,182	0.04	USD 1,040,000	Minejesa Capital 4.625% 10/8/2030	956,800	0.01
EUR 6,914,000	Shiba Bidco 4.5% 31/10/2028*	5,853,252	0.04				
			0.58				

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貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 92,000	Mondelez International Netherlands 1.25% 24/9/2026	81,907	0.00	USD 564,000	Kasikornbank Hong Kong 3.343% 2/10/2031	505,774	0.00
USD 1,169,000	Mong Duong Finance 5.125% 7/5/2029	970,700	0.01	USD 262,000	Krung Thai Bank 4.4% 25/9/2170	225,320	0.00
EUR 8,000,000	Nobian Finance 3.625% 15/7/2026*	6,561,626	0.04	USD 800,000	Muang Thai Life Assurance 3.552% 27/1/2037	701,723	0.01
USD 871,000	NXP / NXP Funding 5.35% 1/3/2026	890,053	0.01	USD 206,000	TMBThanachart Bank 4.9% 2/6/2171	191,322	0.00
USD 1,578,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	1,278,776	0.01			2,690,594	0.01
USD 1,033,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	703,351	0.00	英國			
EUR 4,181,000	Titan II 5.125% 15/7/2029	3,567,491	0.02	USD 1,025,000	AstraZeneca 1.375% 6/8/2030	845,351	0.01
USD 1,644,000	Trivium Packaging Finance 5.5% 15/8/2026	1,581,018	0.01	USD 3,162,000	AstraZeneca 2.125% 6/8/2050	2,088,086	0.01
USD 257,000	Vivo Energy Investments 5.125% 24/9/2027	241,323	0.00	EUR 11,535,000	BCP V Modular Services Finance 6.75% 30/11/2029*	8,724,795	0.06
EUR 25,365,000	Ziggo 2.875% 15/1/2030	20,346,421	0.13	GBP 8,806,000	BCP V Modular Services Finance II 6.125% 30/11/2028	8,311,206	0.05
		47,501,027	0.31	GBP 8,179,000	Boparan Finance 7.625% 30/11/2025*	6,882,155	0.05
菲律賓				GBP 2,384,000	Constellation Automotive Financing 4.875% 15/7/2027	2,196,690	0.02
USD 675,000	Globe Telecom 4.2% 2/5/2171	633,398	0.00	GBP 18,309,000	Deuce Finco 5.5% 15/6/2027	17,893,745	0.12
USD 1,000,000	Philippine Government International Bond 2.65% 10/12/2045	717,500	0.01	USD 5,009,000	GlaxoSmithKline Capital 3% 1/6/2024	4,964,847	0.03
USD 756,000	Rizal Commercial Banking 6.5% 27/2/2171	713,343	0.01	USD 5,403,000	GSK Consumer Healthcare Capital UK 3.125% 24/3/2025	5,211,365	0.03
		2,064,241	0.02	USD 4,748,000	HSBC 0.732% 17/8/2024	4,559,846	0.03
新加坡				USD 1,387,000	HSBC 0.976% 24/5/2025	1,294,576	0.01
USD 750,000	ABJA Investment 5.45% 24/1/2028	742,500	0.01	GBP 4,843,000	Inspired Entertainment Financing 7.875% 1/6/2026	5,415,950	0.04
USD 1,000,000	BOC Aviation 3.5% 18/9/2027	948,594	0.01	USD 298,000	Lloyds Bank 3.5% 14/5/2025	291,698	0.00
USD 1,000,000	DBS 3.3% 27/8/2171	951,725	0.01	GBP 15,619,000	Market Bidco Finco 5.5% 4/11/2027	15,065,401	0.10
USD 643,000	GLP 4.5% 17/11/2170	448,814	0.00	GBP 18,068,000	Punch Finance 6.125% 30/6/2026	18,447,262	0.12
USD 1,057,968	LLPL Capital 6.875% 4/2/2039	1,022,582	0.01	USD 1,025,000	Royalty Pharma 2.15% 2/9/2031	815,990	0.01
USD 756,000	LMIRT Capital 7.5% 9/2/2026	574,560	0.00	USD 818,000	Sky 3.75% 16/9/2024	813,656	0.00
USD 956,000	Theta Capital 8.125% 22/1/2025	816,333	0.00	USD 500,000	Vedanta Resources Finance II 13.875% 21/1/2024	433,263	0.00
USD 200,000	TML 4.35% 9/6/2026	175,649	0.00	USD 1,398,000	Vodafone 4.125% 30/5/2025	1,392,431	0.01
		5,680,757	0.04			105,648,313	0.70
韓國				美國			
USD 300,000	Hanwha Life Insurance 3.379% 4/2/2032	266,824	0.00	USD 2,640,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	2,483,114	0.02
USD 1,000,000	Hanwha Life Insurance 4.7% 23/10/2170	988,937	0.01	USD 6,276,000	AbbVie 2.95% 21/11/2026	5,932,710	0.04
USD 1,100,000	Kookmin Bank 2.5% 4/11/2030	918,291	0.00	USD 150,000	AbbVie 3.2% 14/5/2026	144,125	0.00
USD 1,430,000	LG Chem 2.375% 7/7/2031	1,200,394	0.01	USD 7,639,000	AbbVie 3.6% 14/5/2025	7,507,360	0.05
USD 500,000	Shinhan Financial 2.875% 12/11/2170	446,055	0.00	USD 4,583,000	AbbVie 3.8% 15/3/2025	4,528,178	0.03
USD 1,500,000	SK Hynix 2.375% 19/1/2031	1,182,679	0.01	USD 4,203,000	AbbVie 4.25% 21/11/2049	3,749,474	0.02
		5,003,180	0.03	USD 1,053,000	AbbVie 4.3% 14/5/2036	987,046	0.01
西班牙				USD 1,357,172	AccessLex Institute 3.297% 25/5/2036	1,312,167	0.01
EUR 18,686,000	Spain Government Bond 3.45% 30/7/2066	18,894,543	0.13	USD 470,000	Aetna 3.5% 15/11/2024	464,374	0.00
瑞士				USD 1,206,000	Affinity Gaming 6.875% 15/12/2027	1,051,533	0.01
USD 5,478,000	UBS 1.008% 30/7/2024	5,315,586	0.04	USD 6,815,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	5,630,894	0.04
USD 1,796,000	UBS 2.095% 11/2/2032	1,411,536	0.01	USD 1,025,000	Alexandria Real Estate Equities 1.875% 1/2/2033	781,354	0.01
USD 2,231,000	UBS 4.488% 12/5/2026	2,210,093	0.01	USD 1,769,000	Allegiant Travel 7.25% 15/8/2027	1,759,029	0.01
USD 1,850,000	UBS 4.703% 5/8/2027	1,820,042	0.01	USD 11,736,000	Allegiant Travel 8.5% 5/2/2024	11,912,157	0.08
		10,757,257	0.07	USD 1,025,000	Allstate 1.45% 15/12/2030	826,819	0.01
泰國				USD 1,039,000	Alphabet 1.1% 15/8/2030	853,901	0.01
USD 372,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	324,654	0.00	USD 1,049,000	Alphabet 2.25% 15/8/2060	681,999	0.00
USD 300,000	Bangkok Bank Hong Kong 5% 23/3/2171	281,949	0.00	USD 2,042,000	Amazon.com 2.5% 3/6/2050	1,445,591	0.01
USD 550,000	GC Treasury Center 2.98% 18/3/2031	459,852	0.00				

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 1,033,000	Amazon.com 2.7% 3/6/2060	705,381	0.00	USD 317,000	Bank of America		
USD 127,000	American Express				3.824% 20/1/2028	304,405	0.00
	2.25% 4/3/2025	121,342	0.00	USD 7,674,000	Bank of America		
USD 3,112,000	American Express				3.841% 25/4/2025	7,602,310	0.05
	3.95% 1/8/2025	3,083,594	0.02	USD 4,601,000	Bank of America		
USD 3,010,000	American Express				4.183% 25/11/2027	4,500,533	0.03
	4.05% 3/5/2029	2,937,982	0.02	USD 2,372,000	Bank of America		
USD 2,318,000	American International				4.271% 23/7/2029	2,281,841	0.02
	3.9% 1/4/2026	2,286,130	0.02	USD 1,268,000	Bank of America		
USD 1,025,000	American Tower				4.571% 27/4/2033	1,224,138	0.01
	1.875% 15/10/2030	812,923	0.01	USD 3,745,000	Bank of America		
USD 1,033,000	American Tower				4.827% 22/7/2026	3,757,326	0.02
	3.1% 15/6/2050	729,023	0.00	USD 5,218,000	Bank of America		
USD 5,964,000	American Tower				5.015% 22/7/2033	5,204,306	0.03
	3.375% 15/5/2024	5,869,367	0.04	USD 1,025,000	Bank of New York Mellon		
USD 2,373,000	American Tower				1.65% 28/1/2031	833,551	0.01
	4.4% 15/2/2026	2,362,120	0.02	USD 1,578,000	Bank of New York Mellon		
USD 124,000	Amgen 1.9% 21/2/2025	118,151	0.00		2.5% 26/1/2032	1,340,731	0.01
USD 1,025,000	Amgen 2% 15/1/2032	838,064	0.01	USD 8,454,000	Bank of New York Mellon		
USD 1,033,000	Amgen 2.77% 1/9/2053	694,667	0.00		3.85% 26/4/2029	8,165,943	0.05
USD 4,074,000	Amgen 3% 15/1/2052	2,915,552	0.02	USD 5,608,000	Bank of New York Mellon		
USD 718,000	Amgen 3.125% 1/5/2025	704,358	0.00		4.414% 24/7/2026	5,643,247	0.04
USD 3,976,000	Amgen 4.05% 18/8/2029	3,890,783	0.03	USD 222,473	Bayview Commercial Asset		
USD 1,025,000	Amphenol 2.2% 15/9/2031	853,486	0.01		Trust 2005-3 3.494%		
USD 67,000	Amphenol 4.35% 1/6/2029	66,792	0.00		25/11/2035	199,567	0.00
USD 5,325,000	Anheuser-Busch /			USD 253,643	Bayview Commercial Asset		
	Anheuser-Busch InBev				Trust 2006-3 2.954%		
	Worldwide 3.65% 1/2/2026	5,250,292	0.03		25/10/2036	237,990	0.00
USD 4,383,000	Anheuser-Busch InBev			USD 1,063,000	BBCMS 2017-DELC Mortgage		
	Worldwide 4.75% 23/1/2029	4,486,074	0.03		Trust 5.016% 15/8/2036	1,023,572	0.01
USD 387,000	Anheuser-Busch InBev			USD 2,951,000	BBCMS 2018-TALL Mortgage		
	Worldwide 5.875%				Trust 3.512% 15/3/2037	2,700,407	0.02
	15/6/2035	414,620	0.00	USD 1,025,000	Becton Dickinson 1.957%		
USD 3,382,000	Aon 4.5% 15/12/2028	3,362,254	0.02		11/2/2031	842,311	0.01
USD 3,156,000	Aon / Aon Global 2.9%			USD 3,131,000	Becton Dickinson 3.363%		
	23/8/2051	2,210,733	0.01		6/6/2024	3,097,140	0.02
USD 1,033,000	Apple 2.4% 20/8/2050	728,073	0.00	USD 9,283,000	Becton Dickinson 3.7%		
USD 1,203,000	Ardagh Metal Packaging				6/6/2027	9,039,579	0.06
	Finance USA / Ardagh Metal			USD 1,108,000	Becton Dickinson 4.298%		
	Packaging Finance				22/8/2032	1,083,517	0.01
	6% 15/6/2027	1,186,850	0.01	USD 294,000	Berry Global 4.875%		
USD 4,369,000	AT&T 1.7% 25/3/2026	4,001,461	0.03		15/7/2026	286,858	0.00
USD 650,000	Avaya 6.125% 15/9/2028	357,051	0.00	USD 610,912	BHMS 2018-ATLS		
USD 460,000	BAMLL Commercial Mortgage				3.641% 15/7/2035	593,589	0.00
	Trust 2015-200P			USD 1,715,558	BHMS 2018-ATLS		
	3.716% 14/4/2033	421,640	0.00		4.291% 15/7/2035	1,646,168	0.01
USD 1,210,000	BANK 2017-BNK9			USD 1,025,000	Blackstone Finance		
	3.538% 15/11/2054	1,161,933	0.01		2% 30/1/2032	811,026	0.01
USD 285,000	Bank of America			USD 2,426,000	Blackstone Finance		
	1.53% 6/12/2025	266,223	0.00		3.15% 2/10/2027	2,275,527	0.02
USD 139,000	Bank of America			USD 1,025,000	Boston Properties		
	1.658% 11/3/2027	124,849	0.00		2.55% 1/4/2032	819,744	0.01
USD 1,025,000	Bank of America 1			USD 3,233,000	Boston Properties		
	.922% 24/10/2031	816,346	0.01		2.75% 1/10/2026	3,018,880	0.02
USD 461,000	Bank of America			USD 1,025,000	Bristol-Myers Squibb		
	2.456% 22/10/2025	441,621	0.00		1.45% 13/11/2030	841,573	0.01
USD 970,000	Bank of America			USD 1,487,000	Bristol-Myers Squibb		
	.676% 19/6/2041	706,618	0.00		2.55% 13/11/2050	1,040,774	0.01
USD 1,033,000	Bank of America			USD 245,000	Bristol-Myers Squibb		
	2.972% 21/7/2052	733,598	0.00		3.25% 27/2/2027	240,510	0.00
USD 1,118,000	Bank of America			USD 1,025,000	Broadcom 2.45% 15/2/2031	825,607	0.01
	3.366% 23/1/2026	1,082,946	0.01	USD 3,925,000	Broadcom 3.15% 15/11/2025	3,800,741	0.03
USD 4,646,000	Bank of America			USD 1,939,000	Broadcom 4.926% 15/5/2037	1,748,456	0.01
	3.384% 2/4/2026	4,494,524	0.03	USD 5,439,000	Broadcom / Broadcom Cayman		
USD 191,000	Bank of America				Finance 3.875% 15/1/2027	5,241,984	0.03
	3.458% 15/3/2025	188,056	0.00	USD 2,281,200	BWAY 2013-1515 Mortgage		
USD 148,000	Bank of America				Trust 3.633% 10/3/2033	2,100,217	0.01
	3.5% 19/4/2026	144,410	0.00	USD 1,424,687	CAMB Commercial Mortgage		
USD 135,000	Bank of America				Trust 2019-LIFE		
	3.705% 24/4/2028	128,631	0.00		4.541% 15/12/2037	1,385,900	0.01

貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 4,493,000	Capital One Financial 3.9% 29/1/2024	4,483,967	0.03	USD 1,033,000	Coca-Cola 2.5% 15/3/2051	745,684	0.01
USD 1,055,000	Carols Restaurant 5.875% 1/7/2029	793,065	0.01	USD 1,025,000	Comcast 1.5% 15/2/2031	826,303	0.01
USD 895,000	CCO / CCO Capital 6.375% 1/9/2029	871,954	0.01	USD 1,033,000	Comcast 2.45% 15/8/2052	682,810	0.00
USD 527,428	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	486,077	0.00	USD 729,000	Comcast 2.65% 15/8/2062	467,951	0.00
USD 2,243,000	CDI Escrow Issuer 5.75% 1/4/2030	2,078,364	0.01	USD 8,514,000	Comcast 3.55% 1/5/2028	8,250,159	0.05
USD 275,000	Centennial Resource Production 5.375% 15/1/2026	253,403	0.00	USD 401,000	Comcast 3.95% 15/10/2025	400,361	0.00
USD 666,649	CFCRE Commercial Mortgage Trust 2018-TAN 5.295% 15/2/2033	652,686	0.00	USD 1,894,000	Comcast 4.25% 15/10/2030	1,877,877	0.01
USD 741,368	CFCRE Commercial Mortgage Trust 2018-TAN 6.661% 15/2/2033	718,209	0.00	USD 809,000	Comcast 5.65% 15/6/2035	875,422	0.01
USD 1,190,000	Change Healthcare / Change Healthcare Finance 5.75% 1/3/2025	1,167,586	0.01	USD 846,453	COMM 2014-CCRE17 Mortgage Trust 4.943% 10/5/2047	807,647	0.01
USD 1,025,000	Charles Schwab 1.65% 11/3/2031	831,942	0.01	USD 2,402,878	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	2,349,566	0.02
USD 238,000	Charles Schwab 3.45% 13/2/2026	235,529	0.00	USD 232,000	Conagra Brands 4.3% 1/5/2024	232,157	0.00
USD 122,000	Charles Schwab 4.2% 24/3/2025	122,960	0.00	USD 4,580,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	4,202,098	0.03
USD 606,000	Charles Schwab 4.625% 22/3/2030	615,133	0.00	USD 1,316,025	Connecticut Avenue Trust 2022-R01 5.333% 25/12/2041	1,214,787	0.01
USD 4,103,000	Charter Communications Operating / Charter Communications Operating Capital 2.3% 1/2/2032	3,140,250	0.02	USD 1,025,000	Costco Wholesale 1.75% 20/4/2032	848,627	0.01
USD 1,025,000	Charter Communications Operating / Charter Communications Operating Capital 2.8% 1/4/2031	835,196	0.01	USD 3,781,000	Cox Communications 3.85% 1/2/2025	3,714,729	0.02
USD 1,033,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	676,342	0.00	USD 1,025,000	Crown Castle 2.5% 15/7/2031	848,167	0.01
USD 729,000	Charter Communications Operating / Charter Communications Operating Capital 4.2% 15/3/2028	689,544	0.00	USD 3,933,000	Crown Castle 3.7% 15/6/2026	3,817,213	0.03
USD 6,529,000	Charter Communications Operating / Charter Communications Operating Capital 4.908% 23/7/2025	6,522,283	0.04	USD 802,545	CSAIL 2016-C5 Commercial Mortgage Trust 4.798% 15/11/2048	758,750	0.01
USD 1,968,000	Cheever Escrow Issuer 7.125% 1/10/2027	1,921,122	0.01	USD 1,033,000	CSX 2.5% 15/5/2051	703,010	0.00
USD 2,450,000	Cheniere Energy 4.625% 15/10/2028	2,361,653	0.02	USD 2,958,000	CSX 4.25% 15/3/2029	2,944,523	0.02
USD 77,000	Churchill Downs 5.5% 1/4/2027	73,947	0.00	USD 4,298,000	CVS Health 1.3% 21/8/2027	3,737,542	0.02
USD 200,000	Cigna 1.25% 15/3/2026	180,723	0.00	USD 1,025,000	CVS Health 1.75% 21/8/2030	833,212	0.01
USD 67,000	Cisco Systems 2.5% 20/9/2026	64,494	0.00	USD 4,776,000	CVS Health 2.875% 1/6/2026	4,570,015	0.03
USD 583,000	Citigroup 0.981% 1/5/2025	549,905	0.00	USD 3,739,000	CVS Health 4.3% 25/3/2028	3,716,060	0.02
USD 6,072,000	Citigroup 3.29% 17/3/2026	5,870,798	0.04	USD 4,530,000	CVS Health 5.05% 25/3/2048	4,411,376	0.03
USD 764,000	Citigroup 3.352% 24/4/2025	749,301	0.01	USD 4,006,000	Danaher 2.8% 10/12/2051	2,908,799	0.02
USD 50,000	Citigroup 3.4% 1/5/2026	48,388	0.00	USD 1,200,964	DBGS 2018-BIOD Mortgage Trust 3.669% 15/5/2035	1,174,056	0.01
USD 4,085,000	Citigroup 3.785% 17/3/2033	3,694,875	0.02	USD 5,354,649	DBGS 2018-BIOD Mortgage Trust 4.369% 15/5/2035	5,135,924	0.03
USD 1,475,000	Citigroup 4.14% 24/5/2025	1,467,027	0.01	USD 1,341,475	DBWF 2018-GLKS Mortgage Trust 3.716% 19/12/2030	1,304,053	0.01
USD 1,223,900	Citigroup CCommercial Mortgage Trust 2018-C6 4.412% 10/11/2051	1,223,778	0.01	USD 1,010,000	DBWF 2018-GLKS Mortgage Trust 4.116% 19/12/2030	979,683	0.01
USD 1,025,000	Clorox 1.8% 15/5/2030	841,482	0.01	USD 666,000	Deere 2.75% 15/4/2025	649,119	0.00
USD 1,025,000	Coca-Cola 1.375% 15/3/2031	841,085	0.01	USD 1,033,000	Dell International / EMC 3.45% 15/12/2051	695,441	0.00
				USD 3,659,000	Dell International / EMC 6.02% 15/6/2026	3,811,856	0.03
				USD 2,269,000	Discovery Communications 3.8% 13/3/2024	2,248,314	0.02
				USD 3,778,000	Dollar General 3.875% 15/4/2027	3,721,663	0.02
				USD 2,255,000	Dow Chemical 4.8% 30/11/2028	2,278,350	0.02
				USD 1,025,000	Duke Realty 2.25% 15/1/2032	855,296	0.01
				USD 6,580,000	Earthstone Energy 8% 15/4/2027	6,457,020	0.04
				USD 1,472,000	eBay 1.9% 11/3/2025	1,391,273	0.01
				USD 89,000	Elevance Health 2.375% 15/1/2025	85,471	0.00
				USD 3,854,000	Elevance Health 3.125% 15/5/2050	2,926,887	0.02
				USD 5,377,000	Elevance Health 3.65% 1/12/2027	5,222,161	0.03
				USD 1,033,000	Eli Lilly 2.25% 15/5/2050	725,242	0.00
				USD 3,412,000	Equinix 1.45% 15/5/2026	3,056,492	0.02
				USD 1,383,000	Equinix 2.5% 15/5/2031	1,145,705	0.01
				USD 517,000	Equinix 3% 15/7/2050	356,472	0.00

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至 2022 年 8 月 31 日止之投資組合

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USD 1,025,000	Expedia 2.95% 15/3/2031	861,525	0.01	USD 110,000	Georgia-Pacific 3.6% 1/3/2025	108,427	0.00
USD 1,131,596	Fannie Mae-Aces 3.87% 25/9/2030	1,135,653	0.01	USD 1,882,000	Georgia-Pacific 7.75% 15/11/2029	2,262,610	0.02
USD 3,074,000	FedEx 4.25% 15/5/2030	3,011,675	0.02	USD 1,025,000	Gilead Sciences 1.65% 1/10/2030	839,548	0.01
USD 99,000	Fidelity National Information Services 1.15% 1/3/2026	88,008	0.00	USD 4,120,000	Gilead Sciences 2.8% 1/10/2050	2,865,463	0.02
USD 2,733,000	Fifth Third Bancorp 4.055% 25/4/2028	2,674,612	0.02	USD 1,578,000	Gilead Sciences 3.65% 1/3/2026	1,552,438	0.01
USD 3,083,000	Fifth Third Bancorp 4.772% 28/7/2030	3,075,133	0.02	USD 1,811,000	Gilead Sciences 4.6% 1/9/2035	1,781,175	0.01
USD 1,043,000	Fiserv 3.2% 1/7/2026	994,721	0.01	USD 4,010,000	Gilead Sciences 4.75% 1/3/2046	3,874,338	0.03
USD 6,279,000	Ford Motor 6.1% 19/8/2032	6,170,939	0.04	USD 480,000	Global Payments 2.65% 15/2/2025	457,571	0.00
USD 35,704,088	Freddie Mac Multifamily Structured Pass Through Certificates 0.943% 25/5/2029	1,500,107	0.01	USD 683,000	Global Payments 4.95% 15/8/2027	680,756	0.00
USD 31,632,967	Freddie Mac Multifamily Structured Pass Through Certificates 1.133% 25/10/2030	2,066,107	0.01	USD 173,000	Goldman Sachs 0.855% 12/2/2026	157,687	0.00
USD 4,886,783	Freddie Mac Multifamily Structured Pass Through Certificates 1.529% 25/7/2030	420,845	0.00	USD 5,125,000	Goldman Sachs 1.093% 9/12/2026	4,570,279	0.03
USD 22,619,625	Freddie Mac Multifamily Structured Pass Through Certificates 1.645% 25/1/2030	2,020,093	0.01	USD 4,734,000	Goldman Sachs 1.992% 27/1/2032	3,765,738	0.03
USD 9,670,015	Freddie Mac Multifamily Structured Pass Through Certificates 1.699% 25/4/2030	906,527	0.01	USD 1,025,000	Goldman Sachs 2.383% 21/7/2032	834,289	0.01
USD 5,520,714	Freddie Mac Multifamily Structured Pass Through Certificates 1.814% 25/4/2030	551,215	0.00	USD 2,058,000	Goldman Sachs 2.908% 21/7/2042	1,518,493	0.01
USD 1,530,711	Freddie Mac STACR REMIC Trust 2022-DNA1 5.583% 25/1/2042	1,397,611	0.01	USD 6,037,000	Goldman Sachs 3.102% 24/2/2033	5,169,875	0.03
USD 1,502,000	Freddie Mac Structured Agency Credit Risk Debt Notes 5.583% 25/8/2033	1,427,967	0.01	USD 2,372,000	Goldman Sachs 3.814% 23/4/2029	2,235,791	0.01
USD 3,767,000	Freedom Mortgage 8.125% 15/11/2024	3,334,172	0.02	USD 3,987,596	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	3,409,633	0.02
USD 3,296,000	Freedom Mortgage 8.25% 15/4/2025	2,864,779	0.02	USD 4,873,000	GoTo 5.5% 1/9/2027	3,556,488	0.02
USD 3,311,000	Frontier Communications 5% 1/5/2028	2,913,018	0.02	USD 1,170,000	GSK Consumer Healthcare Capital US 3.024% 24/3/2024	1,144,942	0.01
USD 4,105,000	Frontier Communications 5.875% 15/10/2027	3,837,140	0.03	USD 7,898,000	GSK Consumer Healthcare Capital US 3.375% 24/3/2027	7,452,275	0.05
USD 6,271,000	Frontier Communications 6.75% 1/5/2029	5,438,180	0.04	USD 1,025,000	HCA 2.375% 15/7/2031	816,519	0.01
USD 4,980,000	Frontier Communications 8.75% 15/5/2030	5,148,573	0.03	USD 1,033,000	HCA 3.5% 15/7/2051	721,442	0.00
USD 65,000	Frontier Florida 6.86% 1/2/2028	61,984	0.00	USD 4,456,000	HCA 5.25% 15/4/2025	4,511,259	0.03
USD 3,810,000	Frontier North 6.73% 15/2/2028	3,498,190	0.02	USD 4,365,000	HCA 5.875% 15/2/2026	4,456,272	0.03
USD 254,000	Full House Resorts 8.25% 15/2/2028	232,152	0.00	USD 1,025,000	Home Depot 1.375% 15/3/2031	827,866	0.01
USD 92,000	GATX 3.5% 15/3/2028	85,285	0.00	USD 4,171,000	Home Depot 2.375% 15/3/2051	2,804,648	0.02
USD 823,000	GCI 4.75% 15/10/2028	742,848	0.01	USD 3,913,000	Home Depot 2.75% 15/9/2051	2,836,170	0.02
USD 1,701,000	General Motors 5.4% 15/10/2029	1,663,342	0.01	USD 238,000	HP 3% 17/6/2027	221,062	0.00
USD 1,025,000	General Motors Financial 2.35% 8/1/2031	803,090	0.01	USD 546,920	Hudson Yards 2016-10HY Mortgage Trust 3.076% 10/8/2038	482,203	0.00
USD 5,238,000	General Motors Financial 2.7% 20/8/2027	4,665,957	0.03	USD 79,000	Humana 1.35% 3/2/2027	69,260	0.00
USD 4,717,000	General Motors Financial 2.9% 26/2/2025	4,509,251	0.03	USD 5,830,000	Huntington Bancshares 4.443% 4/8/2028	5,709,250	0.04
USD 5,148,000	General Motors Financial 5.25% 1/3/2026	5,194,307	0.03	USD 196,000	Intel 3.1% 15/2/2060	136,663	0.00
USD 2,220,000	Georgia-Pacific 2.3% 30/4/2030	1,935,034	0.01	USD 1,188,000	Intel 3.4% 25/3/2025	1,174,812	0.01
				USD 1,790,000	Intercontinental Exchange 1.85% 15/9/2032	1,424,640	0.01
				USD 1,033,000	Intercontinental Exchange 3% 15/9/2060	718,121	0.00
				USD 3,090,000	Intercontinental Exchange 4% 15/9/2027	3,063,255	0.02
				USD 1,033,000	International Business Machines 2.95% 15/5/2050	740,882	0.00
				USD 4,652,000	International Business Machines 3.3% 15/5/2026	4,519,371	0.03
				USD 4,499,000	International Business Machines 4.15% 27/7/2027	4,497,537	0.03
				USD 1,033,000	Johnson & Johnson 2.25% 1/9/2050	718,280	0.00

貝萊德環球資產配置基金 (Global Allocation Fund) 續

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USD 772,280	JP Morgan Chase Commercial Mortgage Trust 2018-WPT 4.876% 5/7/2033	759,244	0.01	USD 3,165,000	Mercedes-Benz Finance North America 2.125% 10/3/2025	2,999,874	0.02
USD 192,000	JPMorgan Chase 0.969% 23/6/2025	180,094	0.00	USD 1,033,000	Merck 2.45% 24/6/2050	723,928	0.00
USD 706,000	JPMorgan Chase 1.561% 10/12/2025	659,050	0.00	USD 1,205,000	Merck 2.75% 10/2/2025	1,177,865	0.01
USD 1,025,000	JPMorgan Chase 1.764% 19/11/2031	811,265	0.01	USD 947,000	Merck 3.6% 15/9/2042	825,624	0.01
USD 6,325,000	JPMorgan Chase 2.083% 22/4/2026	5,925,557	0.04	USD 436,000	Merck Sharp & Dohme 5.95% 1/12/2028	478,404	0.00
USD 2,058,000	JPMorgan Chase 2.525% 19/11/2041	1,458,886	0.01	USD 44,000	Meritor 4.5% 15/12/2028	45,223	0.00
USD 1,115,000	JPMorgan Chase 3.54% 1/5/2028	1,057,813	0.01	USD 2,344,000	Meta Platforms 3.5% 15/8/2027	2,280,823	0.02
USD 4,820,000	JPMorgan Chase 4.08% 26/4/2026	4,772,602	0.03	USD 3,156,000	Metropolitan Life Global Funding I 1.55% 7/1/2031	2,507,634	0.02
USD 5,072,000	JPMorgan Chase 4.323% 26/4/2028	4,983,869	0.03	USD 60,000	Metropolitan Life Global Funding I 1.875% 11/1/2027	54,066	0.00
USD 2,917,000	JPMorgan Chase 4.586% 26/4/2033	2,842,502	0.02	USD 2,429,000	Metropolitan Life Global Funding I 3% 19/9/2027	2,270,909	0.02
USD 4,371,000	JPMorgan Chase 4.851% 25/7/2028	4,379,644	0.03	USD 7,561,000	Microsoft 2.525% 1/6/2050	5,611,228	0.04
USD 5,220,000	JPMorgan Chase 4.912% 25/7/2033	5,222,493	0.03	USD 1,033,000	Microsoft 2.675% 1/6/2060	743,453	0.00
USD 3,071,000	Keurig Dr Pepper 3.95% 15/4/2029	2,938,388	0.02	USD 1,025,000	Mondelez International 1.5% 4/2/2031	815,242	0.01
USD 2,225,000	Keurig Dr Pepper 4.597% 25/5/2028	2,239,807	0.01	USD 252,000	Moody's 2.55% 18/8/2060	157,570	0.00
USD 1,025,000	Kilroy Realty 2.5% 15/11/2032	797,949	0.01	USD 781,000	Moody's 3.1% 29/11/2061	543,593	0.00
USD 675,000	Kimberly-Clark 2.875% 7/2/2050	511,877	0.00	USD 1,500,000	Morgan Stanley 0.79% 30/5/2025	1,403,858	0.01
USD 1,025,000	Kimco Realty 2.25% 1/12/2031	825,568	0.01	USD 147,000	Morgan Stanley 1.512% 20/7/2027	130,502	0.00
USD 1,257,000	Kimco Realty 4.6% 1/2/2033	1,225,251	0.01	USD 1,025,000	Morgan Stanley 1.794% 13/2/2032	809,093	0.01
USD 1,481,000	Kinetik 5.875% 15/6/2030	1,413,808	0.01	USD 576,000	Morgan Stanley 1.928% 28/4/2032	458,675	0.00
USD 6,322,000	Kraft Heinz Foods 3% 1/6/2026	5,998,884	0.04	USD 1,033,000	Morgan Stanley 2.802% 25/1/2052	714,211	0.00
USD 4,435,000	Kraft Heinz Foods 4.375% 1/6/2046	3,792,580	0.03	USD 5,513,000	Morgan Stanley 3.125% 27/7/2026	5,271,582	0.03
USD 536,000	Lam Research 3.75% 15/3/2026	535,564	0.00	USD 6,305,000	Morgan Stanley 3.62% 17/4/2025	6,225,659	0.04
USD 2,048,000	Lightning eMotors 7.5% 15/5/2024	1,385,580	0.01	USD 453,000	Morgan Stanley 3.625% 20/1/2027	441,320	0.00
USD 463,000	Lions Gate Capital 5.5% 15/4/2029	369,557	0.00	USD 6,108,000	Morgan Stanley 4.21% 20/4/2028	5,981,379	0.04
USD 3,463,000	Lowe's 1.7% 15/9/2028	2,983,940	0.02	USD 1,690,000	Morgan Stanley 4.679% 17/7/2026	1,693,950	0.01
USD 1,025,000	Lowe's 1.7% 15/10/2030	826,072	0.01	USD 5,976,000	Morgan Stanley 4.889% 20/7/2033	5,990,820	0.04
USD 1,578,000	Lowe's 2.8% 15/9/2041	1,142,393	0.01	USD 395,094	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.479% 15/5/2048	372,159	0.00
USD 1,033,000	Lowe's 3% 15/10/2050	722,476	0.00	USD 2,057,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	1,999,022	0.01
USD 2,430,000	Lowe's 3.35% 1/4/2027	2,348,303	0.02	USD 1,299,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	1,214,061	0.01
USD 93,000	Lowe's 4% 15/4/2025	92,948	0.00	USD 2,093,047	Mosaic Solar Loan Trust 2021-2 2.09% 22/4/2047	1,761,021	0.01
USD 5,208,000	Lowe's 4.25% 1/4/2052	4,494,974	0.03	USD 3,024,000	Nationstar Mortgage 5.125% 15/12/2030	2,393,721	0.02
USD 4,217,000	Lumen Technologies 5.125% 15/12/2026	3,671,447	0.02	USD 3,475,000	Nationstar Mortgage 5.5% 15/8/2028	2,931,238	0.02
USD 1,595,000	Magallanes 3.428% 15/3/2024	1,560,440	0.01	USD 647,000	Nationstar Mortgage 6% 15/1/2027	578,390	0.00
USD 3,645,000	Magallanes 3.638% 15/3/2025	3,523,574	0.02	USD 1,025,000	Nestle 2.5% 14/9/2041	790,802	0.01
USD 2,672,000	Marsh & McLennan 3.75% 14/3/2026	2,655,008	0.02	USD 1,384,000	New Home 7.25% 15/10/2025	1,144,396	0.01
USD 2,924,000	Marsh & McLennan 5.875% 1/8/2033	3,186,194	0.02	USD 947,000	New York Life Global Funding 1.2% 7/8/2030	749,852	0.01
USD 168,000	McDonald's 3.3% 1/7/2025	165,327	0.00	USD 2,755,000	Newmont 2.6% 15/7/2032	2,260,292	0.02
USD 3,902,000	Medline Borrower 3.875% 1/4/2029	3,298,253	0.02	USD 3,288,000	Norfolk Southern 3% 15/3/2032	2,963,735	0.02
				USD 694,000	Norfolk Southern 4.837% 1/10/2041	688,207	0.00
				USD 3,223,000	Northern Trust 4% 10/5/2027	3,221,181	0.02

貝萊德環球資產配置基金 (Global Allocation Fund) 續

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USD 109,000	Novartis Capital 3% 20/11/2025	106,911	0.00	USD 1,025,000	Sherwin-Williams 2.2% 15/3/2032	835,261	0.01
USD 139,000	Oncor Electric Delivery 5.75% 15/3/2029	150,890	0.00	USD 3,180,000	Sherwin-Williams 2.9% 15/3/2052	2,164,820	0.01
USD 5,974,000	ONEOK Partners 4.9% 15/3/2025	5,976,029	0.04	USD 1,980,000	Sherwin-Williams 4.05% 8/8/2024	1,977,764	0.01
USD 4,918,000	Oracle 2.5% 1/4/2025	4,676,775	0.03	USD 1,330,000	Sherwin-Williams 4.25% 8/8/2025	1,331,154	0.01
USD 3,156,000	Oracle 2.95% 1/4/2030	2,708,822	0.02	USD 132,000	Simon Property 3.375% 1/10/2024	130,651	0.00
USD 786,000	Oracle 3.4% 8/7/2024	774,837	0.00	USD 1,060,000	SK Battery America 2.125% 26/1/2026	945,260	0.01
USD 1,033,000	Oracle 3.6% 1/4/2050	712,510	0.00	USD 8,806,544	SLM Private Education Loan Trust 2010-C 7.141% 15/10/2041	9,610,236	0.06
USD 3,267,000	Oracle 3.95% 25/3/2051	2,387,131	0.02	USD 8,880,000	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	8,115,986	0.06
USD 70,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	64,325	0.00	USD 2,600,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	2,444,936	0.02
USD 2,302,500	Pacific Gas and Electric 4.5% 1/7/2040	1,818,303	0.01	USD 795,000	Sprint 7.125% 15/6/2024	824,232	0.01
USD 950,000	Paramount Global 6.375% 30/3/2062	875,412	0.01	USD 2,957,000	Sprint 7.875% 15/9/2023	3,047,372	0.02
USD 2,257,000	Parker-Hannifin 4.25% 15/9/2027	2,238,562	0.01	USD 324,000	Steel Dynamics 5% 15/12/2026	323,903	0.00
USD 1,583,000	Peninsula Pacific Entertainment / Peninsula Pacific Entertainment Finance 8.5% 15/11/2027	1,698,090	0.01	USD 526,000	Stem 0.5% 1/12/2028	425,078	0.00
USD 219,000	PepsiCo 2.375% 6/10/2026	208,366	0.00	USD 3,435,000	Talen Energy Supply 6.625% 15/1/2028	3,491,574	0.02
USD 807,000	Periana 5.95% 19/4/2026	742,658	0.01	USD 2,500,000	Talen Energy Supply 7.25% 15/5/2027	2,571,875	0.02
USD 5,032,000	Pitney Bowes 6.875% 15/3/2027	3,812,671	0.03	USD 2,354,000	Talen Energy Supply 7.625% 1/6/2028	2,423,328	0.02
USD 4,015,000	Pitney Bowes 7.25% 15/3/2029	2,758,242	0.02	USD 7,133,000	Tap Rock Resources 7% 1/10/2026	6,766,114	0.04
USD 4,158,000	PNC Bank 3.25% 1/6/2025	4,084,402	0.03	USD 2,000	Tenet Healthcare 4.625% 15/6/2028	1,821	0.00
USD 242,000	PNC Bank 4.2% 1/11/2025	241,229	0.00	USD 3,466,000	Tenet Healthcare 6.125% 15/6/2030	3,314,189	0.02
USD 1,342,000	PPG Industries 1.2% 15/3/2026	1,209,108	0.01	USD 1,737,000	Texas Instruments 4.1% 16/8/2052	1,674,869	0.01
USD 93,000	Principal Life Global Funding II 0.75% 12/4/2024	87,646	0.00	USD 71,000	Thermo Fisher Scientific 1.215% 18/10/2024	67,198	0.00
USD 86,000	Principal Life Global Funding II 1.25% 16/8/2026	76,000	0.00	USD 1,675,000	Thermo Fisher Scientific 2.8% 15/10/2041	1,314,283	0.01
USD 3,415,000	Prudential Financial 5.625% 15/6/2043	3,416,093	0.02	USD 1,025,000	T-Mobile USA 2.25% 15/11/2031	828,750	0.01
USD 4,860,000	Prudential Financial 5.875% 15/9/2042	4,848,555	0.03	USD 4,734,000	T-Mobile USA 3.375% 15/4/2029	4,281,619	0.03
USD 1,562,000	Public Service Enterprise 2.45% 15/11/2031	1,307,039	0.01	USD 5,376,000	T-Mobile USA 3.5% 15/4/2025	5,251,525	0.03
USD 176,000	Regions Financial 2.25% 18/5/2025	168,098	0.00	USD 383,000	Toyota Motor Credit 1.8% 13/2/2025	364,621	0.00
USD 316,000	Reliance Steel & Aluminum 2.15% 15/8/2030	255,706	0.00	USD 1,025,000	Toyota Motor Credit 1.9% 12/9/2031	851,165	0.01
USD 1,025,000	Republic Services 1.45% 15/2/2031	813,849	0.01	USD 227,000	Toyota Motor Credit 3.05% 22/3/2027	218,191	0.00
USD 1,301,000	Republic Services 5.7% 15/5/2041	1,397,036	0.01	USD 529,000	Truist Bank 3.3% 15/5/2026	509,887	0.00
USD 1,033,000	Roche 2.607% 13/12/2051	744,811	0.00	USD 610,000	Truist Bank 3.8% 30/10/2026	596,754	0.00
USD 1,025,000	Roper Technologies 1.75% 15/2/2031	811,849	0.01	USD 2,520,000	Truist Financial 1.267% 2/3/2027	2,268,053	0.02
USD 226,000	Ryder System 2.5% 1/9/2024	218,805	0.00	USD 3,113,000	Truist Financial 4.26% 28/7/2026	3,111,730	0.02
USD 1,025,000	S&P Global 1.25% 15/8/2030	822,480	0.01	USD 2,668,000	Truist Financial 4.916% 28/7/2033	2,580,421	0.02
USD 1,578,000	S&P Global 2.3% 15/8/2060	967,057	0.01	USD 150,000	TWDC Enterprises 18 3.15% 17/9/2025	146,778	0.00
USD 3,241,000	S&P Global 2.45% 1/3/2027	3,035,613	0.02	USD 632,000	UDR 2.1% 1/8/2032	489,485	0.00
USD 2,250,000	Sabre GLBL 9.25% 15/4/2025	2,225,599	0.01	USD 1,578,000	Union Pacific 3.5% 14/2/2053	1,300,819	0.01
USD 1,033,000	Salesforce 2.9% 15/7/2051	778,313	0.01				
USD 1,481,000	Service Properties Trust 4.35% 1/10/2024	1,331,370	0.01				
USD 2,023,000	Service Properties Trust 4.5% 15/6/2023	1,974,447	0.01				
USD 1,723,000	Service Properties Trust 4.5% 15/3/2025	1,509,847	0.01				
USD 3,378,000	Service Properties Trust 7.5% 15/9/2025	3,257,758	0.02				

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USD 150,000,000	United States Cash Management Bill 0% 8/11/2022	149,272,755	0.99	USD 355,843	Upstart Pass-Through Trust Series 2020-ST5 2% 20/7/2027	335,579	0.00
USD 125,000,000	United States Cash Management Bill 0% 15/11/2022	124,306,510	0.82	USD 1,711,000	US Bancorp 2.215% 27/1/2028	1,567,085	0.01
USD 335,000,000	United States Cash Management Bill 0% 22/11/2022	332,872,603	2.20	USD 194,000	US Bancorp 3.1% 27/4/2026	187,160	0.00
USD 65,000,000	United States Treasury Bill 0% 1/9/2022	65,000,000	0.43	USD 3,274,000	US Bancorp 3.9% 26/4/2028	3,227,886	0.02
USD 243,750,000	United States Treasury Bill 0% 6/9/2022	243,680,751	1.61	USD 7,939,000	US Bancorp 4.548% 22/7/2028	7,999,415	0.05
USD 185,000,000	United States Treasury Bill 0% 8/9/2022	184,928,046	1.22	USD 2,999,000	US Bancorp 4.967% 22/7/2033	2,971,773	0.02
USD 249,800,000	United States Treasury Bill 0% 13/9/2022	249,618,230	1.65	USD 2,381,000	USB Capital IX 3.532% 15/10/2170	1,801,531	0.01
USD 390,000,000	United States Treasury Bill 0% 15/9/2022	389,668,305	2.58	USD 1,025,000	Verizon Communications 1.68% 30/10/2030	823,818	0.01
USD 150,000,000	United States Treasury Bill 0% 20/9/2022	149,828,037	0.99	USD 3,215,000	Verizon Communications 2.625% 15/8/2026	3,038,167	0.02
USD 168,000,000	United States Treasury Bill 0.00% 22/9/2022	167,795,425	1.12	USD 614,000	Verizon Communications 2.875% 20/11/2050	428,014	0.00
USD 230,000,000	United States Treasury Bill 0% 27/9/2022	229,620,436	1.52	USD 7,329,000	Verizon Communications 2.987% 30/10/2056	5,011,936	0.03
USD 60,000,000	United States Treasury Bill 0% 4/10/2022	59,873,115	0.40	USD 1,025,000	Visa 1.1% 15/2/2031	824,702	0.01
USD 80,000,000	United States Treasury Bill 0% 6/10/2022	79,824,896	0.53	USD 2,742,000	Visa 2% 15/8/2050	1,816,739	0.01
USD 157,000,000	United States Treasury Bill 0% 11/10/2022	156,582,053	1.04	USD 7,002,000	Vistra Operations 5.625% 10/1/2035	6,765,297	0.04
USD 175,000,000	United States Treasury Bill 0% 18/10/2022	174,432,360	1.16	USD 6,248,000	VMware 1.8% 15/8/2028	5,225,940	0.03
USD 183,000,000	United States Treasury Bill 0% 25/10/2022	182,290,417	1.21	USD 1,025,000	VMware 2.2% 15/8/2031	805,448	0.01
USD 100,000,000	United States Treasury Bill 0% 27/10/2022	99,605,258	0.66	USD 1,350,000	VNDO Trust 2016-350P 4.033% 10/1/2035	1,195,477	0.01
USD 115,000,000	United States Treasury Bill 0% 3/11/2022	114,469,036	0.76	USD 1,033,000	Walmart 2.65% 22/9/2051	786,981	0.00
USD 195,000,000	United States Treasury Bill 0% 10/11/2022	194,009,301	1.29	USD 3,341,000	Walt Disney 2.2% 13/1/2028	3,059,493	0.02
USD 275,000,000	United States Treasury Bill 0% 17/11/2022	273,406,215	1.81	USD 1,033,000	Walt Disney 2.75% 1/9/2049	753,236	0.01
USD 22,332,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	22,909,702	0.15	USD 587,000	Walt Disney 6.55% 15/3/2033	679,913	0.00
USD 92,053,700	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024	107,322,415	0.71	USD 1,025,000	Waste Management 1.5% 15/3/2031	816,187	0.01
USD 34,864,200	United States Treasury Note/ Bond 1.75% 15/8/2041	26,189,688	0.17	USD 3,121,000	Waste Management 3.15% 15/11/2027	2,984,043	0.02
USD 48,658,700	United States Treasury Note/ Bond 1.875% 15/2/2032	43,735,808	0.29	USD 3,735,000	Wells Fargo 2.164% 11/2/2026	3,516,424	0.02
USD 112,171,700	United States Treasury Note/ Bond 2.25% 15/2/2052†	90,718,862	0.60	USD 4,725,000	Wells Fargo 3.526% 24/3/2028	4,470,981	0.03
USD 22,961,000	United States Treasury Note/ Bond 2.375% 15/2/2042	19,231,631	0.13	USD 9,060,000	Wells Fargo 4.54% 15/8/2026	9,025,189	0.06
USD 902,869,600	United States Treasury Note/ Bond 2.75% 30/4/2027	880,967,961	5.84	USD 5,264,000	Wells Fargo 4.897% 25/7/2033	5,223,681	0.03
USD 78,920,000	United States Treasury Note/ Bond 2.875% 15/5/2032	77,323,103	0.51	USD 2,000,000	Wells Fargo Commercial Mortgage Trust 2015-C28 3.872% 15/5/2048	1,932,781	0.01
USD 55,520,200	United States Treasury Note/ Bond 3.25% 15/5/2042†	53,603,018	0.35	USD 796,545	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	712,499	0.00
USD 1,033,000	UnitedHealth 2.9% 15/5/2050	770,472	0.01	USD 1,318,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	1,227,364	0.01
USD 319,000	UnitedHealth 3.1% 15/3/2026	312,416	0.00	USD 3,225,000	Welltower 2.7% 15/2/2027	2,998,587	0.02
USD 2,762,000	UnitedHealth 6.875% 15/2/2038	3,394,345	0.02	USD 3,681,000	Welltower 4.5% 15/1/2024	3,695,307	0.02
USD 1,190,000	Univision Communications 7.375% 30/6/2030	1,179,552	0.01	USD 1,635,000	Western Digital 4.75% 15/2/2026	1,575,551	0.01
				USD 6,196,000	Workday 3.5% 1/4/2027	5,936,794	0.04
				USD 2,360,000	Workday 3.7% 1/4/2029	2,231,468	0.01
				USD 1,732,000	WRKCo 3.75% 15/3/2025	1,704,324	0.01
				USD 1,156,000	WRKCo 4.65% 15/3/2026	1,163,012	0.01
				USD 124,000	WRKCo 4.9% 15/3/2029	124,504	0.00
				USD 2,056,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	1,965,850	0.01
				USD 5,147,000	Xerox 5% 15/8/2025	4,781,743	0.03
				USD 3,285,000	Xerox 5.5% 15/8/2028	2,867,524	0.02
						5,869,536,884	38.87
					總債券	6,824,648,948	45.20
					商業票據		
				USD 8,545,000	美國 General Motors Financial 0% 13/2/2023	8,389,812	0.06

† 證券全部或部分已質押或提供擔保。詳見附註 13。

貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 8,545,000	General Motors Financial 0% 14/2/2023	8,388,643	0.05	760,471	Loadsmart**	12,502,143	0.08
USD 8,555,000	General Motors Financial 0% 15/2/2023	8,397,248	0.06	95,378	Loadsmart**	1,568,014	0.01
		25,175,703	0.17	231,287	Mountain Digital**	3,351,349	0.02
總商業票據		25,175,703	0.17	561,098	Mythic**	3,125,316	0.02
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		14,663,690,181	97.12	4,980	NCB Warrant**	—	0.00
其他可轉讓證券				750,669	Noodle**	4,346,373	0.03
普通股／優先股（股份）及認股權證				129,448	Psiquantum**	3,313,869	0.02
澳洲				261,161	Relativity Space**	4,823,644	0.03
9,488,465	Quintis Pty**	520,235	0.00	3,662	Salt Pay**	4,810,513	0.03
開曼群島				134,315	SambaNova Systems**	10,205,254	0.07
609	Marco Polo Investment**	—	0.00	46,362	SambaNova Systems**	3,522,585	0.02
印度				167,805	Snorkel AI**	1,656,235	0.01
2,463	Think & Learn Pvt**	9,398,612	0.06	46,853	Snorkel AI**	462,439	0.00
3,482	Think & Learn Pvt**	13,287,035	0.09	1,121,246	Ursa Major Technologies**	6,133,216	0.04
		22,685,647	0.15	1,197,196	Verge Alalytics**	5,890,204	0.04
英國				337,227	Zero Mass Water**	12,278,435	0.08
413,408	10X Future Technologies**	6,766,656	0.05	24,317	Zero Mass Water**	996,024	0.01
107,909	Lookout**	971,181	0.01			279,268,783	1.85
1,919,121	Lookout Series F**	17,272,089	0.12	普通股／優先股（股份）及認股權證總額		339,780,978	2.26
24,103	Neon Payments**	12,296,387	0.08	債券			
652,238	NMC Health**	—	0.00	澳洲			
		37,306,313	0.26	USD 19,413,818	Quintis Australia Pty 7.5% 1/10/2026**	19,413,818	0.13
美國				USD 17,943,829	Quintis Australia Pty 0% 1/10/2028**	17,943,829	0.12
63,622	Aiven**	7,455,862	0.05			37,357,647	0.25
21,376	Breeze Aviation**	7,674,412	0.05	開曼群島			
190,437	ByteDance**	30,536,521	0.20	CNY 103,700,000	Fresh Express Delivery 0% 18/10/2010**.*	—	0.00
26,463	Caresyntax**	1,771,962	0.01	印度			
488,757	Databricks**	30,918,768	0.21	USD 19,051,000	REI Agro 5.5% 13/11/2014**.*	2	0.00
136,950	Databricks**	8,663,457	0.06	美國			
1,209,710	Deep Instinct**	6,266,298	0.04	USD 2,090,000	Calpine Escrow 0% 31/12/2049**	—	0.00
24,969	Epic Games**	23,221,170	0.15	USD 4,766,000	FLYR 10% 20/1/2027**	4,426,661	0.03
941,683	eXo Imaging**	4,256,407	0.03	USD 9,079,000	FLYR 8% 20/7/2023**	9,401,304	0.06
420,195	Fanatics**	28,127,853	0.19			13,827,965	0.09
157,436	Farmer's Business Network**	8,507,841	0.06	總債券		51,185,614	0.34
23,814	Farmer's Business Network**	1,286,909	0.01	其他可轉讓證券總額		390,966,592	2.60
25,662	FLYR (Wts 31/12/2049)**	371,329	0.01	總投資組合		15,054,656,773	99.72
235,953	GM Cruise**	4,978,608	0.03	其他淨資產		42,154,945	0.28
6,145,462	Included Health**	10,262,922	0.07	淨資產總額（美金）		15,096,811,718	100.00
3,924,026	JumpCloud**	19,266,968	0.13				
258,097	JumpCloud**	1,267,256	0.01				
592,242	Lessen**	5,448,627	0.03				

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值 / (減 值) (美 金)
AUD	70,573,919	USD	48,620,187	Deutsche Bank	15/9/2022	(241,825)
AUD	47,016,830	USD	32,491,460	JP Morgan	20/10/2022	(245,714)
AUD	245,202,255	USD	172,276,407	Barclays	18/11/2022	(4,039,174)
BRL	281,353,778	USD	55,831,917	Goldman Sachs	15/9/2022	(1,659,839)
CAD	148,624,795	USD	114,972,413	Deutsche Bank	20/10/2022	(1,828,767)
CHF	219,303,867	USD	232,586,412	JP Morgan	18/11/2022	(7,224,101)
CNH	176,229,876	USD	26,008,769	UBS	15/9/2022	(461,278)
DKK	81,144,917	USD	11,722,517	Morgan Stanley	15/9/2022	(797,829)
DKK	4,100,891	USD	592,741	BNP Paribas	15/9/2022	(40,630)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值 / (減 值) (美 金)
EUR	531,533,525	USD	557,133,243	HSBC Bank	15/9/2022	(24,896,266)
EUR	14,296,505	USD	15,044,713	BNP Paribas	21/9/2022	(723,396)
EUR	36,212,898	USD	37,397,422	JP Morgan	21/9/2022	(1,121,675)
EUR	70,915,603	USD	72,573,482	Deutsche Bank	18/11/2022	(1,251,526)
EUR	23,354,265	USD	23,393,944	Bank of America	21/9/2022	853
GBP	27,260,276	EUR	31,279,971	Citigroup	15/9/2022	331,750
GBP	41,577,301	USD	50,276,278	JP Morgan	18/11/2022	(1,939,470)
IDR	250,461,694,266	USD	16,539,767	HSBC Bank	19/10/2022	298,025
JPY	3,220,026,057	USD	24,184,810	State Street	15/9/2022	(961,930)

貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
JPY	92,380,298,781	USD	688,665,157	Morgan Stanley	15/9/2022	(22,416,946)
JPY	36,461,191,156	USD	274,011,997	JP Morgan	18/11/2022	(9,887,179)
JPY	13,764,936,287	EUR	97,665,741	JP Morgan	20/10/2022	1,542,379
KRW	78,081,218,487	USD	58,949,464	UBS	23/11/2022	(685,702)
MXN	703,957,826	USD	33,935,897	HSBC Bank	15/9/2022	894,388
MXN	37,646,712	USD	1,813,304	Morgan Stanley	20/10/2022	36,433
MXN	767,640,906	USD	36,968,484	Deutsche Bank	20/10/2022	748,848
NOK	673,042,078	CHF	65,615,533	UBS	18/11/2022	246,520
NZD	14,141,546	USD	8,791,192	Deutsche Bank	15/9/2022	(127,739)
PLN	35,211,957	USD	8,095,177	Barclays	15/9/2022	(658,338)
SEK	230,969,802	USD	22,708,885	Citigroup	15/9/2022	(1,048,980)
USD	36,814,880	BRL	182,292,562	HSBC Bank	2/9/2022	1,598,651
USD	69,653,098	INR	5,489,360,695	Citigroup	15/9/2022	690,776
USD	37,678,902	EUR	35,842,378	State Street	15/9/2022	1,789,089
USD	2,255,068	EUR	2,145,649	Deutsche Bank	15/9/2022	106,580
USD	62,403,159	SEK	634,518,749	UBS	15/9/2022	2,899,207
USD	23,631,366	EUR	22,423,451	Barclays	21/9/2022	1,168,998
USD	16,319,224	EUR	15,359,880	BNP Paribas	21/9/2022	932,686
USD	98,499,547	JPY	13,237,561,952	Barclays	15/9/2022	3,030,036
USD	114,899,481	EUR	112,140,518	Bank of America	21/9/2022	2,564,338
USD	14,288,924	EUR	14,272,938	Morgan Stanley	21/9/2022	(8,785)
USD	46,760,057	CNH	316,970,167	JP Morgan	21/9/2022	807,354
USD	181,221,260	AUD	262,728,302	JP Morgan	20/10/2022	1,033,225
USD	35,924,831	NOK	355,768,865	Deutsche Bank	20/10/2022	168,872
USD	68,929,384	HKD	539,903,185	Deutsche Bank	20/10/2022	73,143
USD	101,905,081	CNH	686,830,057	Deutsche Bank	20/10/2022	2,291,590
USD	22,916,722	EUR	22,410,066	JP Morgan	21/9/2022	467,763
USD	68,767,837	HKD	538,370,968	JP Morgan	18/11/2022	74,759
USD	34,155,395	BRL	176,829,312	Goldman Sachs	2/12/2022	748,632
ZAR	1,352,270	USD	83,191	Morgan Stanley	15/9/2022	(4,023)
ZAR	128,798,802	USD	7,921,286	HSBC Bank	15/9/2022	(380,852)
未實現淨減值						(58,107,069)
澳幣避險股份類別						
AUD	297,224,309	USD	207,481,530	BNY Mellon	15/9/2022	(3,733,721)
USD	11,704,187	AUD	16,950,001	BNY Mellon	15/9/2022	84,959
未實現淨減值						(3,648,762)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
瑞士法郎避險股份類別						
CHF	30,478,947	USD	31,929,048	BNY Mellon	15/9/2022	(773,596)
USD	1,660,122	CHF	1,595,314	BNY Mellon	15/9/2022	29,410
未實現淨減值						(744,186)
離岸人民幣避險股份類別						
CNY	174,392,431	USD	25,802,182	BNY Mellon	15/9/2022	(520,997)
USD	1,993,675	CNY	13,665,289	BNY Mellon	15/9/2022	12,659
未實現淨減值						(508,338)
歐元避險股份類別						
EUR	1,969,908,422	USD	2,012,882,209	BNY Mellon	15/9/2022	(40,330,757)
USD	109,468,504	EUR	108,874,193	BNY Mellon	15/9/2022	449,822
未實現淨減值						(39,880,935)
英鎊避險股份類別						
GBP	119,831,361	USD	145,166,238	BNY Mellon	15/9/2022	(6,023,202)
USD	8,240,026	GBP	6,962,708	BNY Mellon	15/9/2022	155,276
未實現淨減值						(5,867,926)
港幣避險股份類別						
HKD	207,134,142	USD	26,414,125	BNY Mellon	15/9/2022	(15,155)
USD	1,921,652	HKD	15,072,826	BNY Mellon	15/9/2022	638
未實現淨減值						(14,517)
日圓避險股份類別						
JPY	4,238,172,867	USD	31,519,214	BNY Mellon	15/9/2022	(952,429)
USD	1,764,997	JPY	242,006,336	BNY Mellon	15/9/2022	19,622
未實現淨減值						(932,807)
波蘭幣避險股份類別						
PLN	46,740,325	USD	10,094,230	BNY Mellon	15/9/2022	(223,066)
USD	611,677	PLN	2,909,258	BNY Mellon	15/9/2022	(2,770)
未實現淨減值						(225,836)
新加坡幣避險股份類別						
SGD	93,983,575	USD	68,198,281	BNY Mellon	15/9/2022	(934,613)
USD	3,576,876	SGD	4,979,975	BNY Mellon	15/9/2022	12,727
未實現淨減值						(921,886)
未實現淨減值總額 (美金曝險部位 - 美金 6,603,989,075)						(110,852,262)

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
18	EUR	Euro BOBL	2022 年 9 月	2,218,916	20,709
1,063	EUR	Euro Bund	2022 年 9 月	157,625,752	(7,217,704)
(163)	EUR	Euro BUXL	2022 年 9 月	27,095,751	1,087,679
(1,027)	EUR	Euro Schatz	2022 年 9 月	111,641,906	(653,936)
264	EUR	Euro-BTP	2022 年 9 月	31,698,933	(278,820)
(34)	JPY	Nikkei 225 (Yen)	2022 年 9 月	3,432,945	15,309
(145)	JPY	Japanese 10 Year Bond (OSE)	2022 年 9 月	156,203,652	(369,979)
87	CAD	S&P/TSX 60 Index	2022 年 9 月	15,534,983	(142,291)
39	EUR	Dax Index	2022 年 9 月	12,619,986	(357,491)
(1,461)	EUR	EURO STOXX 50 Index	2022 年 9 月	51,902,465	(1,128,869)
60	GBP	FTSE 100 Index	2022 年 9 月	5,087,657	94,812
71	EUR	FTSE MIB Market Index	2022 年 9 月	7,722,801	(19,533)
366	USD	MSCI Emerging Markets Index	2022 年 9 月	18,104,190	(259,860)
(1,173)	USD	NASDAQ 100 E-Mini Index	2022 年 9 月	292,211,895	(21,042,443)
130	USD	Russell 2000 E-Mini Index	2022 年 9 月	12,058,150	905,755

貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
436	USD	S&P 500 E-Mini Index	2022 年 9 月	87,216,350	(3,303,542)
482	USD	US Ultra 10 Year Note	2022 年 12 月	60,468,406	(407,660)
854	USD	US Ultra Bond (CBT)	2022 年 12 月	128,660,437	1,545,664
(198)	GBP	Long Gilt	2022 年 12 月	24,890,272	402,490
4,933	USD	US Treasury 2 Year Note (CBT)	2022 年 12 月	1,027,875,329	(867,548)
(623)	USD	US Treasury 5 Year Note (CBT)	2022 年 12 月	69,089,726	210,021
合計				2,303,360,502	(31,767,237)

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	EUR (2,813,508)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	(370,189)	4,710
CDS	EUR (34,550,000)	Fund provides default protection on ITRAXX.XO.35.V1; and receives Fixed 5%	Bank of America	20/6/2026	(4,846,937)	(316,857)
CDS	USD 70,511,631	Fund receives default protection on CDX.NA.IG.37.V1; and pays Fixed 1%	Bank of America	20/12/2026	1,007,333	(430,091)
CDS	USD 5,283,878	Fund receives default protection on Bombardier; and pays Fixed 5%	Barclays	20/6/2023	(317,004)	(77,783)
CDS	USD 305,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	5,518	42,388
CDS	USD 985,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/6/2027	(6,360)	7,694
CDS	USD 550,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(14,946)	(40,407)
CDS	USD 1,155,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(56,219)	(84,855)
CDS	USD (33,871,714)	Fund provides default protection on CDX.NA.IG.33.V1; and receives Fixed 1%	Credit Suisse	20/12/2024	(482,968)	155,105
CDS	USD 310,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2024	5,576	43,082
CDS	USD (258,090,985)	Fund provides default protection on CDX.NA.HY.37.V1; and receives Fixed 5%	Goldman Sachs	20/12/2026	(19,857,938)	650,467
CDS	USD (442,638,788)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(7,771,656)	(4,537,140)
CDS	EUR 1,776,414	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	28,951	53,995
CDS	USD 1,260,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	JP Morgan	20/6/2027	27,805	(92,569)
CDS	USD 710,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	JP Morgan	20/6/2027	9,329	(52,162)
CDS	USD 560,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	JP Morgan	20/6/2027	(9,500)	(41,142)
CDS	EUR (36,694,838)	Fund provides default protection on ITRAXX.XO.36.V1; and receives Fixed 5%	Morgan Stanley	20/12/2026	(5,129,269)	(605,737)
IFS	EUR 11,180,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	16/8/2032	49,805	49,805
IRS	USD 16,664,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.65%	Goldman Sachs	2/5/2032	381,163	369,108
IRS	USD 83,000,000	Fund receives Fixed 2.605%; and pays Floating USD SOFR 1 Day	Goldman Sachs	24/5/2032	(2,160,676)	(2,160,676)
IRS	USD 19,438,173	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.585%	Goldman Sachs	26/5/2032	538,995	538,995
IRS	USD 13,573,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.613%	Goldman Sachs	2/5/2042	499,228	531,788
IRS	USD 242,161,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.43%	Goldman Sachs	2/5/2052	11,945,933	11,404,641
IRS	BRL 198,073,301	Fund receives Fixed 9.385%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(2,473,820)	(2,473,820)
IRS	BRL 216,083,102	Fund receives Fixed 9.42%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(2,658,222)	(2,658,222)
IRS	BRL 215,286,626	Fund receives Fixed 9.54%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(2,488,321)	(2,488,321)

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD 10,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(296,879)	(298,794)
TRS	USD 8,115,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(185,664)	(187,388)
TRS	USD 14,976,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	258,937	254,587
TRS	USD 15,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(148,505)	(156,984)
TRS	USD 19,094,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(890,489)	(920,179)
TRS	USD (613)	Fund receives USD SOFR 1 Day - 10bps; and pays Sherwin Williams + 0 bps	BNP Paribas	2/9/2022	20,670	20,670
TRS	USD (555)	Fund receives USD SOFR 1 Day - 12bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	494	494
TRS	USD (15,080)	Fund receives USD SOFR 1 Day - 13bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	13,421	13,421
TRS	USD (13,737)	Fund receives USD SOFR 1 Day - 8bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	12,226	12,226
TRS	USD (6,869)	Fund receives USD SOFR 1 Day - 8bps; and pays Sherwin Williams + 0 bps	BNP Paribas	2/9/2022	231,623	231,623
TRS	USD 16,062,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(567,242)	(570,074)
TRS	USD 8,404,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(200,300)	(202,085)
TRS	USD 8,641,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(116,996)	(119,000)
TRS	USD 37,839,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	1,024,954	1,024,243
TRS	USD 8,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	229,902	228,569
TRS	USD 10,455,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	103,405	100,503
TRS	USD 9,265,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(313,017)	(319,254)
TRS	USD 18,703,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(620,048)	(642,870)
TRS	USD 30,954,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(167,570)	(160,255)
TRS	USD 52,614,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(164,449)	(170,709)
TRS	USD 10,000,100	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	23,087	20,922
TRS	USD 3,202,206	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(20,471)	(21,783)
TRS	USD 9,489,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(407,453)	(420,960)
TRS	USD (16,580)	Fund receives USD SOFR 1 Day - 25bps; and pays Pitney Bowes + 0 bps	Citibank	27/12/2022	15,419	15,419
TRS	USD 12,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	83,836	81,000
TRS	USD 18,018,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	259,379	255,849
TRS	USD 40,326,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(347,836)	(358,869)
TRS	USD 10,455,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(49,830)	(52,691)
TRS	USD 13,367,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(130,610)	(134,492)
TRS	USD 18,703,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(771,778)	(797,770)
TRS	USD 18,703,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(633,121)	(656,513)
TRS	USD 18,961,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(483,648)	(507,989)
TRS	USD 9,489,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(212,182)	(231,762)

貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD 18,978,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(227,559)	(266,719)
TRS	USD 6,254,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(87,794)	(101,875)
TRS	USD 30,000	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	16/9/2022	(160,301)	(160,301)
TRS	USD 7,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	186,473	185,908
TRS	USD 13,514,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(760)	(3,517)
TRS	USD 13,367,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(109,119)	(113,058)
TRS	USD 14,339,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(444,515)	(468,248)
TRS	USD 83,557	Fund receives JPMEMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	15/11/2022	(2,127,422)	(2,127,422)
TRS	USD 82,443	Fund receives JPMEMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	16/11/2022	(1,824,750)	(1,824,750)
TRS	USD 148,572,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	4,637,342	4,600,352
TRS	USD 7,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	271,762	271,034
TRS	USD 18,125,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(185,485)	(193,302)
TRS	USD 7,621,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(157,630)	(161,387)
TRS	USD 7,621,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(141,485)	(145,242)
TRS	USD 32,426,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(983,255)	(1,005,084)
TRS	USD 9,489,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(419,206)	(432,712)
TRS	USD 6,254,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(78,536)	(92,618)
合計 (美金曝險部位 - 美金 2,219,961,372)					(40,447,364)	(8,917,840)

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

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合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
94,878,937	Call	OTC EUR/USD	Bank of America	EUR 1.09	29/9/2022	(101,742)	3,399
94,878,937	Put	OTC EUR/USD	Bank of America	EUR 1.005	29/9/2022	305,674	1,318,213
89,744,178	Call	OTC USD/CNH	Goldman Sachs	USD 6.79	26/9/2022	780,634	1,508,998
73,285,792	Call	OTC USD/CNH	Goldman Sachs	USD 6.8	27/10/2022	569,482	1,260,933
60,052,401	Put	OTC EUR/CHF	JP Morgan	EUR 0.965	14/9/2022	(318,946)	126,367
143,408,720	Call	OTC USD/CNH	JP Morgan	USD 6.8	15/9/2022	746,118	2,134,458
110,295,965	Put	OTC USD/JPY	RBC	USD 130	8/9/2022	(1,389,987)	293
3,095	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	2/9/2022	(875,047)	1,159,078
2,105	Call	Alphabet	Exchange Traded	USD 115	16/9/2022	(288,590)	321,013
1,710	Put	Apple	Exchange Traded	USD 140	16/9/2022	(714,228)	50,445
1,540	Put	ConocoPhillips	Exchange Traded	USD 75	16/9/2022	(732,623)	10,010
941	Put	Dollar Tree	Exchange Traded	USD 145	16/9/2022	186,992	851,605
179	Call	Domino's Pizza	Exchange Traded	USD 400	16/9/2022	(241,762)	39,380
557	Call	Eli Lilly	Exchange Traded	USD 330	16/9/2022	(197,306)	96,361
1,007	Put	Exxon Mobil	Exchange Traded	USD 100	16/9/2022	100,889	662,103
1,173	Put	Ford Motor	Exchange Traded	USD 10	16/9/2022	(36,540)	1,173
3,342	Call	General Motors	Exchange Traded	USD 45	16/9/2022	(644,101)	31,749
1,799	Call	General Motors	Exchange Traded	USD 38	16/9/2022	(316,474)	365,197
452	Call	HCA Healthcare	Exchange Traded	USD 220	16/9/2022	(260,908)	24,860

貝萊德環球資產配置基金 (Global Allocation Fund) 續

2022 年 8 月 31 日止之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
4,448	Put	Intel	Exchange Traded	USD 32.5	16/9/2022	261,413	529,312
215	Call	Intuit	Exchange Traded	USD 490	16/9/2022	(376,837)	29,563
893	Call	Microsoft	Exchange Traded	USD 290	16/9/2022	(640,039)	36,167
633	Call	Mosaic	Exchange Traded	USD 70	16/9/2022	(371,363)	8,229
196	Put	Sherwin-Williams	Exchange Traded	USD 240	16/9/2022	(81,581)	158,760
7,130	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	16/9/2022	(3,463,842)	160,425
241	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 405	16/9/2022	205,667	270,643
216	Call	United Rentals	Exchange Traded	USD 350	16/9/2022	(156,325)	5,400
453	Call	Walt Disney	Exchange Traded	USD 125	16/9/2022	(144,158)	10,872
1,414	Call	Western Digital	Exchange Traded	USD 60	16/9/2022	(57,362)	6,363
41	Put	US Treasury 10 Year Note	Exchange Traded	USD 116.5	23/9/2022	8,581	29,148
27	Put	Nasdaq-100 Index	Exchange Traded	USD 900	30/9/2022	918,797	1,767,825
158	Put	Nasdaq-100 Index	Exchange Traded	USD 100	30/9/2022	7,635,929	12,433,810
1,326	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 410	30/9/2022	1,265,284	2,195,856
7,328	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 415	30/9/2022	9,246,546	14,531,424
2,020	Put	Apple	Exchange Traded	USD 155	21/10/2022	(255,993)	984,750
667	Put	Carnival	Exchange Traded	USD 5	21/10/2022	(15,764)	5,670
190	Call	Eli Lilly	Exchange Traded	USD 330	21/10/2022	(198,499)	113,525
2,343	Put	EQT	Exchange Traded	USD 30	21/10/2022	(795,985)	76,148
543	Put	KB Home	Exchange Traded	USD 25	21/10/2022	3,881	39,368
650	Call	Microsoft	Exchange Traded	USD 290	21/10/2022	(209,715)	198,250
208	Put	Sabre	Exchange Traded	USD 5	21/10/2022	(11,314)	1,560
132	Put	Sabre	Exchange Traded	USD 6	21/10/2022	(2,593)	2,838
2,956	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	21/10/2022	(1,432,859)	642,930
93	Call	Tesla	Exchange Traded	USD 316.67	21/10/2022	(62,992)	90,908
579	Call	Tesla	Exchange Traded	USD 320	21/10/2022	(439,505)	518,205
380	Call	Visa	Exchange Traded	USD 220	21/10/2022	(64,881)	84,930
631	Call	Walt Disney	Exchange Traded	USD 130	21/10/2022	(171,461)	53,951
541	Put	Xerox Holdings	Exchange Traded	USD 15	21/10/2022	7,645	27,050
484	Put	BHP	Exchange Traded	GBP 21.83	18/11/2022	10,233	776,965
881	Call	Dynatrace	Exchange Traded	USD 45	18/11/2022	(340,905)	149,770
654	Call	Eli Lilly	Exchange Traded	USD 330	18/11/2022	(11,268)	703,050
326	Call	Generac Holdings	Exchange Traded	USD 300	18/11/2022	(491,839)	130,400
166	Put	Rio Tinto	Exchange Traded	GBP 45.62	18/11/2022	127,711	457,684
1,803	Call	SPDR Gold Shares	Exchange Traded	USD 170	18/11/2022	(200,546)	292,086
450	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 395	18/11/2022	195,197	679,500
234	Call	Tesla	Exchange Traded	USD 320	18/11/2022	(175,437)	342,225
574	Call	Western Digital	Exchange Traded	USD 65	18/11/2022	(41,681)	8,036
778	Put	Ally Financial	Exchange Traded	USD 20	16/12/2022	(32,131)	13,615
3,531	Call	Commerzbank	Exchange Traded	EUR 9	16/12/2022	(280,827)	40,624
662	Put	Ford Motor	Exchange Traded	USD 8	16/12/2022	(27,288)	4,965
452	Call	HCA Healthcare	Exchange Traded	USD 230	16/12/2022	(220,228)	223,740
140	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 640	16/12/2022	139,668	754,575
554	Call	SAP	Exchange Traded	USD 100	16/12/2022	(300,279)	73,405
1,533	Call	SPDR Gold Shares	Exchange Traded	USD 170	16/12/2022	(194,276)	374,819
2,790	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	16/12/2022	(3,154,734)	1,795,365
794	Call	Abbott Laboratories	Exchange Traded	USD 125	20/1/2023	(426,560)	55,580
143	Call	Adobe	Exchange Traded	USD 480	20/1/2023	(396,543)	114,758
202	Call	Align Technology	Exchange Traded	USD 290	20/1/2023	(473,017)	382,790
1,320	Call	Alphabet	Exchange Traded	USD 125	20/1/2023	(579,709)	574,200
47	Call	Booking Holdings	Exchange Traded	USD 600	20/1/2023	(751,423)	108,570
1,087	Put	ConocoPhillips	Exchange Traded	USD 70	20/1/2023	(599,186)	158,702
883	Call	Dynatrace	Exchange Traded	USD 45	20/1/2023	(251,201)	240,618
279	Call	Eli Lilly	Exchange Traded	USD 340	20/1/2023	(229,784)	360,608
278	Call	Eli Lilly	Exchange Traded	USD 320	20/1/2023	24,817	570,595
1,842	Put	EQT	Exchange Traded	USD 35	20/1/2023	(616,571)	419,055
725	Put	Exxon Mobil	Exchange Traded	USD 75	20/1/2023	(293,429)	179,438
883	Call	Glencore	Exchange Traded	GBP 5.8	20/1/2023	(369,664)	126,696

貝萊德環球資產配置基金 (Global Allocation Fund) 續

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合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
134	Call	Humana	Exchange Traded	USD 500	20/1/2023	88,504	377,880
148	Call	Intuit	Exchange Traded	USD 450	20/1/2023	(8,070)	588,300
928	Call	Otis Worldwide	Exchange Traded	USD 85	20/1/2023	(217,860)	111,360
323	Put	Pioneer Natural Resources	Exchange Traded	USD 210	20/1/2023	(323,720)	419,900
485	Call	salesforce.com	Exchange Traded	USD 210	20/1/2023	(585,203)	118,340
485	Call	salesforce.com	Exchange Traded	USD 200	20/1/2023	(487,916)	184,300
166	Call	ServiceNow	Exchange Traded	USD 550	20/1/2023	(676,820)	252,320
2,042	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	20/1/2023	(1,130,715)	1,912,333
634	Put	Valero Energy	Exchange Traded	USD 90	20/1/2023	(410,660)	267,865
619	Call	XPO Logistics	Exchange Traded	USD 57.5	20/1/2023	(136,941)	287,835
1,781	Call	Nasdaq-100 Index	Goldman Sachs	USD 707.725	16/9/2022	(386,086)	2,324
53,489	Call	EssilorLuxottica	JP Morgan	EUR 200	16/9/2022	(587,124)	242
190,622	Call	Pioneer Natural Resources	Morgan Stanley	USD 290	16/9/2022	(3,061,612)	41,715
合計 (美金曝險部位 - 美金 1,072,513,848)						(10,712,913)	59,656,663

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合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(189,900,405)	Put	OTC EUR/USD	Bank of America	EUR 0.975	29/9/2022	93,049	(761,356)
(89,744,178)	Call	OTC USD/CNH	Goldman Sachs	USD 6.99	26/9/2022	1,269	(197,155)
(73,285,792)	Call	OTC USD/CNH	Goldman Sachs	USD 7.05	27/10/2022	(31,588)	(216,268)
(73,285,792)	Call	OTC USD/CNH	Goldman Sachs	USD 7.05	27/10/2022	(92,415)	(216,268)
(60,052,401)	Put	OTC EUR/CHF	JP Morgan	EUR 0.94	14/9/2022	81,793	(11,464)
(143,408,720)	Call	OTC USD/CNH	JP Morgan	USD 7	15/9/2022	250,303	(155,257)
(110,295,965)	Put	OTC USD/JPY	RBC	USD 125	8/9/2022	510,229	-
(12,496)	Put	S&P 500 Index	Citibank	USD 700	16/9/2022	1,832,442	(141,926)
(3,095)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	2/9/2022	811,709	(26,308)
(749)	Put	Albemarle	Exchange Traded	USD 180	16/9/2022	601,757	(26,215)
(1,033)	Call	Alphabet	Exchange Traded	USD 125	16/9/2022	110,423	(12,913)
(1,331)	Call	Amazon.com	Exchange Traded	USD 150	16/9/2022	207,991	(21,962)
(1,599)	Call	Apple	Exchange Traded	USD 175	16/9/2022	125,543	(35,978)
(1,710)	Put	Apple	Exchange Traded	USD 125	16/9/2022	253,537	(9,405)
(2,265)	Call	ConocoPhillips	Exchange Traded	USD 90	16/9/2022	(3,599,619)	(4,235,550)
(941)	Put	Dollar Tree	Exchange Traded	USD 125	16/9/2022	164,102	(73,398)
(1,007)	Put	Exxon Mobil	Exchange Traded	USD 90	16/9/2022	93,937	(150,043)
(3,342)	Call	General Motors	Exchange Traded	USD 52.5	16/9/2022	223,147	(6,684)
(3,342)	Put	General Motors	Exchange Traded	USD 32	16/9/2022	562,366	(25,065)
(169)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 730	16/9/2022	103,280	(17,837)
(893)	Call	Microsoft	Exchange Traded	USD 310	16/9/2022	90,880	(8,037)
(399)	Call	NVIDIA	Exchange Traded	USD 215	16/9/2022	176,462	(1,397)
(122)	Call	ServiceNow	Exchange Traded	USD 520	16/9/2022	63,819	(10,675)
(121)	Call	ServiceNow	Exchange Traded	USD 560	16/9/2022	99,553	(5,445)
(424)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	16/9/2022	(53,504)	(148,824)
(216)	Put	United Rentals	Exchange Traded	USD 270	16/9/2022	57,332	(68,580)
(453)	Put	Walt Disney	Exchange Traded	USD 110	16/9/2022	(32,947)	(79,502)
(158)	Put	Nasdaq-100 Index	Exchange Traded	USD 100	30/9/2022	(2,789,860)	(4,528,280)
(27)	Put	Nasdaq-100 Index	Exchange Traded	USD 900	30/9/2022	(317,081)	(613,980)
(7,328)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 390	30/9/2022	(3,436,087)	(5,389,744)
(1,326)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	30/9/2022	(458,819)	(783,003)
(1,331)	Put	Alphabet	Exchange Traded	USD 105	21/10/2022	(116,109)	(419,265)
(1,330)	Call	Amazon.com	Exchange Traded	USD 160	21/10/2022	298,593	(73,150)
(1,149)	Put	Amazon.com	Exchange Traded	USD 120	21/10/2022	(82,999)	(430,875)
(2,020)	Put	Apple	Exchange Traded	USD 135	21/10/2022	145,978	(227,250)
(917)	Put	Apple	Exchange Traded	USD 150	21/10/2022	(99,710)	(318,657)
(181)	Call	Costco Wholesale	Exchange Traded	USD 580	21/10/2022	98,690	(81,903)

貝萊德環球資產配置基金 (Global Allocation Fund) 續

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(257)	Put	Costco Wholesale	Exchange Traded	USD 490	21/10/2022	(89,242)	(276,275)
(467)	Call	Crowdstrike Holdings	Exchange Traded	USD 230	21/10/2022	82,357	(184,465)
(190)	Put	Eli Lilly	Exchange Traded	USD 260	21/10/2022	107,018	(40,755)
(2,343)	Call	EQT	Exchange Traded	USD 42	21/10/2022	(1,317,313)	(1,745,535)
(451)	Put	Home Depot	Exchange Traded	USD 280	21/10/2022	(162,242)	(352,907)
(113)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 750	21/10/2022	78,187	(47,537)
(1,203)	Put	Microsoft	Exchange Traded	USD 250	21/10/2022	(242,989)	(703,755)
(145)	Call	Palo Alto Networks	Exchange Traded	USD 640	21/10/2022	36,245	(100,775)
(384)	Call	salesforce.com	Exchange Traded	USD 220	21/10/2022	104,482	(5,760)
(5,912)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 440	21/10/2022	1,801,751	(555,728)
(93)	Put	Tesla	Exchange Traded	USD 233.33	21/10/2022	11,239	(74,865)
(1,812)	Put	Tesla	Exchange Traded	USD 240	21/10/2022	(139,833)	(1,725,930)
(289)	Call	Unitedhealth	Exchange Traded	USD 600	21/10/2022	96,637	(47,107)
(288)	Put	Unitedhealth	Exchange Traded	USD 480	21/10/2022	(43,734)	(212,400)
(380)	Put	Visa	Exchange Traded	USD 185	21/10/2022	(33,273)	(118,750)
(631)	Put	Walt Disney	Exchange Traded	USD 110	21/10/2022	(110,257)	(253,977)
(1,229)	Call	Abbott Laboratories	Exchange Traded	USD 120	18/11/2022	135,529	(57,149)
(810)	Put	Alcoa	Exchange Traded	USD 45	18/11/2022	(113,217)	(285,525)
(810)	Call	Alcoa	Exchange Traded	USD 65	18/11/2022	113,257	(133,245)
(241)	Call	BHP	Exchange Traded	GBP 26	18/11/2022	24,186	(102,016)
(484)	Put	BHP	Exchange Traded	GBP 19.6	18/11/2022	(10,100)	(353,022)
(2,305)	Call	Boston Scientific	Exchange Traded	USD 45	18/11/2022	50,468	(155,587)
(881)	Put	Dynatrace	Exchange Traded	USD 35	18/11/2022	42,828	(189,415)
(761)	Call	Edwards Lifesciences	Exchange Traded	USD 115	18/11/2022	171,426	(43,758)
(654)	Put	Eli Lilly	Exchange Traded	USD 260	18/11/2022	41,700	(244,596)
(326)	Put	Generac Holdings	Exchange Traded	USD 220	18/11/2022	(409,209)	(704,160)
(83)	Call	Rio Tinto	Exchange Traded	GBP 56	18/11/2022	24,595	(68,401)
(166)	Put	Rio Tinto	Exchange Traded	GBP 41.65	18/11/2022	(67,002)	(237,392)
(1,803)	Call	SPDR Gold Shares	Exchange Traded	USD 185	18/11/2022	55,477	(63,105)
(450)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 450	18/11/2022	79,994	(56,700)
(450)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	18/11/2022	(56,131)	(199,575)
(234)	Put	Tesla	Exchange Traded	USD 240	18/11/2022	(58,443)	(332,865)
(3,531)	Put	Commerzbank	Exchange Traded	EUR 7.2	16/12/2022	(185,918)	(365,616)
(887)	Call	Dexcom	Exchange Traded	USD 110	16/12/2022	82,510	(155,225)
(452)	Put	HCA Healthcare	Exchange Traded	USD 160	16/12/2022	28,368	(169,500)
(140)	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 520	16/12/2022	189,704	(142,161)
(554)	Put	SAP	Exchange Traded	USD 80	16/12/2022	10,581	(180,050)
(1,533)	Call	SPDR Gold Shares	Exchange Traded	USD 185	16/12/2022	59,432	(105,777)
(3,348)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 310	16/12/2022	2,049,816	(858,762)
(281)	Call	Unitedhealth	Exchange Traded	USD 600	16/12/2022	131,857	(162,980)
(794)	Put	Abbott Laboratories	Exchange Traded	USD 105	20/1/2023	(134,775)	(553,815)
(834)	Call	Abbvie	Exchange Traded	USD 165	20/1/2023	217,893	(72,141)
(143)	Put	Adobe	Exchange Traded	USD 400	20/1/2023	(157,938)	(654,582)
(202)	Put	Align Technology	Exchange Traded	USD 230	20/1/2023	39,865	(479,750)
(1,800)	Put	Alphabet	Exchange Traded	USD 80	20/1/2023	184,043	(229,500)
(1,320)	Put	Alphabet	Exchange Traded	USD 100	20/1/2023	146,187	(613,800)
(1,800)	Put	Amazon.com	Exchange Traded	USD 80	20/1/2023	591,082	(169,200)
(47)	Put	Booking Holdings	Exchange Traded	USD 2,000	20/1/2023	(443,121)	(1,071,600)
(883)	Put	Dynatrace	Exchange Traded	USD 35	20/1/2023	111,063	(262,692)
(279)	Put	Eli Lilly	Exchange Traded	USD 280	20/1/2023	76,380	(364,792)
(278)	Put	Eli Lilly	Exchange Traded	USD 260	20/1/2023	215,793	(225,875)
(1,842)	Call	EQT	Exchange Traded	USD 50	20/1/2023	(409,363)	(1,142,040)
(725)	Put	Exxon Mobil	Exchange Traded	USD 65	20/1/2023	144,466	(85,913)
(1,450)	Call	Exxon Mobil	Exchange Traded	USD 95	20/1/2023	(681,120)	(1,250,625)
(883)	Put	Glencore	Exchange Traded	GBP 4.5	20/1/2023	(73,343)	(405,945)
(134)	Put	Humana	Exchange Traded	USD 390	20/1/2023	198,144	(81,070)
(148)	Put	Intuit	Exchange Traded	USD 370	20/1/2023	197,608	(266,400)

貝萊德環球資產配置基金 (Global Allocation Fund) 續

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(1,297)	Call	Merck & Co	Exchange Traded	USD 100	20/1/2023	109,294	(117,379)
(738)	Put	Microsoft	Exchange Traded	USD 200	20/1/2023	313,837	(226,935)
(928)	Put	Otis Worldwide	Exchange Traded	USD 65	20/1/2023	50,746	(183,280)
(970)	Put	salesforce.com	Exchange Traded	USD 160	20/1/2023	(300,577)	(1,418,625)
(166)	Put	ServiceNow	Exchange Traded	USD 450	20/1/2023	(114,926)	(822,530)
(1,268)	Call	Valero Energy	Exchange Traded	USD 120	20/1/2023	(661,698)	(1,477,220)
(634)	Put	Valero Energy	Exchange Traded	USD 75	20/1/2023	204,946	(120,143)
(619)	Put	XPO Logistics	Exchange Traded	USD 45	20/1/2023	75,760	(171,772)
(53,489)	Put	EssilorLuxottica	JP Morgan	EUR 160	16/9/2022	(119,670)	(515,243)
(53,489)	Call	EssilorLuxottica	JP Morgan	EUR 225	16/9/2022	203,741	(39)
(190,622)	Call	Pioneer Natural Resources	Morgan Stanley	USD 320	16/9/2022	1,205,913	(6,443)
(190,622)	Put	Pioneer Natural Resources	Morgan Stanley	USD 230	16/9/2022	1,129,344	(729,506)
合計 (美金曝險部位 - 美金 620,876,366)						837,761	(45,061,577)

至 2022 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
USD 6,530,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	21/9/2022	(17,242)	40,940
USD 48,408,122	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.26% Fixed semi-annually from 30/4/2023; and pays Floating USD SOFR annually from 31/10/2023	Morgan Stanley	27/10/2022	(352,571)	98,172
合計 (美金曝險部位 - 美金 6,170,791)				(369,813)	139,112

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
USD (94,111,385)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/4/2024; and pays 3.45% Fixed semi-annually from 20/10/2023	Bank of America	18/4/2023	6,909	(1,416,526)
EUR (36,870,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(592,460)	(914,337)
USD (91,578,845)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.88% Fixed semi-annually from 2/5/2023; and pays Floating USD SOFR annually from 2/11/2023	Citibank	31/10/2022	(1,201,907)	(1,870,433)
USD (92,146,546)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/11/2023; and pays Floating USD SOFR annually from 9/5/2024	Citibank	5/5/2023	562,317	(985,745)
USD (87,175,590)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.67% Fixed semi-annually from 27/12/2023; and pays Floating USD SOFR annually from 27/6/2024	Citibank	23/6/2023	294,053	(1,194,881)
EUR (173,854,406)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed annually from 9/9/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 9/3/2023	Goldman Sachs	7/9/2022	(326,055)	(771,206)
USD (6,530,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	21/9/2022	11,111	(11,193)
USD (6,750,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2027; and pays 5% Fixed	Goldman Sachs	21/9/2022	(878)	(11,570)
USD (90,225,527)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 28/4/2023; and pays Floating USD SOFR annually from 28/10/2023	Goldman Sachs	26/10/2022	(597,863)	(1,166,284)
USD (92,209,963)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.92% Fixed semi-annually from 4/5/2023; and pays Floating USD SOFR annually from 4/11/2023	Goldman Sachs	2/11/2022	(1,007,634)	(1,741,165)
USD (147,685,207)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed semi-annually from 15/5/2023; and pays Floating USD SOFR annually from 15/11/2023	Goldman Sachs	10/11/2022	(2,006,569)	(3,055,353)

貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
USD (86,084,902)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 28/5/2023; and pays Floating USD SOFR annually from 28/11/2023	Goldman Sachs	23/11/2022	(17,032)	(997,459)
USD (287,809,126)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(2,743,336)	(5,155,177)
USD (93,288,523)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.28% Fixed semi-annually from 28/9/2023; and pays Floating USD SOFR annually from 28/3/2024	Goldman Sachs	24/3/2023	(858,504)	(1,651,457)
USD (174,668,990)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.57% Fixed semi-annually from 15/11/2023; and pays Floating USD SOFR annually from 15/5/2024	Goldman Sachs	11/5/2023	948,163	(2,407,229)
USD (29,438,681)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	JP Morgan	21/9/2022	120,775	(15,038)
USD (192,084,683)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.91% Fixed semi-annually from 6/4/2023; and pays Floating USD SOFR annually from 6/10/2023	Morgan Stanley	4/10/2022	(981,582)	(2,460,634)
USD (179,336,523)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 31/10/2023; and pays 2.47% Fixed semi-annually from 30/4/2023	Morgan Stanley	27/10/2022	338,140	(24,845)
USD (186,190,113)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.35% Fixed semi-annually from 12/6/2023; and pays Floating USD SOFR annually from 12/12/2023	Morgan Stanley	8/12/2022	244,101	(1,752,788)
USD (96,024,613)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed semi-annually from 10/10/2023; and pays Floating USD SOFR annually from 10/4/2024	Morgan Stanley	6/4/2023	(385,294)	(1,487,176)
合計 (美金曝險部位 - 美金 865,706,667)				(8,193,545)	(29,090,496)

至 2022 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值／ (減值) (美金)
澳洲			
(29,517)	OZ Minerals	JP Morgan	7,761
(1,719,089)	AMP	JP Morgan	1,106
(696,789)	Pilbara Minerals	JP Morgan	(319,021)
(57,601)	IDP Education	JP Morgan	(39,729)
(154,255)	Allkem	JP Morgan	(196,454)
			(546,337)
巴西			
(129,573)	Localiza Rent a Car	JP Morgan	55,624
(3,450,982)	Magazine Luiza	JP Morgan	(765,980)
			(710,356)
加拿大			
(37,591)	Shaw Communications	JP Morgan	30,749
			30,749
中國			
(834,000)	China Southern Airlines	JP Morgan	3,075
(511,000)	Geely Automobile Holdings	JP Morgan	122,123
(267,500)	Longfor Group Holdings	Citibank	(11,672)
(36,300)	Steris	Citibank	20,507
(2,454,932)	Country Garden Holdings	JP Morgan	62,365
(2,962,600)	Xiaomi	JP Morgan	55,211
(352,000)	Xinyi Solar Holdings	Citibank	31,552
(241,000)	China Longyuan Power	Citibank	38,821
(418,600)	Microport Scientific	Citibank	106,960
(778,500)	Shandong Gold Mining	JP Morgan	27,632
(1,007,666)	China Vanke	Citibank	(77,200)
(82,800)	Fuyao Glass Industry	JP Morgan	2,013

至 2022 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值／ (減值) (美金)
(27,500)	Li Ning	JP Morgan	(9,778)
(239,800)	Zhuzhou CRRC Times Electric	JP Morgan	(29,634)
(40,946)	Prosus	JP Morgan	(33,098)
(104,400)	Kuaishou Technology	Citibank	76,788
(88,760)	Bilibili	Citibank	(127,251)
			258,414
芬蘭			
(18,002)	Sampo	Citibank	(10,265)
(20,687)	Orion	JP Morgan	31,283
			21,018
法國			
(23,709)	Pernod Ricard	JP Morgan	290,426
(47,265)	Alstom	JP Morgan	180,539
			470,965
德國			
(19,228)	Beiersdorf	Citibank	37,675
(28,208)	Vonovia	JP Morgan	118,689
(36,924)	Siemens Healthineers	Citibank	(43,697)
(40,432)	Delivery Hero	JP Morgan	358,890
			471,557
香港			
(363,500)	CK Asset Holdings	JP Morgan	45,695
(580,500)	China Overseas Land & Investment	Citibank	(95,758)
(478,000)	Techtronic Industries	JP Morgan	(365,307)
			(415,370)

貝萊德環球資產配置基金 (Global Allocation Fund) 續

至 2022 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值／ (減值) (美金)
義大利			
(83,451)	Leonardo	Citibank	34,844
(4,554,156)	Telecom Italia	JP Morgan	81,620
(63,713)	Nexi	Citibank	16,525
			132,989
日本			
(50,000)	Hitachi Metals	JP Morgan	(10,287)
(38,300)	Olympus	JP Morgan	24,190
(136,000)	Tokyo Electric Power	JP Morgan	(38,409)
(28,000)	Open House	Citibank	43,405
(49,400)	Money Forward	Citibank	40,193
			59,092
澳門			
(88,000)	Galaxy Entertainment	JP Morgan	29,025
			29,025
荷蘭			
(378,122)	Aegon	JP Morgan	7,629
(110,973)	Just Eat Takeaway.com	Citibank	241,757
			249,386
波蘭			
(65,089)	CD Projekt	JP Morgan	123,594
(160,698)	InPost	JP Morgan	156,648
			280,242
新加坡			
(6,884)	Sea	JP Morgan	135,277
			135,277
南非			
(6,076)	Capitec Bank Holdings	JP Morgan	17,497
			17,497
韓國			
(25,043)	Posco Chemical	JP Morgan	(394,524)
(25,073)	Celltrion Healthcare	Citibank	37,756
(3,694)	NCSOFT	Citibank	(17,761)
(14,900)	Iljin Materials	JP Morgan	35,612
(5,863)	HYBE	Citibank	10,025
			(328,892)
西班牙			
(23,830)	Ferrovial	Citibank	34,543
			34,543
瑞典			
(274,055)	Fastighets AB Balder	Citibank	29,474
(17,854)	Sagax	Citibank	7,811
(22,557)	Sweco	Citibank	3,318
(149,800)	Swedish Match	JP Morgan	69,592
(89,453)	Electrolux	Citibank	34,806
			145,001
瑞士			
(8,866)	Adecco	Citibank	288
			288
英國			
(245,684)	BT	Citibank	24,386
(101,293)	Diageo	JP Morgan	268,934
(114,673)	Ocado	JP Morgan	256,640
(630,861)	Rolls-Royce Holdings	Citibank	30,542
(116,213)	Informa	JP Morgan	92,837
			673,339

至 2022 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值／ (減值) (美金)
美國			
(23,329)	Paccar	JP Morgan	96,895
(31,343)	JM Smucker	JP Morgan	(258,893)
1,241,004	iShares S&P Consumer Discretionary Sector UCITS ETF	JP Morgan	(822,165)
(27,243)	International Business Machines	JP Morgan	88,540
(6,451)	Take-Two Interactive Software	Citibank	(3,660)
(8,999)	Quanta Services	Citibank	(9,089)
(16,993)	Cognizant Technology Solutions	JP Morgan	72,730
(16,831)	Dollar Tree	JP Morgan	494,158
(160,708)	DISH Network	JP Morgan	320,146
(16,164)	PerkinElmer	JP Morgan	254,199
(10,866)	Fiserv	JP Morgan	28,252
(59,503)	Franklin Resources	JP Morgan	98,775
(5,310)	Teledyne Technologies	Citibank	77,062
(13,446)	Lennar	Citibank	45,179
(1,604)	Martin Marietta Materials	Citibank	19,473
(4,721)	Illumina	Citibank	(37,532)
(16,570)	PPG Industries	Citibank	(11,102)
(69,259)	Pultegroup	Citibank	4,156
(37,603)	Ross Stores	JP Morgan	(34,263)
(5,172)	Westinghouse Air Brake Technologies	Citibank	11,689
(13,659)	Carmax	Citibank	4,781
(74,785)	Las Vegas Sands	JP Morgan	(86,751)
(10,866)	Broadridge Financial Solutions	JP Morgan	(63,349)
(685)	EPAM Systems	Citibank	(8,255)
(164,019)	Norwegian Cruise Line Holdings	Citibank	(154,178)
(95,194)	Snap	JP Morgan	12,375
(17,234)	Lamb Weston Holdings	Citibank	16,200
(20,701)	STERIS	JP Morgan	233,119
(104,097)	Paramount Global	Citibank	48,931
(4,912)	Coinbase Global	Citibank	11,494
(105,106)	Viatis	Citibank	64,115
(11,101)	Caesars Entertainment	Citibank	8,215
(23,329)	Marvell Technology	JP Morgan	184,086
(6,372)	Etsy	Citibank	(24,502)
(86,460)	DXC Technology	JP Morgan	140,065
			820,896
合計 (美金曝險部位 - 美金 161,695,016)			1,829,323

至 2022 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
美國			
USD 157,345,000	Fannie Mae or Freddie Mac 4.5% TBA	156,782,615	1.04
日止之將予宣佈證券合約 (美金曝險部位 - 美金 156,782,615)			
		156,782,615	1.04

貝萊德環球企業債券基金 (基金之配息來源可能為本金)

(Global Corporate Bond Fund)

至 2022 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具					丹 麥				
債券					EUR 1,200,000	Danske Bank 1%	15/5/2031	1,041,989	0.13
					EUR 1,600,000	Danske Bank 1.5%	2/9/2030	1,445,022	0.18
					2,487,011 0.31				
澳 洲					芬 蘭				
EUR 600,000	APA Infrastructure 2%	15/7/2030	512,549	0.06	EUR 1,417,000	Fortum 2.125%	27/2/2029	1,195,041	0.15
GBP 545,000	APA Infrastructure 2.5%	15/3/2036	446,053	0.05	法 國				
GBP 665,000	APA Infrastructure 3.5%	22/3/2030	691,468	0.09	USD 1,000,000	AXA 6.379%	14/6/2171*	1,124,005	0.14
USD 645,000	Commonwealth Bank of Australia 3.784%	14/3/2032	558,260	0.07	EUR 4,000,000	Banque Federative du Credit Mutuel 3.875%	16/6/2032	3,871,788	0.48
USD 3,400,000	Macquarie 1.935%	14/4/2028	2,927,000	0.36	EUR 2,200,000	BNP Paribas 0.25%	13/4/2027	1,947,960	0.24
USD 900,000	Macquarie 4.098%	21/6/2028	859,297	0.11	EUR 2,700,000	BNP Paribas 1.125%	15/1/2032	2,304,552	0.29
USD 2,100,000	Westpac Banking 5.405%	10/8/2033	2,046,881	0.26	EUR 1,000,000	BNP Paribas 2.5%	31/3/2032	906,120	0.11
8,041,508 1.00					USD 2,700,000	BNP Paribas 3.132%	20/1/2033	2,216,974	0.28
					USD 4,200,000	BNP Paribas 7.75%	16/2/2171	4,194,750	0.52
					USD 2,900,000	BPCE 1.652%	6/10/2026	2,580,646	0.32
					USD 1,900,000	BPCE 4.625%	12/9/2028	1,815,683	0.23
					USD 3,000,000	BPCE 5.15%	21/7/2024	2,987,100	0.37
					USD 3,000,000	BPCE 5.7%	22/10/2023	3,020,506	0.38
					USD 2,100,000	BPCE 5.748%	19/7/2033	2,089,995	0.26
					EUR 1,000,000	Electricite de France 2.625%	1/6/2171	741,304	0.09
					EUR 1,300,000	Engie 1.375%	21/6/2039	877,378	0.11
					EUR 900,000	La Poste 3.125%	29/1/2171	837,631	0.10
					USD 497,000	Orange 9%	1/3/2031	636,990	0.08
					EUR 2,700,000	Societe Generale 1%	24/11/2030	2,377,902	0.30
					USD 2,000,000	Societe Generale 2.889%	9/6/2032	1,576,252	0.20
					USD 3,400,000	Societe Generale 6.221%	15/6/2033	3,253,387	0.40
					EUR 1,405,000	Solvay Finance 5.869%	3/6/2171	1,413,758	0.18
					EUR 1,600,000	Terega 0.625%	27/2/2028	1,277,806	0.16
					EUR 600,000	TotalEnergies 2.625%	26/2/2171	567,674	0.07
					42,620,161 5.31				
英屬維京群島					德 國				
USD 200,000	GTL Trade Finance 7.25%	16/4/2044*	220,246	0.03	USD 2,200,000	Allianz 3.2%	30/4/2171*	1,680,763	0.21
USD 240,000	Huarong Finance II 5%	19/11/2025	214,941	0.03	EUR 1,100,000	Bayer 0.75%	6/1/2027	994,256	0.12
USD 1,000,000	Vigorous Champion International 4.25%	28/5/2029	887,017	0.11	EUR 1,500,000	Bayer 2.375%	12/11/2079	1,356,668	0.17
1,322,204 0.17					EUR 300,000	Bayer 3.125%	12/11/2079	251,667	0.03
					EUR 711,000	Bayer 3.75%	1/7/2074	688,007	0.09
					EUR 1,400,000	Bertelsmann 3%	23/4/2075	1,378,964	0.17
					EUR 627,000	Deutsche Bahn Finance 0.625%	8/12/2050	353,150	0.05
					EUR 2,200,000	Deutsche Bank 0.75%	17/2/2027	1,917,938	0.24
					EUR 4,000,000	Deutsche Bank 1.875%	23/2/2028	3,525,118	0.44
					EUR 3,400,000	Deutsche Bank 3.25%	24/5/2028	3,178,890	0.40
					USD 3,715,000	Deutsche Bank 6.119%	14/7/2026	3,724,644	0.46
					EUR 700,000	EnBW Energie Baden-Wuerttemberg 1.125%	5/11/2079	630,825	0.08
					EUR 200,000	EnBW Energie Baden-Wuerttemberg 1.625%	5/8/2079*	160,798	0.02
					EUR 2,200,000	EnBW Energie Baden-Wuerttemberg 2.125%	31/8/2081	1,534,286	0.19
					EUR 3,685,000	Fraport Frankfurt Airport Services Worldwide 2.125%	9/7/2027	3,468,397	0.43
					EUR 2,098,000	LANXESS 4.5%	6/12/2076	2,069,834	0.26
					EUR 900,000	LEG Immobilien 1.5%	17/1/2034	656,747	0.08
					EUR 5,150,000	RWE 2.75%	24/5/2030	4,884,175	0.61
					EUR 1,600,000	Volkswagen Bank 1.25%	10/6/2024	1,564,530	0.19

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

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
EUR 2,000,000	Volkswagen Financial Services 3% 6/4/2025	1,997,660	0.25	荷蘭			
EUR 1,660,000	Volkswagen Leasing 0.625% 19/7/2029	1,332,981	0.16	USD 1,000,000	ABN AMRO Bank 4.4% 27/3/2028	989,080	0.12
EUR 1,300,000	Vonovia 1% 16/6/2033	916,401	0.11	EUR 2,272,000	BP Capital Markets 1.467% 21/9/2041	1,531,158	0.19
EUR 800,000	ZF Finance 2.25% 3/5/2028	611,660	0.08	EUR 2,600,000	Brenntag Finance 0.5% 6/10/2029	2,031,839	0.25
EUR 1,200,000	ZF Finance 3% 21/9/2025	1,092,957	0.14	EUR 1,100,000	de Volksbank 1.75% 22/10/2030	1,006,431	0.13
		39,971,316	4.98	EUR 1,600,000	de Volksbank 2.375% 4/5/2027	1,526,962	0.19
愛爾蘭				EUR 1,422,000	Enel Finance International 0.5% 17/6/2030	1,118,605	0.14
EUR 2,000,000	Aquarius & Investments for Zurich Insurance 4.25% 2/10/2043	2,032,986	0.25	GBP 2,230,000	Enel Finance International 2.875% 11/4/2029	2,262,831	0.28
EUR 1,100,000	Cloverie for Swiss Reinsurance 6.625% 1/9/2042	1,106,130	0.14	GBP 2,000,000	Enel Finance International 5.625% 14/8/2024	2,355,533	0.30
EUR 1,038,000	GE Capital European Funding Unlimited 3.65% 23/8/2032	1,018,914	0.13	EUR 400,000	Iberdrola International 2.25% 28/4/2171	322,833	0.04
USD 2,800,000	Zurich Finance Ireland Designated Activity 3.5% 2/5/2052	2,334,500	0.29	EUR 1,810,000	IMCD 2.125% 31/3/2027*	1,638,792	0.20
		6,492,530	0.81	EUR 1,600,000	ING Groep 0.375% 29/9/2028	1,351,249	0.17
義大利				EUR 1,400,000	ING Groep 4.125% 24/8/2033*	1,355,336	0.17
EUR 1,900,000	Autostrade per l'Italia 1.625% 12/6/2023	1,892,142	0.23	USD 6,680,000	ING Groep 4.7% 22/3/2028*	6,605,905	0.83
EUR 2,651,000	Enel 1.375% 8/9/2170	2,100,446	0.26	EUR 2,480,000	JDE Peet's 0.625% 9/2/2028	2,086,703	0.26
EUR 4,020,000	Hera 2.5% 25/5/2029	3,758,590	0.47	EUR 1,400,000	JDE Peet's 1.125% 16/6/2033	1,003,623	0.12
EUR 650,000	UniCredit 1.625% 18/1/2032	493,214	0.06	USD 475,000	JDE Peet's 1.375% 15/1/2027	408,725	0.05
USD 2,000,000	UniCredit 1.982% 3/6/2027	1,700,006	0.21	EUR 1,000,000	Louis Dreyfus Finance 2.375% 27/11/2025	961,044	0.12
EUR 3,900,000	UniCredit 2% 23/9/2029	3,551,700	0.45	EUR 900,000	NN 4.625% 8/4/2044	907,757	0.11
		13,496,098	1.68	EUR 1,000,000	NN 5.25% 1/3/2043	990,321	0.12
日本				USD 755,000	NXP / NXP Funding / NXP USA 3.15% 1/5/2027	703,558	0.09
EUR 470,000	Nissan Motor 1.94% 15/9/2023	466,662	0.06	USD 1,100,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	748,970	0.09
EUR 2,725,000	Nissan Motor 3.201% 17/9/2028	2,423,596	0.30	USD 666,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	635,378	0.08
USD 2,325,000	Nissan Motor 4.345% 17/9/2027	2,157,654	0.27	EUR 3,300,000	Redexis Gas Finance 1.875% 28/5/2025*	3,156,391	0.39
EUR 128,000	Takeda Pharmaceutical 2% 9/7/2040	99,087	0.01	USD 1,210,000	Shell International Finance 6.375% 15/12/2038	1,415,786	0.17
		5,146,999	0.64	EUR 500,000	Syngenta Finance 1.25% 10/9/2027	432,515	0.05
澤西島				EUR 2,100,000	Syngenta Finance 3.375% 16/4/2026	2,043,432	0.26
GBP 5,105,000	Glencore Finance Europe 3.125% 26/3/2026	5,449,831	0.68	EUR 1,700,000	Telefonica Europe 2.625% 7/6/2171	1,668,796	0.21
盧森堡				EUR 6,100,000	Telefonica Europe 3% 4/12/2170	5,877,137	0.73
USD 1,975,000	EIG Pearl 3.545% 31/8/2036	1,735,037	0.22	EUR 2,600,000	TenneT 2.374% 22/10/2170	2,454,807	0.31
EUR 1,500,000	GELF Bond Issuer I 1.125% 18/7/2029	1,209,918	0.15	EUR 3,120,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	2,745,378	0.34
EUR 2,675,000	P3 0.875% 26/1/2026	2,318,338	0.29	EUR 979,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	942,921	0.12
EUR 1,350,000	SELP Finance 0.875% 27/5/2029	1,063,826	0.13	EUR 2,310,000	Upjohn Finance 1.023% 23/6/2024*	2,220,322	0.28
EUR 1,170,000	SELP Finance 3.75% 10/8/2027	1,130,836	0.14	EUR 7,860,000	Viterra Finance 1% 24/9/2028	6,067,625	0.76
EUR 760,000	SES 0.875% 4/11/2027	649,835	0.08	USD 3,294,000	Viterra Finance 4.9% 21/4/2027	3,172,415	0.40
EUR 338,000	SES 2% 2/7/2028	296,858	0.04	GBP 1,100,000	Volkswagen Financial Services 1.375% 14/9/2028	1,016,721	0.13
EUR 3,568,000	SES 2.875% 27/8/2171	2,938,979	0.36	GBP 1,200,000	Volkswagen Financial Services 1.625% 10/2/2024	1,325,459	0.17
EUR 2,880,000	SES 3.5% 14/1/2029	2,700,285	0.34	EUR 4,000,000	Volkswagen International Finance 2.7% 14/12/2170*	3,956,704	0.49
EUR 900,000	Traton Finance Luxembourg 0% 14/6/2024	855,990	0.11	EUR 3,900,000	Wintershall Dea Finance 0.84% 25/9/2025	3,587,933	0.45
EUR 2,000,000	Traton Finance Luxembourg 1.25% 24/3/2033	1,455,677	0.18	EUR 3,700,000	Wintershall Dea Finance 1.332% 25/9/2028	3,141,119	0.39
		16,355,579	2.04	EUR 2,500,000	Wintershall Dea Finance 2 2.499% 20/7/2171	1,990,232	0.25
墨西哥						79,758,326	9.95
EUR 500,000	Fomento Economico Mexicano 1% 28/5/2033	363,281	0.04				
EUR 1,000,000	Mexico Government International Bond 1.45% 25/10/2033	717,671	0.09				
		1,080,952	0.13				

* 本證券全部或部分代表借貸證券。

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %
EUR 1,600,000	挪威	Aker BP 1.125% 12/5/2029	1,337,568	0.17	USD 5,200,000	NatWest 3.754% 1/11/2029	4,935,771	0.62	
EUR 1,400,000	葡萄牙	EDP - Energias de Portugal 1.7% 20/7/2080	1,260,543	0.16	USD 950,000	NatWest 4.892% 18/5/2029	917,138	0.11	
GBP 2,300,000	西班牙	Banco Santander 1.5% 14/4/2026	2,319,238	0.29	EUR 910,000	NGG Finance 1.625% 5/12/2079	840,077	0.10	
USD 1,800,000		Banco Santander 4.175% 24/3/2028	1,696,831	0.21	USD 200,000	Rio Tinto Finance USA 4.125% 21/8/2042	185,056	0.02	
EUR 2,400,000		Cellnex Finance 2% 15/9/2032	1,748,661	0.22	USD 1,155,000	Santander UK 2.469% 11/1/2028	1,016,807	0.13	
EUR 1,900,000		Cellnex Finance 2.25% 12/4/2026	1,776,648	0.22	USD 1,759,000	Santander UK 5% 7/11/2023	1,760,750	0.22	
EUR 453,000		Grupo Antolin-Irausa 3.5% 30/4/2028	332,446	0.04	EUR 820,000	SSE 2.875% 1/8/2029	799,365	0.10	
USD 2,500,000		Telefonica Emisiones 4.103% 8/3/2027	2,433,834	0.31	EUR 3,900,000	Standard Chartered 2.5% 9/9/2030	3,675,968	0.46	
			10,307,658	1.29	USD 900,000	Standard Chartered 5.7% 26/3/2044	846,279	0.10	
GBP 1,350,000	瑞典	Svenska Handelsbanken 4.625% 23/8/2032	1,501,508	0.19	EUR 770,000	Tesco Corporate Treasury Services 0.375% 27/7/2029*	601,202	0.08	
EUR 900,000	瑞士	Credit Suisse 2.125% 13/10/2026	826,074	0.10	EUR 4,200,000	Vodafone 3.1% 3/1/2079	4,080,588	0.51	
USD 2,050,000		Credit Suisse 6.537% 12/8/2033	1,976,842	0.25	USD 100,000	Vodafone 5.25% 30/5/2048	94,241	0.01	
USD 1,200,000		UBS 4.988% 5/8/2033	1,166,120	0.14			66,181,126	8.25	
USD 4,600,000		UBS 5.125% 15/5/2024	4,616,859	0.58		美國			
			8,585,895	1.07	USD 590,000	7-Eleven 1.8% 10/2/2031	465,054	0.06	
USD 1,310,000	英國	Anglo American Capital 2.25% 17/3/2028	1,116,546	0.14	USD 1,300,000	AbbVie 4.45% 14/5/2046	1,191,973	0.15	
USD 2,820,000		Anglo American Capital 3.875% 16/3/2029	2,561,491	0.32	USD 1,285,000	AbbVie 4.7% 14/5/2045	1,207,189	0.15	
USD 600,000		Antofagasta 5.625% 13/5/2032	606,750	0.07	USD 630,000	AEP Transmission 3.65% 1/4/2050	526,326	0.07	
USD 1,100,000		Antofagasta 5.625% 13/5/2032	1,112,375	0.14	USD 400,000	Aetna 4.125% 15/11/2042	343,414	0.04	
USD 1,450,000		Aon Global 4.45% 24/5/2043	1,274,359	0.16	USD 380,000	Alexandria Real Estate Equities 3% 18/5/2051	262,538	0.03	
USD 905,000		BAE Systems 3% 15/9/2050	648,155	0.08	USD 1,100,000	Ally Financial 8% 1/11/2031	1,231,589	0.15	
EUR 1,000,000		Barclays 1.125% 22/3/2031	860,064	0.11	USD 1,499,000	Altria 5.8% 14/2/2039	1,415,935	0.18	
EUR 1,200,000		Barclays 2.885% 31/1/2027	1,156,566	0.14	USD 1,700,000	Amazon.com 2.1% 12/5/2031	1,468,980	0.18	
USD 8,300,000		Barclays 8% 15/12/2170	8,087,072	1.01	USD 290,000	Amazon.com 3.1% 12/5/2051	229,843	0.03	
EUR 1,309,000		BAT International Finance 2.25% 16/1/2030	1,088,864	0.14	USD 1,460,000	Amazon.com 3.95% 13/4/2052	1,353,086	0.17	
EUR 2,100,000		British Telecommunications 1.874% 18/8/2080	1,813,186	0.23	USD 1,360,000	Amcor Flexibles North America 2.63% 19/6/2030	1,136,422	0.14	
GBP 930,000		British Telecommunications 5.75% 7/12/2028	1,114,123	0.14	USD 975,000	Amcor Flexibles North America 2.69% 25/5/2031	806,473	0.10	
GBP 1,200,000		BUPA Finance 5% 8/12/2026	1,341,868	0.17	USD 900,000	American International 4.75% 1/4/2048	859,897	0.11	
EUR 1,200,000		Chanel Ceres 0.5% 31/7/2026	1,084,121	0.14	USD 562,000	American International 4.8% 10/7/2045	528,062	0.07	
EUR 894,000		Channel Link Enterprises Finance 2.706% 30/6/2050	839,153	0.10	EUR 1,130,000	American Tower 0.4% 15/2/2027	981,828	0.12	
GBP 1,234,000		Channel Link Enterprises Finance 3.043% 30/6/2050	1,266,635	0.16	EUR 3,181,000	American Tower 0.5% 15/1/2028	2,695,241	0.34	
USD 1,720,000		HSBC 4.762% 29/3/2033	1,538,54						

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 2,300,000	Bank of America 3.846% 8/3/2037	1,998,563	0.25	USD 2,000,000	Comcast 2.937% 1/11/2056	1,382,587	0.17
USD 4,726,000	Bank of America 4.271% 23/7/2029	4,546,366	0.57	USD 747,000	CommonSpirit Health 2.782% 1/10/2030	633,119	0.08
USD 4,000,000	Bank of America 4.571% 27/4/2033	3,861,634	0.48	USD 250,000	CommonSpirit Health 3.91% 1/10/2050	198,850	0.03
USD 5,090,000	Bank of America 5.015% 22/7/2033	5,076,642	0.63	USD 480,000	Consumers Energy 3.1% 15/8/2050	376,594	0.05
USD 300,000	Bayer US Finance II 4.7% 15/7/2064	248,473	0.03	USD 430,000	Consumers Energy 4.2% 1/9/2052	404,371	0.05
USD 680,000	Becton Dickinson 4.298% 22/8/2032	664,975	0.08	USD 300,000	Corebridge Financial 4.4% 5/4/2052	253,280	0.03
USD 2,750,000	Blackstone Private Credit Fund 3.25% 15/3/2027	2,366,690	0.30	USD 280,000	Coterra Energy 4.375% 15/3/2029	271,226	0.03
USD 400,000	Boeing 3.55% 1/3/2038	303,521	0.04	USD 2,000,000	Cox Communications 2.6% 15/6/2031	1,673,930	0.21
USD 5,220,000	Boeing 4.875% 1/5/2025	5,242,026	0.65	USD 330,000	Crown Castle 2.9% 15/3/2027	306,799	0.04
USD 1,300,000	Boeing 5.93% 1/5/2060	1,241,202	0.15	USD 1,800,000	Crown Castle 4.15% 1/7/2050	1,516,065	0.19
USD 1,300,000	Boston Properties 2.45% 1/10/2033	990,448	0.12	USD 100,000	CSX 3.8% 1/11/2046	85,861	0.01
USD 1,080,000	Bristol-Myers Squibb 4.25% 26/10/2049	1,013,545	0.13	USD 100,000	CSX 3.8% 15/4/2050	85,196	0.01
USD 1,530,000	Broadcom 4% 15/4/2029	1,426,269	0.18	USD 1,970,000	CSX 4.5% 15/11/2052	1,871,789	0.23
USD 7,079,000	Broadcom 4.926% 15/5/2037	6,383,354	0.80	USD 300,000	CVS Health 4.78% 25/3/2038	288,713	0.04
USD 800,000	Cameron LNG 3.302% 15/1/2035	684,042	0.08	USD 1,795,000	CVS Health 5.05% 25/3/2048	1,747,995	0.22
USD 725,000	Cameron LNG 3.701% 15/1/2039	618,557	0.08	USD 1,250,000	CVS Health 5.125% 20/7/2045	1,214,810	0.15
EUR 2,000,000	Capital One Financial 1.65% 12/6/2029	1,658,294	0.21	USD 1,111,000	Devon Energy 4.75% 15/5/2042	1,011,393	0.13
USD 2,550,000	Capital One Financial 3.273% 1/3/2030	2,257,675	0.28	USD 1,310,000	Diamondback Energy 3.125% 24/3/2031	1,141,708	0.14
USD 1,075,000	Capital One Financial 4.927% 10/5/2028	1,066,710	0.13	USD 325,000	Diamondback Energy 4.25% 15/3/2052	270,182	0.03
USD 800,000	Capital One Financial 5.247% 26/7/2030	790,679	0.10	USD 1,615,000	Dominion Energy 2.25% 15/8/2031	1,346,244	0.17
USD 2,100,000	Capital One Financial 5.268% 10/5/2033	2,075,227	0.26	EUR 800,000	Dow Chemical 1.875% 15/3/2040	555,316	0.07
USD 665,000	Celanese US 6.379% 15/7/2032	667,850	0.08	USD 2,565,000	Duke Energy 3.25% 15/1/2082	2,054,026	0.26
USD 1,193,000	Charles Schwab 2.9% 3/3/2032	1,057,063	0.13	USD 685,000	Duke Energy Carolinas 3.55% 15/3/2052	571,133	0.07
USD 1,270,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	1,048,950	0.13	USD 980,000	Duke Energy Carolinas 3.75% 1/6/2045	834,155	0.10
USD 933,000	Charter Communications Operating / Charter Communications Operating Capital 3.75% 15/2/2028	864,367	0.11	USD 500,000	Duke Energy Carolinas 4% 30/9/2042	445,352	0.06
USD 1,350,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	1,159,144	0.14	USD 990,000	Duke Energy Florida 4.2% 15/7/2048	918,463	0.11
USD 4,062,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	4,058,993	0.51	USD 720,000	Eaton 4.7% 23/8/2052	708,271	0.09
USD 1,181,000	Charter Communications Operating / Charter Communications Operating Capital 6.484% 23/10/2045	1,143,705	0.14	USD 1,065,000	Ecolab 4.8% 24/3/2030	1,104,343	0.14
USD 1,155,000	Cheniere Corpus Christi 5.875% 31/3/2025	1,179,592	0.15	USD 3,513,000	Elevance Health 2.25% 15/5/2030	3,014,272	0.38
USD 1,255,000	Cheniere Corpus Christi 7% 30/6/2024	1,290,758	0.16	USD 1,210,000	Elevance Health 4.1% 15/5/2032	1,171,613	0.15
EUR 900,000	Chubb INA 1.4% 15/6/2031	765,834	0.10	EUR 1,143,000	Eli Lilly 1.375% 14/9/2061	636,262	0.08
USD 700,000	Cigna 4.9% 15/12/2048	674,478	0.08	USD 510,000	Energy Transfer 5.8% 15/6/2038	483,984	0.06
USD 6,960,000	Citigroup 4.412% 31/3/2031	6,676,835	0.83	USD 1,210,000	Energy Transfer 5.95% 1/12/2025	1,242,490	0.15
USD 500,000	Citigroup 6.675% 13/9/2043	571,921	0.07	USD 1,100,000	Energy Transfer 6% 15/6/2048	1,056,578	0.13
USD 2,874,000	Comcast 2.887% 1/11/2051	2,050,010	0.26	USD 860,000	Energy Transfer 6.1% 15/2/2042	833,578	0.10
				USD 1,176,000	Energy Transfer 6.25% 15/4/2049	1,166,770	0.15
				USD 190,000	Enterprise Products Operating 3.95% 31/1/2060	150,210	0.02
				USD 1,210,000	Enterprise Products Operating 4.45% 15/2/2043	1,081,153	0.13
				USD 200,000	Enterprise Products Operating 4.9% 15/5/2046	188,834	0.02
				USD 1,170,000	Equinix 2.15% 15/7/2030	961,348	0.12
				EUR 1,074,000	FedEx 0.45% 4/5/2029	899,578	0.11
				USD 840,000	Florida Gas Transmission 2.55% 1/7/2030	715,458	0.09
				USD 1,180,000	Florida Power & Light 5.95% 1/2/2038	1,324,612	0.17

貝萊德環球企業債券基金 (基金之配息來源可能為本金)

(Global Corporate Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 2,100,000	Fresenius Medical Care US Finance III 2.375% 16/2/2031	1,641,293	0.20	USD 3,550,000	JPMorgan Chase 4.586% 26/4/2033	3,459,336	0.43
USD 4,500,000	Fresenius Medical Care US Finance III 3.75% 15/6/2029	4,059,430	0.51	USD 1,000,000	Kennametal 2.8% 1/3/2031	803,591	0.10
USD 320,000	GATX 3.1% 1/6/2051	211,448	0.03	USD 680,000	Keurig Dr Pepper 4.5% 15/4/2052	602,529	0.08
USD 500,000	General Electric 4.35% 1/5/2050	444,644	0.06	USD 1,800,000	Kilroy Realty 2.5% 15/11/2032	1,401,277	0.18
USD 1,600,000	General Electric 6.75% 15/3/2032	1,820,320	0.23	USD 400,000	Kimco Realty 4.6% 1/2/2033	389,897	0.05
USD 976,000	General Motors 6.6% 1/4/2036	998,080	0.12	USD 1,139,000	Kinder Morgan 5.05% 15/2/2046	1,049,963	0.13
EUR 1,500,000	General Motors Financial 2.2% 1/4/2024*	1,490,387	0.19	USD 1,905,000	Kinder Morgan Energy Partners 5% 1/3/2043	1,744,778	0.22
GBP 995,000	General Motors Financial 2.35% 3/9/2025	1,062,307	0.13	USD 700,000	Kinder Morgan Energy Partners 6.375% 1/3/2041	715,708	0.09
USD 1,540,000	General Motors Financial 2.4% 10/4/2028	1,309,630	0.16	USD 970,000	Kinder Morgan Energy Partners 6.5% 1/2/2037	1,035,389	0.13
USD 5,800,000	Glencore Funding 1.625% 1/9/2025	5,297,986	0.66	USD 1,200,000	Kraft Heinz Foods 7.125% 1/8/2039	1,345,017	0.17
USD 3,085,000	Global Payments 2.9% 15/11/2031	2,531,034	0.32	USD 220,000	Lam Research 3.125% 15/6/2060	163,985	0.02
USD 190,000	Global Payments 3.2% 15/8/2029	167,060	0.02	USD 360,000	Leidos 2.3% 15/2/2031	286,334	0.04
USD 430,000	Global Payments 5.95% 15/8/2052	422,889	0.05	USD 2,470,000	Lowe's 2.625% 1/4/2031	2,126,029	0.26
USD 2,965,000	GLP Capital / GLP Financing II 4% 15/1/2031	2,584,614	0.32	USD 440,000	Lowe's 2.8% 15/9/2041	318,538	0.04
EUR 2,500,000	Goldman Sachs 0.875% 9/5/2029	2,068,016	0.26	USD 195,000	Lowe's 3% 15/10/2050	136,382	0.02
EUR 2,400,000	Goldman Sachs 1.25% 7/2/2029	2,053,845	0.26	USD 1,255,000	Lowe's 3.65% 5/4/2029	1,193,965	0.15
USD 1,105,000	Goldman Sachs 2.383% 21/7/2032	899,404	0.11	USD 685,000	Lowe's 4.25% 1/4/2052	591,217	0.07
USD 2,105,000	Goldman Sachs 2.65% 21/10/2032	1,741,774	0.22	USD 1,920,000	LYB International Finance III 2.25% 1/10/2030	1,583,117	0.20
USD 950,000	Goldman Sachs 3.615% 15/3/2028	901,450	0.11	USD 1,000,000	Magallanes 5.391% 15/3/2062	815,206	0.10
GBP 1,900,000	Goldman Sachs 3.625% 29/10/2029	2,019,461	0.25	USD 55,000	Marathon Petroleum 3.8% 1/4/2028	52,078	0.01
USD 2,900,000	Goldman Sachs 3.691% 5/6/2028	2,755,507	0.34	USD 200,000	Marathon Petroleum 4.75% 15/9/2044	177,733	0.02
USD 1,790,000	Goldman Sachs 6.75% 1/10/2037	1,994,357	0.25	EUR 1,150,000	Marsh & McLennan 1.349% 21/9/2026	1,080,499	0.14
USD 500,000	Hartford Financial Services 3.6% 19/8/2049	401,460	0.05	USD 1,000,000	Masco 1.5% 15/2/2028	843,403	0.11
USD 610,000	HCA 4.125% 15/6/2029	567,802	0.07	USD 2,100,000	Massachusetts Institute of Technology 3.067% 1/4/2052	1,715,492	0.21
USD 700,000	HCA 4.375% 15/3/2042	579,081	0.07	USD 130,000	Merck 2.9% 10/12/2061	91,854	0.01
USD 1,500,000	HCA 5.5% 15/6/2047	1,394,343	0.17	USD 770,000	Meta Platforms 3.85% 15/8/2032	728,170	0.09
USD 570,000	Hess 6% 15/1/2040	578,968	0.07	USD 330,000	Meta Platforms 4.45% 15/8/2052	304,420	0.04
USD 1,060,000	Hess 7.125% 15/3/2033	1,182,018	0.15	USD 255,000	MetLife 5% 15/7/2052	261,681	0.03
USD 1,220,000	Home Depot 3.625% 15/4/2052	1,034,125	0.13	USD 500,000	Microsoft 3.95% 8/8/2056	475,570	0.06
USD 425,000	Humana 2.15% 3/2/2032	346,208	0.04	USD 900,000	Mid-America Apartments 1.7% 15/2/2031	718,737	0.09
USD 3,620,000	Hyundai Capital America 2% 15/6/2028	3,013,869	0.38	USD 65,000	Mid-America Apartments 2.875% 15/9/2051	45,680	0.01
USD 1,725,000	Intel 3.2% 12/8/2061	1,232,982	0.15	USD 2,400,000	Morgan Stanley 2.239% 21/7/2032	1,950,887	0.24
USD 650,000	Intercontinental Exchange 3% 15/6/2050	482,373	0.06	USD 4,575,000	Morgan Stanley 2.484% 16/9/2036	3,543,028	0.44
USD 365,000	Intercontinental Exchange 4.6% 15/3/2033	364,890	0.05	USD 680,000	Morgan Stanley 5.297% 20/4/2037	655,123	0.08
USD 720,000	International Business Machines 4.25% 15/5/2049	646,937	0.08	USD 1,395,000	Motorola Solutions 2.3% 15/11/2030	1,113,045	0.14
USD 1,300,000	Invitation Homes Operating Partnership 2.7% 15/1/2034	993,348	0.12	USD 2,125,000	Motorola Solutions 2.75% 24/5/2031	1,744,055	0.22
USD 1,100,000	Invitation Homes Operating Partnership 4.15% 15/4/2032	993,994	0.12	USD 1,100,000	Motorola Solutions 5.6% 1/6/2032	1,111,145	0.14
USD 3,095,000	JPMorgan Chase 2.545% 8/11/2032	2,561,249	0.32	USD 570,000	MPLX 4.5% 15/4/2038	509,288	0.06
USD 1,455,000	JPMorgan Chase 2.963% 25/1/2033	1,243,353	0.16	USD 2,497,000	MPLX 4.8% 15/2/2029	2,452,205	0.31
				USD 300,000	MPLX 4.875% 1/6/2025	301,588	0.04
				EUR 3,240,000	National Grid North America 0.41% 20/1/2026	2,975,018	0.37
				USD 175,000	National Retail Properties 3.5% 15/4/2051	131,656	0.02
				EUR 1,700,000	Netflix 3.625% 15/5/2027	1,641,453	0.20
				USD 1,140,000	Newmont 2.25% 1/10/2030	941,109	0.12
				USD 100,000	Nissan Motor Acceptance 2.75% 9/3/2028	83,201	0.01

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 420,000	Norfolk Southern 3.05% 15/5/2050	313,708	0.04	USD 1,100,000	Union Pacific 2.891% 6/4/2036	923,527	0.11
USD 720,000	Norfolk Southern 4.65% 15/1/2046	698,921	0.09	USD 950,000	Union Pacific 3.25% 5/2/2050	757,541	0.09
USD 780,000	Novartis Capital 4% 20/11/2045	729,014	0.09	USD 500,000	Union Pacific 3.6% 15/9/2037	448,914	0.06
USD 2,870,000	NRG Energy 4.45% 15/6/2029	2,605,985	0.32	USD 2,861,051	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	2,868,447	0.36
USD 750,000	Nucor 3.95% 1/5/2028	732,272	0.09	USD 656,700	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	618,940	0.08
USD 1,335,000	Ohio Power 1.625% 15/1/2031	1,076,894	0.13	USD 550,000	UnitedHealth 3.875% 15/8/2059	475,729	0.06
USD 155,000	Omnico 2.6% 1/8/2031	130,528	0.02	USD 519,118	US Airways 2013-1 Class A Pass Through Trust 3.95% 15/5/2027	467,523	0.06
USD 1,440,000	ONE Gas 4.25% 1/9/2032	1,400,811	0.17	USD 270,000	Valero Energy 4% 1/6/2052	220,481	0.03
USD 600,000	ONEOK 6% 15/6/2035	595,836	0.07	EUR 1,000,000	Verizon Communications 1.125% 19/9/2035	757,055	0.09
USD 785,000	Oracle 2.8% 1/4/2027	720,704	0.09	USD 1,000,000	Verizon Communications 1.75% 20/1/2031	802,534	0.10
USD 4,385,000	Oracle 2.875% 25/3/2031	3,652,271	0.46	USD 1,495,000	Verizon Communications 2.1% 22/3/2028	1,325,206	0.16
USD 390,000	Oracle 2.95% 1/4/2030	334,740	0.04	USD 1,339,000	Verizon Communications 2.355% 15/3/2032	1,106,573	0.14
USD 2,520,000	Oracle 3.65% 25/3/2041	1,862,694	0.23	USD 5,415,000	Verizon Communications 2.55% 21/3/2031	4,617,299	0.58
USD 2,902,000	Oracle 4.125% 15/5/2045	2,193,348	0.27	EUR 425,000	Verizon Communications 2.875% 15/1/2038	386,102	0.05
USD 1,810,000	Oracle 4.5% 8/7/2044	1,462,252	0.18	USD 2,824,000	Verizon Communications 3.4% 22/3/2041	2,294,883	0.29
USD 400,000	Oracle 5.375% 15/7/2040	362,203	0.05	USD 1,610,000	VICI Properties 5.125% 15/5/2032	1,546,341	0.19
USD 2,035,000	Parker-Hannifin 4.5% 15/9/2029	2,014,450	0.25	USD 500,000	Virginia Electric and Power 4.2% 15/5/2045	451,123	0.06
USD 3,250,000	Penske Truck Leasing / PTL Finance 1.2% 15/11/2025	2,885,293	0.36	USD 3,600,000	VMware 2.2% 15/8/2031	2,828,891	0.35
USD 845,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	752,208	0.09	USD 1,000,000	Walt Disney 4.75% 15/9/2044	997,420	0.12
USD 3,500,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	3,429,418	0.43	USD 600,000	Waste Management 1.5% 15/3/2031	477,768	0.06
USD 270,000	Pernod Ricard International Finance 2.75% 1/10/2050	187,460	0.02	EUR 1,750,000	Wells Fargo 0.625% 25/3/2030	1,394,024	0.17
EUR 900,000	Philip Morris International 1.45% 1/8/2039	547,076	0.07	EUR 5,710,000	Wells Fargo 1% 2/2/2027	5,145,821	0.64
EUR 2,600,000	Philip Morris International 1.875% 6/11/2037*	1,696,481	0.21	USD 7,350,000	Wells Fargo 3.35% 2/3/2033	6,476,676	0.81
EUR 500,000	Philip Morris International 2% 9/5/2036	350,143	0.04	GBP 1,700,000	Wells Fargo 3.473% 26/4/2028	1,838,363	0.23
USD 545,000	Phillips 66 3.15% 15/12/2029	486,509	0.06	USD 2,430,000	Wells Fargo 4.611% 25/4/2053	2,278,753	0.28
USD 600,000	Plains All American Pipeline / PAA Finance 4.5% 15/12/2026	586,098	0.07	USD 750,000	Wells Fargo 5.013% 4/4/2051	744,617	0.09
USD 125,000	Progressive 3.7% 15/3/2052	106,862	0.01	USD 1,320,000	Welltower 2.05% 15/1/2029	1,118,935	0.14
USD 870,000	Prudential Financial 3.7% 13/3/2051	733,063	0.09	USD 2,440,000	Williams 4.65% 15/8/2032	2,367,971	0.30
USD 500,000	Prudential Financial 3.935% 7/12/2049	437,809	0.06	USD 1,410,000	Wisconsin Power and Light 3.95% 1/9/2032	1,356,213	0.17
USD 600,000	PulteGroup 5.5% 1/3/2026	612,914	0.08	USD 1,160,000	Workday 3.8% 1/4/2032	1,065,354	0.13
USD 200,000	QUALCOMM 4.8% 20/5/2045	203,522	0.03	USD 300,000	WRKCo 3% 15/6/2033	251,268	0.03
USD 505,000	RELX Capital 4.75% 20/5/2032	510,984	0.06	USD 837,000	Wyeth 5.95% 1/4/2037	954,987	0.12
USD 2,000,000	Republic Services 2.3% 1/3/2030	1,732,660	0.22			353,901,974	44.14
USD 910,000	Sabine Pass Liquefaction 4.2% 15/3/2028	871,959	0.11	總債券		695,933,818	86.79
USD 860,000	Sempra Energy 6% 15/10/2039	922,288	0.12	商業票據			
EUR 3,474,000	Southern 1.875% 15/9/2081	2,560,398	0.32	美國			
USD 1,082,000	Southern California Edison 3.65% 1/2/2050	843,990	0.11	USD 4,400,000	E.ON International Finance 0% 14/9/2022	4,395,233	0.55
USD 1,500,000	Spectra Energy Partners 4.5% 15/3/2045	1,326,954	0.17	USD 3,800,000	Enel Finance America 0% 24/10/2022	3,782,642	0.47
USD 1,065,000	Tampa Electric 2.4% 15/3/2031	919,680	0.11			8,177,875	1.02
USD 2,545,000	Targa Resources 4.2% 1/2/2033	2,307,137	0.29	總商業票據		8,177,875	1.02
USD 1,276,000	T-Mobile USA 3.875% 15/4/2030	1,191,900	0.15	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		704,111,693	87.81
USD 1,000,000	Travelers 4.3% 25/8/2045	917,811	0.11				
USD 2,700,000	Truist Financial 4.916% 28/7/2033	2,611,370	0.33				

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %
其他可轉讓證券			
債券			
	美國		
EUR 270,000	Lehman Brothers 4.75% 16/1/2014**, ***	1,756	0.00
總債券		1,756	0.00
其他可轉讓證券總額		1,756	0.00
總投資組合		704,113,449	87.81
其他淨資產		97,746,005	12.19
淨資產總額 (美金)		801,859,454	100.00

** 證券依附註 2(j) 詳列之公平計價調整。

*** 此證券處於違約狀態，詳見附註 2(b)。

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
EUR	30,000,000	USD	30,609,504	Citigroup	2/9/2022	(596,577)
USD	214,117	PLN	1,010,000	UBS	2/9/2022	332
USD	75,003	JPY	10,150,000	BNY Mellon	2/9/2022	1,879
USD	323,879	CHF	310,000	JP Morgan	2/9/2022	7,348
USD	34,999	AUD	50,000	HSBC Bank	2/9/2022	731
USD	12,421,154	CAD	15,910,000	BNP Paribas	2/9/2022	306,281
USD	39,051,453	GBP	32,030,000	JP Morgan	2/9/2022	1,869,428
USD	608,116,528	EUR	599,160,000	BNP Paribas	4/10/2022	8,063,668
USD	1,059,438	GBP	870,000	Morgan Stanley	2/9/2022	49,499
USD	967,687	CAD	1,240,000	Morgan Stanley	2/9/2022	23,473
USD	7,816,954	EUR	7,650,000	Morgan Stanley	2/9/2022	163,657
USD	724,206	EUR	710,000	JP Morgan	2/9/2022	13,900
USD	890,937	EUR	870,000	Goldman Sachs	2/9/2022	20,562
USD	34,575	AUD	50,000	State Street	4/10/2022	290
USD	319,949	CHF	310,000	State Street	4/10/2022	2,580
USD	212,676	PLN	1,010,000	HSBC Bank	4/10/2022	51
USD	13,171,615	CAD	17,150,000	Bank of America	4/10/2022	115,813
USD	73,490	JPY	10,150,000	BNP Paribas	4/10/2022	173
USD	38,532,546	GBP	32,900,000	UBS	4/10/2022	316,592
未實現淨增值						10,359,680
澳幣避險股份類別						
AUD	22,068,068	USD	15,400,013	BNY Mellon	15/9/2022	(272,312)
USD	380,487	AUD	550,802	BNY Mellon	15/9/2022	2,911
未實現淨減值						(269,401)
加拿大幣避險股份類別						
CAD	1,364,935	USD	1,058,036	BNY Mellon	15/9/2022	(18,801)
USD	20,487	CAD	26,558	BNY Mellon	15/9/2022	267
未實現淨減值						(18,534)
離岸人民幣避險股份類別						
CNY	148,257,122	USD	21,936,239	BNY Mellon	15/9/2022	(443,819)
USD	494,919	CNY	3,379,060	BNY Mellon	15/9/2022	5,067
未實現淨減值						(438,752)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
歐元避險股份類別						
EUR	407,303,722	USD	416,192,628	BNY Mellon	15/9/2022	(8,342,422)
USD	14,939,260	EUR	14,852,349	BNY Mellon	15/9/2022	67,195
未實現淨減值						(8,275,227)
英鎊避險股份類別						
GBP	25,171,860	USD	30,496,848	BNY Mellon	15/9/2022	(1,268,364)
USD	3,738,188	GBP	3,097,998	BNY Mellon	15/9/2022	140,929
未實現淨減值						(1,127,435)
港幣避險股份類別						
HKD	43,257,131	USD	5,516,214	BNY Mellon	15/9/2022	(3,152)
USD	126,460	HKD	991,801	BNY Mellon	15/9/2022	56
未實現淨減值						(3,096)
挪威克朗避險股份類別						
NOK	68,005,390	USD	6,981,177	BNY Mellon	15/9/2022	(150,447)
USD	110,403	NOK	1,076,325	BNY Mellon	15/9/2022	2,293
未實現淨減值						(148,154)
紐元避險股份類別						
NZD	4,768,778	USD	2,996,641	BNY Mellon	15/9/2022	(75,175)
USD	57,662	NZD	93,322	BNY Mellon	15/9/2022	491
未實現淨減值						(74,684)
瑞典幣避險股份類別						
SEK	387,641	USD	36,279	BNY Mellon	15/9/2022	73
USD	275	SEK	2,926	BNY Mellon	15/9/2022	1
未實現淨增值						74
新加坡幣避險股份類別						
SGD	1,161,535	USD	842,831	BNY Mellon	15/9/2022	(11,524)
USD	284,163	SGD	395,136	BNY Mellon	15/9/2022	1,365
未實現淨減值						(10,159)
未實現淨減值總額 (美金曝險部位 - 美金 1,252,830,153)						(5,688)

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

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
(463)	EUR	Euro BOBL	2022 年 9 月	57,075,443	1,650,378
(126)	EUR	Euro Bund	2022 年 9 月	18,683,767	662,055
(12)	EUR	Euro BUXL	2022 年 9 月	1,994,779	87,478
82	EUR	Euro Schatz	2022 年 9 月	8,913,959	(64,900)
5	JPY	Japanese 10 Year Bond (OSE)	2022 年 9 月	5,386,333	15,705
7	AUD	Australian 10 Year Bond	2022 年 9 月	575,947	5,861
20	AUD	Australian 3 Year Bond	2022 年 9 月	1,476,202	4,747
106	CAD	Canadian 10 Year Bond	2022 年 12 月	10,067,589	(37,563)
148	USD	US Long Bond (CBT)	2022 年 12 月	20,169,625	(97,125)
(106)	USD	US Treasury 10 Year Note (CBT)	2022 年 12 月	12,413,594	18,219
(359)	USD	US Ultra 10 Year Note	2022 年 12 月	45,037,672	205,237
157	USD	US Ultra Bond (CBT)	2022 年 12 月	23,653,031	168,665
100	GBP	Long Gilt	2022 年 12 月	12,570,845	(163,471)
272	USD	US Treasury 2 Year Note (CBT)	2022 年 12 月	56,675,875	(72,423)
606	USD	US Treasury 5 Year Note (CBT)	2022 年 12 月	67,204,453	(284,647)
合計				341,899,114	2,098,216

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	EUR 2,444,000	Fund receives default protection on Heineken; and pays Fixed 1%	Bank of America	20/6/2027	14,393	(57,657)
CDS	EUR 2,444,000	Fund receives default protection on Heineken; and pays Fixed 1%	Bank of America	20/6/2027	15,666	(57,657)
CDS	EUR 2,580,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Barclays	20/6/2027	49,701	16,709
CDS	EUR 2,000,000	Fund receives default protection on UniCredit; and pays Fixed 1%	Barclays	20/6/2027	37,705	231,718
CDS	EUR (6,430,000)	Fund provides default protection on LANXESS; and receives Fixed 1%	BNP Paribas	20/12/2027	(23,168)	(553,349)
CDS	EUR 6,430,000	Fund receives default protection on Solvay; and pays Fixed 1%	BNP Paribas	20/12/2027	(23,163)	150,003
CDS	EUR 626,098	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	9,599	4,055
CDS	EUR 312,985	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	4,798	2,027
CDS	EUR 650,917	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	6,057	4,216
CDS	EUR 2,985,000	Fund receives default protection on Carrefour; and pays Fixed 1%	Citigroup	20/6/2027	(17,658)	28,453
CDS	EUR 2,030,000	Fund receives default protection on Akzo Nobel; and pays Fixed 1%	Deutsche Bank	20/6/2027	(19,862)	30,946
CDS	EUR 1,157,000	Fund receives default protection on Anheuser Busch Inbev; and pays Fixed 1%	Deutsche Bank	20/6/2027	1,118	(9,271)
CDS	EUR 1,010,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Deutsche Bank	20/6/2027	2,162	6,541
CDS	EUR (1,957,000)	Fund provides default protection on Fortum; and receives Fixed 1%	Goldman Sachs	20/6/2027	(12,794)	(153,586)
CDS	EUR 1,582,000	Fund receives default protection on Carrefour; and pays Fixed 1%	Goldman Sachs	20/6/2027	(6,449)	15,080
CDS	EUR 1,633,000	Fund receives default protection on Carrefour; and pays Fixed 1%	Goldman Sachs	20/6/2027	(403)	15,566
CDS	USD 2,971,127	Fund receives default protection on Conagra Brands; and pays Fixed 1%	Goldman Sachs	20/6/2027	(2,833)	(5,766)
CDS	EUR 10,760,000	Fund receives default protection on Lloyds Banking; and pays Fixed 1%	Goldman Sachs	20/6/2027	209,770	28,768
CDS	EUR 11,000,000	Fund receives default protection on Standard Chartered Bank; and pays Fixed 1%	Goldman Sachs	20/6/2027	70,537	40,323
CDS	EUR (685,000)	Fund provides default protection on Fortum; and receives Fixed 1%	JP Morgan	20/6/2027	(7,005)	(53,759)

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

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	EUR (1,598,000)	Fund provides default protection on Fortum; and receives Fixed 1%	JP Morgan	20/6/2027	(13,091)	(125,411)
CDS	EUR 2,570,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	JP Morgan	20/6/2027	53,853	16,645
CDS	EUR 5,312,000	Fund receives default protection on Heineken; and pays Fixed 1%	JP Morgan	20/6/2027	45,589	(125,316)
CDS	EUR 4,000,000	Fund receives default protection on Intesa Sanpaolo; and pays Fixed 1%	JP Morgan	20/6/2027	66,272	403,223
CDS	EUR (4,050,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 1%	Morgan Stanley	20/3/2023	10,713	7,815
CDS	EUR (5,830,000)	Fund provides default protection on Anglo American; and receives Fixed 5%	Morgan Stanley	20/6/2027	(458,644)	726,092
CDS	EUR 2,030,000	Fund receives default protection on Akzo Nobel; and pays Fixed 1%	Morgan Stanley	20/6/2027	(33,108)	30,946
CDS	EUR 505,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Morgan Stanley	20/6/2027	388	3,271
CDS	EUR 505,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Morgan Stanley	20/6/2027	1,085	3,271
IFS	GBP 6,480,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.191%	Morgan Stanley	16/10/2031	(988,505)	(988,505)
IRS	CAD 13,860,000	Fund receives Fixed 0.942%; and pays Floating CAD CDOR 6 Month	Morgan Stanley	8/2/2026	(992,011)	(992,011)
IRS	EUR 1,916,000	Fund receives Fixed 0.54056%; and pays Floating EUR EURIBOR 6 Month	Morgan Stanley	9/10/2026	(123,087)	(123,087)
IRS	EUR 19,000,000	Fund receives Fixed 0.5706%; and pays Floating EUR EURIBOR 6 Month	Morgan Stanley	9/10/2026	(1,198,258)	(1,198,258)
IRS	CHF 1,600,000	Fund receives Fixed -0.268%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2026	(108,412)	(108,412)
IRS	EUR 19,500,000	Fund receives Fixed 0.4295%; and pays Floating EUR EURIBOR 6 Month	Morgan Stanley	15/2/2027	(1,447,047)	(1,447,047)
IRS	EUR 10,050,000	Fund receives Fixed 1.554%; and pays Floating EUR EURIBOR 6 Month	Morgan Stanley	15/2/2031	(585,724)	(593,449)
IRS	EUR 10,330,000	Fund receives Fixed 1.68518%; and pays Floating EUR EURIBOR 6 Month	Morgan Stanley	15/2/2031	(505,394)	(505,394)
IRS	CHF 810,000	Fund receives Fixed 0.072%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2031	(113,732)	(113,732)
合計 (美金曝險部位 - 美金 162,684,153)					(6,080,942)	(5,445,999)

CDS: 信用違約交換

IFS: 通膨交換

IRS: 利率交換

至 2022 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
USD 115,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG.38.V1 quarterly from 20/6/2022; and pays 1% Fixed	Barclays	19/10/2022	444,798	751,848
EUR 42,800,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	18/1/2023	(263,021)	189,630
合計 (美金曝險部位 - 美金 108,564,494)				181,777	941,478

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
USD (115,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating CDX.NA.IG.38.V1 quarterly from 20/6/2022	Barclays	19/10/2022	(194,964)	(316,289)
EUR (42,800,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	18/1/2023	(25,040)	(260,242)

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

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
EUR (42,800,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 1% Fixed	Barclays	18/1/2023	159,209	(58,242)
合計（美金曝險部位 – 美金 77,447,511）				(60,795)	(634,773)

貝萊德環球動力股票基金 (Global Dynamic Equity Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			171,000	Industrial & Commercial Bank of China*	87,149	0.02
	普通股／優先股（股份）及認股權證			30,700	Jiangsu Hengrui Medicine	154,235	0.03
	澳洲			800	Kweichow Moutai	223,106	0.05
29,255	BHP	803,849	0.18	14,900	Shanghai Jinjiang International Hotels	124,660	0.03
142,703	South32	405,877	0.09	40,871	Venustech	111,435	0.02
5,286	Woodside Energy	121,191	0.03	31,980	Wuhan Raycus Fiber Laser Technologies	131,694	0.03
		1,330,917	0.30	10,821	WuXi AppTec	140,616	0.03
	百慕達			9,256	Yifeng Pharmacy Chain	71,644	0.01
20,668	Bunge	2,037,451	0.45	61,268	Yonyou Network Technology	178,414	0.04
	英屬維京群島					6,436,114	1.41
18,543	Capri	900,448	0.20		法國		
	加拿大			13,792	Arkema	1,168,134	0.26
172,131	Enbridge*	7,166,981	1.58	28,750	BNP Paribas	1,343,491	0.30
3,782	Nutrien	346,043	0.07	49,425	Cie de Saint-Gobain	2,006,036	0.44
		7,513,024	1.65	22,446	Danone*	1,177,126	0.26
	開曼群島			10,109	EssilorLuxottica*	1,541,276	0.34
130,256	Alibaba	1,565,010	0.34	579	Hermes International	754,762	0.16
91,417	Diversey	575,013	0.13	7,853	LVMH Moet Hennessy Louis Vuitton	5,167,144	1.14
64,000	Haidilao International	151,670	0.03			13,157,969	2.90
24,987	Hedosophia European Growth	247,478	0.05		德國		
7,011	Hedosophia European Growth (Wts 13/5/2027)	1,052	0.00	17,056	Commerzbank	112,755	0.03
7,195	Highland Transcend Partners I (Wts 31/12/2027)	691	0.00	204,901	Deutsche Telekom*	3,875,118	0.85
22,800	Hygeia Healthcare	123,897	0.03	19,657	Infineon Technologies	485,245	0.11
43,250	JD Health International	301,151	0.07	53,006	Mercedes-Benz	3,008,856	0.66
5,516	JD.com	173,451	0.04	43,637	SAP	3,747,851	0.82
186,500	Jinxin Fertility	121,900	0.03	47,396	Siemens	4,866,822	1.07
46,000	Kingsoft	140,662	0.03	102,961	Vantage Towers	2,667,839	0.59
23,143	Li Auto	673,230	0.15			18,764,486	4.13
7,400	Meituan	178,952	0.04		格恩西島		
539,000	Microport Cardioflow Medtech	195,036	0.04	29,966	Genius Sports	125,558	0.03
42,000	Ming Yuan Cloud	34,837	0.01	5,434	Genius Sports (Wts 31/12/2028)	4,294	0.00
28,208	NU*	137,655	0.03			129,852	0.03
61,100	Tencent	2,547,195	0.56		香港		
1,710	TPG Pace Beneficial Finance (Wts 9/10/2027)	102	0.00	232,400	AIA	2,248,907	0.50
17,956	Wuxi Biologics Cayman	159,460	0.04		以色列		
		7,328,442	1.62	15,839	Nice	3,445,775	0.76
	智利				義大利		
2,809	Sociedad Quimica y Minera de Chile	284,833	0.06	1,198,504	Intesa Sanpaolo	2,079,581	0.46
	中國				日本		
30,170	Aier Eye Hospital	128,658	0.03	21,400	FANUC*	3,474,291	0.77
40,388	Amoy Diagnostics	146,707	0.03	18,954	Hoya	1,945,855	0.43
5,450	Asymchem Laboratories Tianjin	135,520	0.03	728	Keyence	277,134	0.06
31,745	BYD	1,325,118	0.29	8,700	Kose*	829,855	0.18
4,300	China Tourism Duty Free	121,852	0.03			6,527,135	1.44
24,992	Contemporary Amperex Technology	1,749,705	0.38		澤西島		
17,830	Foshan Haitian Flavouring & Food	208,203	0.05	18,783	Aptiv	1,786,357	0.39
64,400	Ganfeng Lithium*	569,036	0.13	4,756	Aptiv	522,827	0.12
13,671	Glodon	97,198	0.02	585,169	Glencore	3,215,096	0.71
26,700	Gree Electric Appliances of Zhuhai	123,574	0.03			5,524,280	1.22
100,000	Guangzhou Baiyun International Airport	195,827	0.04		荷蘭		
37,900	Hangzhou Robam Appliances	138,164	0.03	1,298	Adyen*	2,054,580	0.45
6,900	Hangzhou Tigermed Consulting	68,661	0.01	21,208	Akzo Nobel	1,350,259	0.30
42,029	Hundsun Technologies	204,938	0.05	7,142	ASML	3,535,384	0.78
				459,399	ING Groep	4,050,888	0.89
				21,598	LyondellBasell Industries	1,786,155	0.39
						12,777,266	2.81
					挪威		
				52,681	Norsk Hydro	359,944	0.08

* 本證券全部或部分代表借貸證券。

貝萊德環球動力股票基金 (Global Dynamic Equity Fund) 續

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
	韓國			3,330	Corteva	204,529	0.05
7,773	Amorepacific	714,799	0.16	6,066	Costco Wholesale	3,172,639	0.70
1,640	LG Chem	774,909	0.17	8,888	Crowdstrike	1,703,385	0.38
6,883	LG Energy Solution	2,380,014	0.52	709	Crown	65,242	0.01
2,305	Samsung SDI	1,030,533	0.23	13,800	CSX	435,804	0.10
		4,900,255	1.08	2,443	Darling Ingredients	183,591	0.04
	西班牙			5,103	Datadog	554,722	0.12
85,912	Cellnex Telecom	3,382,953	0.74	6,520	Deere	2,388,602	0.53
	瑞典			21,317	Dexcom	1,786,151	0.39
173,004	Volvo	2,758,217	0.61	2,111	Domino's Pizza	798,106	0.18
	瑞士			37,164	DR Horton	2,683,984	0.59
4,600	Cie Financiere Richemont	523,000	0.11	30,561	Dynatrace	1,184,544	0.26
22,449	TE Connectivity	2,853,492	0.63	17,246	Edwards Lifesciences	1,579,389	0.35
		3,376,492	0.74	6,907	Element Solutions	129,299	0.03
	臺灣			2,205	Eli Lilly	678,478	0.15
211,000	Taiwan Semiconductor Manufacturing	3,500,783	0.77	3,482	Embark Technology (Wts 31/12/2027)	399	0.00
	英國			64,995	EQT	3,054,765	0.67
85,710	Alphawave IP	133,325	0.03	3,820	Evgo (Wts 15/9/2025)	8,213	0.00
23,015	Anglo American	736,988	0.16	5,729	Excelerate Energy	141,793	0.03
29,934	AstraZeneca	3,755,659	0.83	56,400	Exscientia	545,670	0.12
6,281	AstraZeneca	395,829	0.09	16,427	Exxon Mobil	1,550,380	0.34
649	Atlassian	165,372	0.03	10,198	F5	1,621,890	0.36
117,195	Compass	2,536,574	0.56	1,613	FMC	174,252	0.04
8,206,140	Lloyds Banking	4,193,388	0.92	33,520	Ford Motor	516,543	0.11
10,602	Rio Tinto	584,540	0.13	20,510	Fortinet	1,025,705	0.23
34,340	Shell	1,808,688	0.40	68,491	Fortive	4,382,739	0.97
64,167	Shell	1,688,640	0.37	106,912	Freeport-McMoRan	3,140,005	0.69
78,807	Unilever	3,603,977	0.79	30,582	General Motors	1,192,392	0.26
		19,602,980	4.31	1,711	Gores VIII (Wts 31/12/2027)	1,027	0.00
	美國			4,215	Green Plains	152,204	0.03
803	2020 Cash Mandatory Exchangeable Trust	983,084	0.21	17,267	Hilton Worldwide	2,203,615	0.49
50,997	Abbott Laboratories	5,276,660	1.16	3,380	Hippo (Wts 2/8/2026)	574	0.00
29,352	AbbVie	3,984,827	0.88	10,785	Home Depot	3,131,101	0.69
687	Adobe	260,456	0.06	15,834	Humana	7,722,242	1.70
16,911	Air Products and Chemicals	4,335,135	0.95	1,278	Innovid (Wts 31/12/2027)	652	0.00
7,650	Albemarle	2,082,636	0.46	19,894	International Flavors & Fragrances	2,218,579	0.49
10,188	Alcoa	507,159	0.11	719	Intuit	314,153	0.07
887	Align Technology	220,827	0.05	9,725	Intuitive Surgical	2,034,373	0.45
99,540	Alphabet†	11,057,898	2.43	24,048	Johnson & Johnson	3,920,305	0.86
19,732	AltC Acquisition	191,844	0.04	44,854	Liberty Media Acquisition	447,643	0.10
2,199	Altus Power (Wts 12/1/2027)	6,267	0.00	38,303	Liberty Media -Liberty SiriusXM	1,611,407	0.36
85,085	Amazon.com	11,048,287	2.43	53,172	Liberty Media -Liberty SiriusXM	2,223,121	0.49
19,720	American Tower	5,035,896	1.11	35,884	Marsh & McLennan	5,889,641	1.30
98,866	Apple†	15,829,930	3.49	5,270	Masco	268,401	0.06
18,733	Applied Materials	1,762,775	0.39	16,720	Mastercard	5,525,626	1.22
47,912	Archer-Daniels-Midland	4,183,676	0.92	15,793	McDonald's	4,015,370	0.89
18,704	Astra Space	16,834	0.00	37,047	Merck	3,204,195	0.71
900	Ball	50,634	0.01	33,268	Micron Technology	1,872,323	0.41
118,841	Bank of America	4,076,246	0.90	53,994	Microsoft	14,352,145	3.16
19,092	Becton Dickinson and	963,573	0.21	11,728	Mirion Technologies	90,833	0.02
166	Booking	317,392	0.07	949	MongoDB	319,263	0.07
88,514	Boston Scientific	3,613,141	0.80	34,536	Morgan Stanley	2,925,890	0.64
2,847	Boston Scientific	298,252	0.07	2,917	Mosaic	159,735	0.04
15,784	California Resources	772,469	0.17	3,685	Mr Cooper	156,060	0.03
7,392	Cano Health (Wts 3/6/2026)	11,088	0.01	46,066	NextEra Energy	3,968,586	0.87
38,799	CF Industries	3,997,461	0.88	12,767	NVIDIA	1,954,500	0.43
80,624	Charles Schwab	5,816,215	1.28	19,766	Offerpad	30,835	0.01
4,861	Charter Communications	2,036,711	0.45	6,990	Offerpad Solutions (Wts 1/9/2026)	1,343	0.00
2,084	Chesapeake Energy	203,273	0.05	3,249	Otis Worldwide	236,105	0.05
286	Chipotle Mexican Grill	464,410	0.10	2,772	Palo Alto Networks	1,575,633	0.35
61,375	Comcast	2,227,299	0.49	4,666	Park Hotels & Resorts	66,164	0.02
82,323	ConocoPhillips	8,914,758	1.97	27,112	Peloton Interactive	270,985	0.06
				7,772	Pioneer Natural Resources	1,942,067	0.43
				22,255	Raymond James Financial	2,329,653	0.51
				4,325	ResMed	959,458	0.21
				11,307	Rocket Lab USA	64,676	0.01

† 證券全部或部分已質押或提供擔保。詳見附註 13。

貝萊德環球動力股票基金 (Global Dynamic Equity Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
21,563	Salesforce	3,458,058	0.76	其他可轉讓證券			
1,783	Sarcos Technology and Robotics	5,866	0.00	普通股／優先股（股份）			
21,532	Sarcos Technology and Robotics (Wts 24/9/2026)	7,754	0.00	印度			
10,499	Seagen	1,631,965	0.36	97	Think & Learn Pvt**	370,144	0.08
40,317	Sempra Energy	6,703,507	1.48	138	Think & Learn Pvt**	526,597	0.12
4,203	ServiceNow	1,867,603	0.41	896,741 0.20			
2,146	Splunk	200,329	0.04	英國			
24,451	Starbucks	2,061,953	0.45	14,725	Lookout**	132,525	0.03
25,075	Sun Country	511,028	0.11	119,463	Lookout Series F**	1,075,167	0.24
3,936	Tesla†	1,097,790	0.24	1,700	Neon Payments**	867,272	0.19
5,745	Thermo Fisher Scientific	3,199,046	0.70	53,031	NMC Health**	—	0.00
39,633	TJX	2,458,831	0.54	2,074,964 0.46			
2,640	Toast	50,398	0.01	美國			
1,714	Toll Brothers	76,479	0.02	6,221	ByteDance**	997,536	0.22
8,775	Tractor Supply	1,643,294	0.36	39,321	Databricks**	2,487,447	0.55
23,865	United Parcel Service	4,655,584	1.03	5,400	Databricks**	341,604	0.08
11,737	UnitedHealth	6,166,972	1.36	50,360	Deep Instinct**	260,865	0.06
2,500	Univar Solutions	63,025	0.01	1,544	Epic Games**	1,435,920	0.32
43,772	Valero Energy	5,054,791	1.11	11,770	Farmer's Business Network**	636,051	0.14
12,865	Vertiv	149,877	0.03	392,536	Included Health**	655,535	0.14
134,287	Vertiv	1,564,444	0.34	151,300	JumpCloud**	742,883	0.16
3,940	Volta (Wts 26/8/2026)	2,363	0.00	30,196	Loadsmart**	496,422	0.11
20,428	Vulcan Materials	3,398,811	0.75	27,846	Mythic**	155,102	0.03
15,668	Walmart	2,079,770	0.46	10,380	SambaNova Systems**	788,672	0.17
24,547	Walt Disney	2,778,475	0.61	25,939	Zero Mass Water**	944,439	0.21
57,310	Wells Fargo	2,542,272	0.56	9,942,476 2.19			
19,162	XPO Logistics	1,020,377	0.23	普通股/優先股（股份）總額			
2,500	Yum China	123,589	0.03	12,914,181 2.85			
5,455	Zscaler	907,548	0.20	債券			
		269,092,606	59.28	開曼群島			
普通股／優先股（股份）及認股權證總額		397,460,710	87.55	CNY 5,600,000	Fresh Express Delivery 0% 18/10/2010**,***	—	0.00
債券				印度			
開曼群島				USD 1,215,000	REI Agro 5.5% 13/11/2014**,***	—	0.00
USD 600,000	China Milk Products 0% 5/1/2012***	900	0.00	總債券			
美國				— 0.00			
USD 26,000	Stem 0.5% 1/12/2028	21,011	0.01	其他可轉讓證券總額			
總債券		21,911	0.01	12,914,181 2.85			
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		397,482,621	87.56	總投資組合			
				410,396,802 90.41			
				其他淨資產			
				43,544,358 9.59			
				淨資產總額（美金）			
				453,941,160 100.00			

† 證券全部或部分已質押或提供擔保，詳見附註 13。

** 證券依附註 2(j) 詳列之公平計價調整。

*** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德環球動力股票基金 (Global Dynamic Equity Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
AUD	18,598,474	USD	13,067,083	Barclays	18/11/2022	(306,369)
CAD	9,255,000	USD	7,182,514	Citigroup	18/11/2022	(137,869)
CHF	4,613,000	USD	4,644,732	Deutsche Bank	15/9/2022	70,531
CHF	8,204,254	USD	8,701,160	JP Morgan	18/11/2022	(270,257)
GBP	7,124,000	USD	8,614,513	JP Morgan	18/11/2022	(332,316)
JPY	3,181,983,346	USD	23,829,546	Morgan Stanley	18/11/2022	(745,126)
KRW	2,612,908,492	USD	1,972,684	UBS	23/11/2022	(22,946)
USD	11,536,964	EUR	11,273,412	Deutsche Bank	18/11/2022	198,954
未實現淨減值						(1,545,398)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
離岸人民幣避險股份類別						
CNY	58,235	USD	8,616	BNY Mellon	15/9/2022	(174)
USD	689	CNY	4,721	BNY Mellon	15/9/2022	4
未實現淨減值						(170)
歐元避險股份類別						
EUR	11,990,236	USD	12,250,684	BNY Mellon	15/9/2022	(244,363)
USD	1,081,056	EUR	1,076,219	BNY Mellon	15/9/2022	3,411
未實現淨減值						(240,952)
未實現淨減值總額 (美金曝險部位 - 美金 90,387,140)						(1,786,520)

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
21	JPY	Nikkei 225 (Yen)	2022 年 9 月	2,120,348	6,374
2	AUD	KOSPI SPI 200 Index	2022 年 9 月	235,624	12,028
10	CAD	S&P/TSX 60 Index	2022 年 9 月	1,785,630	(15,937)
24	EUR	CAC 40 10 Euro	2022 年 9 月	1,484,920	(92,800)
3	EUR	Dax Index	2022 年 9 月	970,768	(27,499)
53	GBP	FTSE 100 Index	2022 年 9 月	4,494,097	83,710
(4)	USD	NASDAQ 100 E-Mini Index	2022 年 9 月	996,460	(90,335)
147	USD	S&P 500 E-Mini Index	2022 年 9 月	29,405,512	(155,141)
23	USD	SGX Nifty 50 Index	2022 年 9 月	808,128	(607)
合計				42,301,487	(280,207)

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 (美金)	市場價值 (美金)
TRS	USD (26)	Fund receives USD SOFR 1 Day - 10bps; and pays Sherwin Williams + 0 bps	BNP Paribas	2/9/2022	877	877
TRS	USD (4)	Fund receives USD SOFR 1 Day - 12bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	4	4
TRS	USD (720)	Fund receives USD SOFR 1 Day - 13bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	641	641
TRS	USD (628)	Fund receives USD SOFR 1 Day - 8bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	559	559
TRS	USD (314)	Fund receives USD SOFR 1 Day - 8bps; and pays Sherwin Williams + 0 bps	BNP Paribas	2/9/2022	10,588	10,588
合計 (美金曝險部位 - 美金 250,591)					12,669	12,669

TRS：總收益交換

2022 年 8 月 31 日止之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
96	Put	ConocoPhillips	Exchange Traded	USD 75	16/9/2022	(45,670)	624
62	Put	Exxon Mobil	Exchange Traded	USD 100	16/9/2022	6,212	40,765
204	Call	General Motors	Exchange Traded	USD 45	16/9/2022	(39,317)	1,938
28	Call	HCA Healthcare	Exchange Traded	USD 220	16/9/2022	(16,162)	1,540
28	Call	Mosaic	Exchange Traded	USD 70	16/9/2022	(16,427)	364
9	Put	Sherwin-Williams	Exchange Traded	USD 240	16/9/2022	(3,746)	7,290
11	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	16/9/2022	(4,961)	248
28	Call	Walt Disney	Exchange Traded	USD 125	16/9/2022	(8,910)	672
126	Put	Apple	Exchange Traded	USD 155	21/10/2022	(15,968)	61,425
145	Put	EQT	Exchange Traded	USD 30	21/10/2022	(49,261)	4,713
24	Call	Visa	Exchange Traded	USD 220	21/10/2022	(4,098)	5,364

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德環球動力股票基金 (Global Dynamic Equity Fund) 續

2022 年 8 月 31 日止之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
40	Call	Walt Disney	Exchange Traded	USD 130	21/10/2022	(10,869)	3,420
28	Put	BHP	Exchange Traded	GBP 21.83	18/11/2022	592	44,948
54	Call	Dynatrace	Exchange Traded	USD 45	18/11/2022	(20,895)	9,180
10	Put	Rio Tinto	Exchange Traded	GBP 45.62	18/11/2022	7,693	27,571
29	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 395	18/11/2022	12,579	43,790
217	Call	Commerzbank	Exchange Traded	EUR 9	16/12/2022	(17,258)	2,497
28	Call	HCA Healthcare	Exchange Traded	USD 230	16/12/2022	(13,642)	13,860
9	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 640	16/12/2022	8,979	48,508
34	Call	SAP	Exchange Traded	USD 100	16/12/2022	(18,429)	4,505
49	Call	Abbott Laboratories	Exchange Traded	USD 125	20/1/2023	(26,324)	3,430
9	Call	Adobe	Exchange Traded	USD 480	20/1/2023	(24,957)	7,223
12	Call	Align Technology	Exchange Traded	USD 290	20/1/2023	(28,100)	22,740
80	Call	Alphabet	Exchange Traded	USD 125	20/1/2023	(35,134)	34,800
3	Call	Booking Holdings	Exchange Traded	USD 600	20/1/2023	(47,963)	6,930
68	Put	ConocoPhillips	Exchange Traded	USD 70	20/1/2023	(37,484)	9,928
54	Call	Dynatrace	Exchange Traded	USD 45	20/1/2023	(15,362)	14,715
17	Call	Eli Lilly	Exchange Traded	USD 340	20/1/2023	(14,001)	21,973
17	Call	Eli Lilly	Exchange Traded	USD 320	20/1/2023	1,518	34,893
115	Put	EQT	Exchange Traded	USD 35	20/1/2023	(38,494)	26,163
45	Put	Exxon Mobil	Exchange Traded	USD 75	20/1/2023	(18,213)	11,138
54	Call	Glencore	Exchange Traded	GBP 5.8	20/1/2023	(22,607)	7,748
8	Call	Humana	Exchange Traded	USD 500	20/1/2023	5,284	22,560
9	Call	Intuit	Exchange Traded	USD 450	20/1/2023	(491)	35,775
57	Call	Otis Worldwide	Exchange Traded	USD 85	20/1/2023	(13,382)	6,840
20	Put	Pioneer Natural Resources	Exchange Traded	USD 210	20/1/2023	(20,045)	26,000
30	Call	salesforce.com	Exchange Traded	USD 210	20/1/2023	(36,198)	7,320
30	Call	salesforce.com	Exchange Traded	USD 200	20/1/2023	(30,180)	11,400
10	Call	ServiceNow	Exchange Traded	USD 550	20/1/2023	(40,772)	15,200
40	Put	Valero Energy	Exchange Traded	USD 90	20/1/2023	(25,909)	16,900
38	Call	XPO Logistics	Exchange Traded	USD 57.5	20/1/2023	(8,407)	17,670
2,891	Call	EssilorLuxottica	JP Morgan	EUR 200	16/9/2022	(31,733)	13
11,694	Call	Pioneer Natural Resources	Morgan Stanley	USD 290	16/9/2022	(187,819)	2,559
合計 (美金曝險部位 - 美金 6,317,665)						(946,331)	687,140

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(46)	Put	Albemarle	Exchange Traded	USD 180	16/9/2022	36,957	(1,610)
(83)	Call	Amazon.com	Exchange Traded	USD 150	16/9/2022	12,970	(1,370)
(100)	Call	Apple	Exchange Traded	USD 175	16/9/2022	7,851	(2,250)
(142)	Call	ConocoPhillips	Exchange Traded	USD 90	16/9/2022	(225,672)	(265,540)
(62)	Put	Exxon Mobil	Exchange Traded	USD 90	16/9/2022	5,784	(9,238)
(204)	Call	General Motors	Exchange Traded	USD 52.5	16/9/2022	13,621	(408)
(204)	Put	General Motors	Exchange Traded	USD 32	16/9/2022	34,327	(1,530)
(11)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 730	16/9/2022	6,722	(1,161)
(25)	Call	NVIDIA	Exchange Traded	USD 215	16/9/2022	11,056	(88)
(8)	Call	ServiceNow	Exchange Traded	USD 520	16/9/2022	4,185	(700)
(8)	Call	ServiceNow	Exchange Traded	USD 560	16/9/2022	6,582	(360)
(11)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	16/9/2022	483	(3,861)
(28)	Put	Walt Disney	Exchange Traded	USD 110	16/9/2022	(2,037)	(4,914)
(86)	Put	Alphabet	Exchange Traded	USD 105	21/10/2022	(7,502)	(27,090)
(85)	Call	Amazon.com	Exchange Traded	USD 160	21/10/2022	19,083	(4,675)
(74)	Put	Amazon.com	Exchange Traded	USD 120	21/10/2022	(5,346)	(27,750)
(126)	Put	Apple	Exchange Traded	USD 135	21/10/2022	9,106	(14,175)
(59)	Put	Apple	Exchange Traded	USD 150	21/10/2022	(6,415)	(20,502)

貝萊德環球動力股票基金 (Global Dynamic Equity Fund) 續

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(11)	Call	Costco Wholesale	Exchange Traded	USD 580	21/10/2022	5,998	(4,978)
(17)	Put	Costco Wholesale	Exchange Traded	USD 490	21/10/2022	(5,903)	(18,275)
(30)	Call	Crowdstrike Holdings	Exchange Traded	USD 230	21/10/2022	5,291	(11,850)
(145)	Call	EQT	Exchange Traded	USD 42	21/10/2022	(81,524)	(108,025)
(29)	Put	Home Depot	Exchange Traded	USD 280	21/10/2022	(10,433)	(22,692)
(7)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 750	21/10/2022	4,843	(2,945)
(36)	Put	Microsoft	Exchange Traded	USD 250	21/10/2022	(6,021)	(21,060)
(9)	Call	Palo Alto Networks	Exchange Traded	USD 640	21/10/2022	2,250	(6,255)
(25)	Call	salesforce.com	Exchange Traded	USD 220	21/10/2022	6,802	(375)
(33)	Put	Tesla	Exchange Traded	USD 240	21/10/2022	(8,083)	(31,432)
(18)	Call	Unitedhealth	Exchange Traded	USD 600	21/10/2022	4,083	(2,934)
(19)	Put	Unitedhealth	Exchange Traded	USD 480	21/10/2022	(2,885)	(14,013)
(24)	Put	Visa	Exchange Traded	USD 185	21/10/2022	(2,102)	(7,500)
(40)	Put	Walt Disney	Exchange Traded	USD 110	21/10/2022	(6,989)	(16,100)
(78)	Call	Abbott Laboratories	Exchange Traded	USD 120	18/11/2022	8,601	(3,627)
(51)	Put	Alcoa	Exchange Traded	USD 45	18/11/2022	(7,129)	(17,977)
(51)	Call	Alcoa	Exchange Traded	USD 65	18/11/2022	7,131	(8,390)
(15)	Call	BHP	Exchange Traded	GBP 26	18/11/2022	1,505	(6,350)
(28)	Put	BHP	Exchange Traded	GBP 19.6	18/11/2022	(584)	(20,423)
(146)	Call	Boston Scientific	Exchange Traded	USD 45	18/11/2022	3,197	(9,855)
(54)	Put	Dynatrace	Exchange Traded	USD 35	18/11/2022	2,625	(11,610)
(48)	Call	Edwards Lifesciences	Exchange Traded	USD 115	18/11/2022	10,813	(2,760)
(5)	Call	Rio Tinto	Exchange Traded	GBP 56	18/11/2022	1,482	(4,121)
(10)	Put	Rio Tinto	Exchange Traded	GBP 41.65	18/11/2022	(4,036)	(14,301)
(29)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	18/11/2022	(3,617)	(12,862)
(217)	Put	Commerzbank	Exchange Traded	EUR 7.2	16/12/2022	(11,426)	(22,469)
(56)	Call	Dexcom	Exchange Traded	USD 110	16/12/2022	5,209	(9,800)
(28)	Put	HCA Healthcare	Exchange Traded	USD 160	16/12/2022	1,757	(10,500)
(9)	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 520	16/12/2022	12,195	(9,139)
(34)	Put	SAP	Exchange Traded	USD 80	16/12/2022	649	(11,050)
(18)	Call	Unitedhealth	Exchange Traded	USD 600	16/12/2022	8,446	(10,440)
(49)	Put	Abbott Laboratories	Exchange Traded	USD 105	20/1/2023	(8,317)	(34,177)
(51)	Call	Abbvie	Exchange Traded	USD 165	20/1/2023	13,324	(4,412)
(9)	Put	Adobe	Exchange Traded	USD 400	20/1/2023	(9,940)	(41,197)
(12)	Put	Align Technology	Exchange Traded	USD 230	20/1/2023	2,368	(28,500)
(80)	Put	Alphabet	Exchange Traded	USD 100	20/1/2023	8,860	(37,200)
(3)	Put	Booking Holdings	Exchange Traded	USD 2,000	20/1/2023	(28,284)	(68,400)
(54)	Put	Dynatrace	Exchange Traded	USD 35	20/1/2023	6,792	(16,065)
(17)	Put	Eli Lilly	Exchange Traded	USD 280	20/1/2023	4,654	(22,227)
(17)	Put	Eli Lilly	Exchange Traded	USD 260	20/1/2023	13,196	(13,813)
(115)	Call	EQT	Exchange Traded	USD 50	20/1/2023	(25,557)	(71,300)
(45)	Put	Exxon Mobil	Exchange Traded	USD 65	20/1/2023	8,967	(5,333)
(91)	Call	Exxon Mobil	Exchange Traded	USD 95	20/1/2023	(42,746)	(78,487)
(54)	Put	Glencore	Exchange Traded	GBP 4.5	20/1/2023	(4,485)	(24,826)
(8)	Put	Humana	Exchange Traded	USD 390	20/1/2023	11,829	(4,840)
(9)	Put	Intuit	Exchange Traded	USD 370	20/1/2023	12,017	(16,200)
(80)	Call	Merck & Co	Exchange Traded	USD 100	20/1/2023	6,741	(7,240)
(57)	Put	Otis Worldwide	Exchange Traded	USD 65	20/1/2023	3,117	(11,258)
(60)	Put	salesforce.com	Exchange Traded	USD 160	20/1/2023	(18,592)	(87,750)
(10)	Put	ServiceNow	Exchange Traded	USD 450	20/1/2023	(6,923)	(49,550)
(79)	Call	Valero Energy	Exchange Traded	USD 120	20/1/2023	(41,226)	(92,035)
(40)	Put	Valero Energy	Exchange Traded	USD 75	20/1/2023	12,930	(7,580)
(38)	Put	XPO Logistics	Exchange Traded	USD 45	20/1/2023	4,651	(10,545)
(2,891)	Put	EssilorLuxottica	JP Morgan	EUR 160	16/9/2022	(6,468)	(27,848)
(2,891)	Call	EssilorLuxottica	JP Morgan	EUR 225	16/9/2022	11,012	(2)
(11,694)	Call	Pioneer Natural Resources	Morgan Stanley	USD 320	16/9/2022	73,979	(395)
(11,694)	Put	Pioneer Natural Resources	Morgan Stanley	USD 230	16/9/2022	69,281	(44,753)
合計 (美金曝險部位 - 美金 12,979,356)						(64,920)	(1,647,263)

貝萊德環球動力股票基金 (Global Dynamic Equity Fund) 續

至 2022 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值／ (減值) (美金)
法國			
(1,519)	Pernod Ricard	JP Morgan	18,607
			18,607
香港			
(22,500)	Techtronic Industries	JP Morgan	(17,245)
			(17,245)
英國			
(6,489)	Diageo	JP Morgan	17,228
			17,228
美國			
(1,285)	JM Smucker	JP Morgan	(10,614)
			(10,614)
合計 (美金曝險部位 - 美金 1,017,078)			7,976

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	15.39
科技	13.22
週期性消費品	11.73
通訊	11.07
金融	10.91
工業	8.91
能源	7.19
基本材料	6.55
公共事業	2.35
資訊科技	1.70
材料	0.48
非必需消費品	0.26
醫療保健	0.26
必需消費品	0.20
多元化	0.19
其他淨資產	9.59
	100.00

貝萊德全球股票收益基金 (基金之配息來源可能為本金)

(Global Equity Income Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %	
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				瑞士				
基金	愛爾蘭 129,070 BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	12,909,063	1.37	173,395	TE Connectivity	22,040,239	2.35	
				41,531	Zurich Insurance	18,399,918	1.96	
						40,440,157	4.31	
總基金數				臺灣				
				748,000	MediaTek	16,391,501	1.74	
				1,573,000	Taiwan Semiconductor Manufacturing	26,098,250	2.78	
						42,489,751	4.52	
普通股（股份）				英國				
1,050,434	加拿大 TELUS	23,804,024	2.53	238,364	AstraZeneca	29,906,260	3.18	
				413,757	Diageo	18,213,348	1.94	
217,965	丹麥 Novo Nordisk	23,367,671	2.49	2,059,711	Prudential	21,753,459	2.31	
				393,334	Reckitt Benckiser	30,446,206	3.24	
112,658	法國 Air Liquide*	14,268,648	1.52	713,272	RELX	18,852,767	2.01	
				10,550,545	Taylor Wimpey	13,276,399	1.41	
115,704	EssilorLuxottica	17,640,888	1.88			132,448,439	14.09	
35,105	Kering*	17,949,897	1.91	美國	154,992	AbbVie	21,041,714	2.24
28,186	LVMH Moet Hennessy Louis Vuitton	18,545,920	1.97		111,086	Assurant	17,590,468	1.87
338,845	Sanofi	28,170,153	3.00		558,060	Baker Hughes	13,711,534	1.46
153,367	Schneider Electric	18,534,717	1.97		65,826	Chevron	10,347,189	1.10
		115,110,223	12.25		561,796	Citizens Financial	20,578,588	2.19
31,705,300	印尼 Bank Rakyat Indonesia Persero	9,270,743	0.99		36,954	Estee Lauder	9,535,610	1.01
					256,694	Fidelity National Information Services	23,921,314	2.54
215,894	愛爾蘭 Medtronic	19,126,049	2.04		228,433	Intercontinental Exchange	23,201,940	2.47
					79,104	International Flavors & Fragrances	8,821,678	0.94
458,000	日本 KDDI*	14,112,358	1.50		63,188	Intuit	27,608,733	2.94
					146,404	M&T Bank	26,645,528	2.84
168,164	澤西島 Ferguson	19,638,446	2.09		131,607	Microsoft	34,982,457	3.72
					288,493	Otis Worldwide	20,964,786	2.23
2,833,273	墨西哥 Wal-Mart de Mexico	9,428,778	1.00		144,649	Paychex	18,005,907	1.92
					203,344	Philip Morris International	19,419,352	2.07
4,666,268	荷蘭 Koninklijke KPN*	14,826,453	1.58		597,870	Synchrony Financial	19,747,646	2.10
					98,443	United Parcel Service	19,204,260	2.04
4,787,397	葡萄牙 EDP - Energias de Portugal	22,979,829	2.45		46,611	UnitedHealth	24,490,818	2.61
					103,658	Visa*	20,955,501	2.23
432,579	新加坡 DBS*	10,092,099	1.07		308,452	Williams	10,410,255	1.11
						391,185,278	41.63	
總投資組合				普通股（股份）總額				
				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		940,615,090	100.10	
				總投資組合		940,615,090	100.10	
				其他淨負債		(932,000)	(0.10)	
				淨資產總額（美金）		939,683,090	100.00	
1,131,250	瑞典 Epiroc	17,683,638	1.88					

[~] 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	22,046,879	USD	15,389,640	BNY Mellon	15/9/2022	(276,463)
USD	1,033,312	AUD	1,496,012	BNY Mellon	15/9/2022	7,794
未實現淨減值						(268,669)
瑞士法郎避險股份類別						
CHF	9,436,812	USD	9,886,330	BNY Mellon	15/9/2022	(240,059)
USD	724,593	CHF	697,191	BNY Mellon	15/9/2022	11,933
未實現淨減值						(228,126)
離岸人民幣避險股份類別						
CNY	28,111,382	USD	4,160,419	BNY Mellon	15/9/2022	(85,192)
USD	346,909	CNY	2,372,971	BNY Mellon	15/9/2022	2,907
未實現淨減值						(82,285)
歐元避險股份類別						
EUR	56,155,712	USD	57,387,982	BNY Mellon	15/9/2022	(1,156,922)
USD	4,141,571	EUR	4,125,780	BNY Mellon	15/9/2022	10,324
未實現淨減值						(1,146,598)
英鎊避險股份類別						
GBP	1,333,487	USD	1,615,782	BNY Mellon	15/9/2022	(67,396)
USD	105,814	GBP	89,603	BNY Mellon	15/9/2022	1,774
未實現淨減值						(65,622)
港幣避險股份類別						
HKD	7,776,236	USD	991,641	BNY Mellon	15/9/2022	(570)
USD	63,820	HKD	500,629	BNY Mellon	15/9/2022	16
未實現淨減值						(554)
波蘭幣避險股份類別						
PLN	56,832,889	USD	12,275,707	BNY Mellon	15/9/2022	(273,082)
USD	879,477	PLN	4,200,798	BNY Mellon	15/9/2022	(7,758)
未實現淨減值						(280,840)
新加坡幣避險股份類別						
USD	4,335,536	SGD	6,039,451	BNY Mellon	15/9/2022	13,129
SGD	85,423,851	USD	61,991,207	BNY Mellon	15/9/2022	(853,702)
未實現淨減值						(840,573)
南非幣避險股份類別						
USD	131,889	ZAR	2,225,461	BNY Mellon	15/9/2022	1,604
ZAR	27,144,706	USD	1,624,276	BNY Mellon	15/9/2022	(35,152)
未實現淨減值						(33,548)
未實現淨減值總額 (美金曝險部位 - 美金 174,014,053)						(2,946,815)

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	27.71
金融	20.03
科技	15.64
週期性消費品	10.69
工業	10.47
通訊	5.61
能源	3.67
基本材料	2.46
公共事業	2.45
投資基金	1.37
其他淨負債	(0.10)
	100.00

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

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				EUR 2,170,000	Republic of Austria Government Bond 1.65% 21/10/2024	2,183,868	0.26
債券				EUR 635,000	Republic of Austria Government Bond 1.85% 23/5/2049	568,729	0.07
USD 200,000	安哥拉 Angolan Government International Bond 8.75% 14/4/2032	164,000	0.02	EUR 650,000	Republic of Austria Government Bond 2.1% 20/9/2117	555,079	0.06
USD 245,902	阿根廷 Generacion Mediterranea / Central Termica Roca 9.875% 1/12/2027	162,809	0.02	EUR 60,000	Republic of Austria Government Bond 3.15% 20/6/2044	68,736	0.01
USD 74,900	Genneia 8.75% 2/9/2027	70,339	0.01	EUR 300,000	Republic of Austria Government Bond 3.8% 26/1/2062	400,491	0.05
USD 260,000	YPF 7% 15/12/2047	141,700	0.01	EUR 170,000	Republic of Austria Government Bond 4.15% 15/3/2037	208,272	0.02
		374,848	0.04	USD 170,000	Suzano Austria 3.125% 15/1/2032	134,642	0.01
澳洲				USD 70,000	Suzano Austria 3.75% 15/1/2031	59,500	0.01
AUD 5,817,000	Australia Government Bond 0.25% 21/11/2024	3,743,885	0.44			11,022,416	1.30
AUD 2,515,000	Australia Government Bond 0.25% 21/11/2025	1,564,904	0.18	比利時			
AUD 540,000	Australia Government Bond 1.75% 21/6/2051	236,510	0.03	EUR 3,071,000	Kingdom of Belgium Government Bond 0% 22/10/2031	2,557,494	0.30
AUD 460,000	Australia Government Bond 2.25% 21/11/2022	315,128	0.04	EUR 2,128,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030	1,856,628	0.22
AUD 380,000	Australia Government Bond 2.75% 21/4/2024	259,405	0.03	EUR 510,000	Kingdom of Belgium Government Bond 0.4% 22/6/2040	351,414	0.04
AUD 1,290,000	Australia Government Bond 2.75% 21/11/2027	857,692	0.10	EUR 380,000	Kingdom of Belgium Government Bond 0.5% 22/10/2024	374,062	0.05
AUD 609,000	Australia Government Bond 2.75% 21/11/2029	397,160	0.05	EUR 700,000	Kingdom of Belgium Government Bond 0.65% 22/6/2071	328,897	0.04
AUD 450,000	Australia Government Bond 2.75% 21/5/2041	261,429	0.03	EUR 490,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027	471,877	0.06
AUD 1,090,000	Australia Government Bond 3% 21/3/2047	645,082	0.08	EUR 745,000	Kingdom of Belgium Government Bond 0.8% 22/6/2028	709,513	0.08
AUD 152,000	Australia Government Bond 3.25% 21/6/2039	96,219	0.01	EUR 350,000	Kingdom of Belgium Government Bond 0.9% 22/6/2029	330,157	0.04
		8,377,414	0.99	EUR 2,200,000	Kingdom of Belgium Government Bond 1% 22/6/2026	2,160,781	0.26
奧地利				EUR 250,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053	183,442	0.02
USD 249,000	BRF 4.35% 29/9/2026*	227,737	0.03	EUR 1,625,000	Kingdom of Belgium Government Bond 1.45% 22/6/2037*	1,419,624	0.17
USD 200,000	Klabin Austria 3.2% 12/1/2031	158,720	0.02	EUR 600,000	Kingdom of Belgium Government Bond 1.6% 22/6/2047	490,250	0.06
EUR 1,357,000	Republic of Austria Government Bond 0% 20/2/2030	1,172,139	0.14	EUR 340,000	Kingdom of Belgium Government Bond 1.7% 22/6/2050	277,148	0.03
EUR 1,086,000	Republic of Austria Government Bond 0% 20/10/2040	700,881	0.08	EUR 130,000	Kingdom of Belgium Government Bond 2.25% 22/6/2057	118,420	0.01
EUR 58,000	Republic of Austria Government Bond 0.5% 20/2/2029	53,125	0.01	EUR 268,000	Kingdom of Belgium Government Bond 3% 22/6/2034	286,632	0.03
EUR 210,000	Republic of Austria Government Bond 0.75% 20/3/2051	140,938	0.02				
EUR 70,000	Republic of Austria Government Bond 0.85% 30/6/2120	31,321	0.00				
EUR 500,000	Republic of Austria Government Bond 0.9% 20/2/2032	445,742	0.05				
EUR 3,767,000	Republic of Austria Government Bond 1.2% 20/10/2025	3,747,213	0.44				
EUR 90,000	Republic of Austria Government Bond 1.5% 20/2/2047	76,389	0.01				
EUR 127,000	Republic of Austria Government Bond 1.5% 2/11/2086	88,894	0.01				

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 370,000	Kingdom of Belgium Government Bond 3.75% 22/6/2045	440,734	0.05	USD 961,823	開曼群島 ACAS CLO 2015-1 3.63% 18/10/2028	947,212	0.11
EUR 1,310,000	Kingdom of Belgium Government Bond 4.25% 28/9/2022	1,313,984	0.16	USD 1,000,000	AGL CLO 1 4.36% 20/10/2034	950,935	0.11
		13,671,057	1.62	USD 737,000	AGL CLO 3 5.812% 15/1/2033	693,396	0.08
				USD 1,400,000	AGL CLO 5 3.87% 20/7/2034	1,359,050	0.16
				USD 415,000	AGL Core CLO 2 4.61% 20/4/2032	400,924	0.05
	百慕達			USD 500,000	AIMCO CLO Series 2017-A 4.81% 20/4/2034	468,766	0.06
USD 75,317	Digicel 8% 1/4/2025	48,895	0.01	USD 1,375,000	Allegro CLO XI 4.128% 19/1/2033	1,358,844	0.16
USD 5,000	NCL 3.625% 15/12/2024	4,357	0.00	USD 250,000	Allegro CLO XI 4.588% 19/1/2033	244,673	0.03
USD 814,000	Shelter Growth CRE 2022-FL4 Issuer 4.597% 17/6/2037	805,972	0.09	USD 295,000	ANCHORAGE CAPITAL CLO 1-R 3.445% 13/4/2031	291,084	0.03
USD 10,000	Viking Cruises 5.875% 15/9/2027	8,015	0.00	USD 980,000	Anchorage Capital CLO 2018- 10 3.712% 15/10/2031	965,845	0.11
		867,239	0.10	USD 1,000,000	Apidos CLO XV 3.72% 20/4/2031	983,250	0.12
	巴西			USD 1,733,000	Apidos CLO XXXII 4.03% 20/1/2033	1,712,587	0.20
USD 225,000	Banco Votorantim 4% 24/9/2022	224,890	0.03	USD 500,000	Apidos CLO XXXIX 2.039% 21/4/2035	488,930	0.06
USD 95,000	Oi 10% 27/7/2025	43,700	0.00	USD 750,000	ASSURANT CLO 3.75% 20/4/2031	738,609	0.09
		268,590	0.03	USD 250,000	Bain Capital Credit CLO 2021-4 3.88% 20/10/2034	243,683	0.03
	加拿大			USD 834,000	Bain Capital Credit CLO 2021-5 4.433% 23/10/2034	787,842	0.09
USD 19,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	17,038	0.00	USD 350,000	Bean Creek CLO 3.73% 20/4/2031	344,561	0.04
USD 20,000	Bausch Health 5.5% 1/11/2025	16,687	0.00	USD 500,000	Benefit Street Partners CLO XV 4.44% 18/7/2031	485,819	0.06
USD 14,000	Bausch Health 5.75% 15/8/2027	10,292	0.00	USD 500,000	Canyon CLO 2018-1 3.582% 15/7/2031	491,496	0.06
USD 39,000	Bausch Health 7% 15/1/2028	17,028	0.00	USD 1,340,000	Canyon CLO 2021-4 4.212% 15/10/2034	1,288,504	0.15
USD 39,000	Bausch Health 7.25% 30/5/2029	16,050	0.00	USD 500,000	CARLYLE US CLO 2018-1 3.73% 20/4/2031	495,082	0.06
USD 81,000	Bausch Health 9% 15/12/2025	51,171	0.01	USD 250,000	CIFC Funding 2013-III-R 4.633% 24/4/2031	239,305	0.03
USD 39,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	34,862	0.01	USD 1,400,000	CIFC Funding 2017-II 3.66% 20/4/2030	1,384,695	0.16
CAD 1,500,000	Canadian Government Bond 0.25% 1/8/2023	1,106,456	0.13	USD 800,000	CIFC Funding 2017-IV 4.333% 24/10/2030	776,639	0.09
CAD 1,939,000	Canadian Government Bond 0.25% 1/3/2026	1,324,497	0.16	USD 500,000	CIFC Funding 2017-V 3.92% 16/11/2030	495,807	0.06
CAD 3,550,000	Canadian Government Bond 1.25% 1/3/2025	2,554,510	0.30	USD 3,450,000	CIFC Funding 2018-I 3.74% 18/4/2031	3,392,212	0.41
CAD 970,000	Canadian Government Bond 1.25% 1/6/2030	645,953	0.08	USD 3,165,000	CIFC Funding 2018-II 3.75% 20/4/2031	3,124,504	0.37
CAD 1,110,000	Canadian Government Bond 1.5% 1/9/2024	811,507	0.10	USD 250,000	CIFC Funding 2018-V 3.702% 15/1/2032	246,523	0.03
CAD 1,130,000	Canadian Government Bond 1.75% 1/12/2053	645,150	0.08	USD 400,000	Clear Creek CLO 3.91% 20/10/2030	395,372	0.05
CAD 1,510,000	Canadian Government Bond 2% 1/9/2023	1,129,985	0.13	USD 1,000,000	Deer Creek CLO 2017-1 4.36% 20/10/2030	965,316	0.11
CAD 60,000	Canadian Government Bond 2% 1/6/2028	42,928	0.00	USD 1,000,000	Dryden 41 Senior Loan Fund 3.812% 15/4/2031	965,959	0.11
CAD 1,100,000	Canadian Government Bond 2.25% 1/3/2024	820,614	0.10	USD 280,290	Dryden 70 CLO 4.44% 16/1/2032	271,064	0.03
CAD 1,070,000	Canadian Government Bond 2.75% 1/9/2027	796,672	0.09	USD 500,000	Dryden XXVIII Senior Loan Fund 4.105% 15/8/2030	495,304	0.06
CAD 1,777,000	Canadian Government Bond 2.75% 1/12/2048	1,291,289	0.15	USD 1,350,000	Flatiron CLO 18 3.692% 17/4/2031	1,333,233	0.16
CAD 580,000	Canadian Government Bond 3.5% 1/12/2045	475,359	0.06	USD 691,000	Galaxy XXII CLO 3.94% 16/4/2034	674,772	0.08
CAD 190,000	Canadian Government Bond 5% 1/6/2037	177,257	0.02	USD 1,689,426	Galaxy XXIII CLO 3.653% 24/4/2029	1,671,295	0.20
USD 200,000	Frontera Energy 7.875% 21/6/2028	163,184	0.02				
USD 14,000	Masonite International 5.375% 1/2/2028	12,991	0.00				
USD 14,000	Mattamy 5.25% 15/12/2027	12,348	0.00				
USD 963,000	Rogers Communications 3.2% 15/3/2027	919,265	0.11				
		13,093,093	1.55				

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USD 750,000	Generate CLO 2 3.909% 22/1/2031	740,138	0.09	USD 200,000	Times China 6.75% 8/7/2025	31,926	0.01
USD 250,000	Goldentree Loan Management US CLO 1 3.73% 20/4/2034	242,252	0.03	GBP 100,000	Trafford Centre Finance 2.561% 28/7/2035	94,029	0.01
USD 1,400,000	Goldentree Loan Management US Clo 10 3.81% 20/7/2034	1,367,043	0.16	USD 28,768	Transocean Guardian 5.875% 15/1/2024	27,521	0.00
USD 500,000	Goldentree Loan Management US Clo 10 4.31% 20/7/2034	479,782	0.06	USD 33,040	Transocean Pontus 6.125% 1/8/2025	31,681	0.01
USD 1,000,000	Goldentree Loan Management US Clo 4 4.383% 24/4/2031	962,956	0.11	USD 245,152	Venture XXVI CLO 3.81% 20/1/2029	243,217	0.03
USD 250,000	Goldentree Loan Management US CLO 5 4.26% 20/10/2032	240,127	0.03	USD 964,000	Whetstone Park CLO 4.31% 20/1/2035	912,879	0.11
USD 290,949	Goldentree Loan Opportunities XI 3.81% 18/1/2031	288,523	0.03	USD 300,000	Yuzhou 8.375% 30/10/2024	22,500	0.00
USD 1,300,000	Goldentree Loan Management US CLO 1 3.84% 20/10/2034	1,272,653	0.15	55,901,542		6.63	
USD 390,000	Grupo Aval 4.375% 4/2/2030	315,784	0.04	智利			
USD 570,320	Madison Park Funding XIII 3.688% 19/4/2030	565,043	0.07	USD 200,000	VTR Comunicaciones 4.375% 15/4/2029	121,000	0.01
USD 1,000,000	Madison Park Funding XIII 4.238% 19/4/2030	983,981	0.12	中國			
USD 640,000	Madison Park Funding XXVI 4.006% 29/7/2030	634,429	0.07	CNY 16,000,000	China Government Bond 1.99% 9/4/2025	2,308,601	0.27
USD 250,000	Milos CLO 3.78% 20/10/2030	246,744	0.03	CNY 22,200,000	China Government Bond 2.28% 17/3/2024	3,234,429	0.38
USD 1,000,000	Neuberger Berman Loan Advisers CLO 27 3.912% 15/1/2030	963,286	0.11	CNY 10,000,000	China Government Bond 2.68% 21/5/2030	1,451,623	0.17
USD 500,000	Neuberger Berman Loan Advisers CLO 29 3.868% 19/10/2031	494,864	0.06	CNY 15,000,000	China Government Bond 2.74% 4/8/2026	2,209,525	0.26
USD 830,000	Neuberger Berman Loan Advisers CLO 29 4.438% 19/10/2031	803,966	0.09	CNY 10,000,000	China Government Bond 2.8% 24/3/2029	1,468,535	0.18
USD 750,000	Neuberger Berman Loan Advisers CLO 33 3.82% 16/10/2033	735,801	0.09	CNY 23,000,000	China Government Bond 3.01% 13/5/2028	3,424,227	0.41
USD 700,000	Neuberger Berman Loan Advisers CLO 33 4.34% 16/10/2033	676,309	0.08	CNY 11,500,000	China Government Bond 3.72% 12/4/2051	1,842,440	0.22
USD 1,000,000	Neuberger Berman Loan Advisers CLO 37 4.16% 20/7/2031	970,031	0.11	15,939,380		1.89	
USD 1,000,000	OCP CLO 2020-18 3.8% 20/7/2032	982,199	0.12	哥倫比亞			
USD 500,000	Octagon Investment Partners XVII 3.783% 25/1/2031	495,445	0.06	USD 593,000	Colombia Government International Bond 4.5% 15/3/2029	520,377	0.06
USD 245,292	OZLM Funding IV 4.009% 22/10/2030	242,415	0.03	USD 200,000	Colombia Telecomunicaciones 4.95% 17/7/2030	167,546	0.02
USD 650,000	OZLM VI 4.49% 17/4/2031	627,750	0.07	USD 753,000	Ecopetrol 6.875% 29/4/2030	698,408	0.09
USD 500,000	OZLM XX 4.36% 20/4/2031	480,628	0.06	USD 259,000	Empresas Publicas de Medellin 4.25% 18/7/2029	214,211	0.02
USD 500,000	Palmer Square CLO 2018-2 3.84% 16/7/2031	492,535	0.06	USD 200,000	Empresas Publicas de Medellin 4.375% 15/2/2031	160,835	0.02
USD 250,000	Palmer Square CLO 2018-2 4.39% 16/7/2031	243,786	0.03	USD 200,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	171,450	0.02
USD 250,000	Palmer Square CLO 2020-3 4.505% 15/11/2031	240,904	0.03	USD 200,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	171,450	0.02
USD 1,100,000	Pikes Peak CLO 8 3.88% 20/7/2034	1,068,629	0.13	USD 200,000	Transportadora de Gas Internacional 5.55% 1/11/2028	192,697	0.02
USD 1,722,000	Regata XII Funding 3.612% 15/10/2032	1,690,575	0.20	2,296,974		0.27	
USD 415,000	Regatta XXI Funding 4.41% 20/10/2034	413,755	0.05	象牙海岸			
USD 277,863	Rockford Tower CLO 2017-3 3.9% 20/10/2030	275,623	0.03	EUR 200,000	Ivory Coast Government International Bond 6.625% 22/3/2048	138,463	0.02
USD 200,000	Ronshine China 7.35% 15/12/2023	14,000	0.00	丹麥			
USD 1,000,000	RR 3 3.602% 15/1/2030	987,928	0.12	DKK 5,160,000	Denmark Government Bond 0.5% 15/11/2029	631,902	0.07
USD 1,005,000	RR 4 4.062% 15/4/2030	974,205	0.11	DKK 6,000,000	Denmark Government Bond 1.75% 15/11/2025	810,237	0.10
USD 200,000	Shui On Development 5.5% 3/3/2025	150,608	0.02	DKK 4,210,000	Denmark Government Bond 4.5% 15/11/2039	771,974	0.09
				2,214,113		0.26	
				芬蘭			
				EUR 290,000	Finland Government Bond 0% 15/9/2023	287,220	0.03
				EUR 810,000	Finland Government Bond 0% 15/9/2030	694,477	0.08

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EUR 510,000	Finland Government Bond 0.125% 15/4/2036	382,958	0.05	EUR 246,000	French Republic Government Bond OAT 4.75% 25/4/2035	312,740	0.04
EUR 140,000	Finland Government Bond 0.125% 15/4/2052	77,016	0.01			44,359,732	5.24
EUR 200,000	Finland Government Bond 0.25% 15/9/2040	138,162	0.02		德國		
EUR 570,000	Finland Government Bond 0.5% 15/4/2026*	550,879	0.07	EUR 640,000	Bundesobligation 0% 10/4/2026*	613,061	0.07
EUR 770,000	Finland Government Bond 0.5% 15/9/2028	713,793	0.08	EUR 1,150,000	Bundesobligation 0% 16/4/2027	1,084,404	0.13
EUR 140,000	Finland Government Bond 0.5% 15/9/2029	127,866	0.02	EUR 900,000	Bundesobligation 1.3% 15/10/2027*	896,917	0.11
EUR 290,000	Finland Government Bond 0.5% 15/4/2043	201,737	0.02	EUR 3,823,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/2/2031*	3,399,062	0.40
EUR 100,000	Finland Government Bond 0.75% 15/4/2031	90,721	0.01	EUR 4,271,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/5/2036*	3,429,203	0.41
EUR 390,000	Finland Government Bond 2% 15/4/2024	396,180	0.05	EUR 290,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2052	180,940	0.02
EUR 30,000	Finland Government Bond 2.625% 4/7/2042	31,217	0.00	EUR 2,211,000	Bundesrepublik Deutschland Bundesanleihe 1.25% 15/8/2048*	2,053,906	0.24
		3,692,226	0.44	EUR 4,409,000	Bundesrepublik Deutschland Bundesanleihe 4% 4/1/2037*	5,742,320	0.68
	法國			EUR 1,074,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 4/7/2034*	1,450,242	0.17
EUR 15,491	FCT Noria 2018-1 1.559% 25/6/2038	15,181	0.00	EUR 9,110,000	Bundesschatzanweisungen 0% 10/3/2023*	9,098,432	1.08
EUR 15,491	FCT Noria 2018-1 2.709% 25/6/2038	15,105	0.00	EUR 814,000	Kreditanstalt fuer Wiederaufbau 1.375% 7/6/2032	756,784	0.09
EUR 92,724	FCT Noria 2021 1.559% 25/10/2049	88,524	0.01			28,705,271	3.40
EUR 1,557,000	French Republic Government Bond OAT 0% 25/3/2024*	1,531,502	0.18		迦納		
EUR 2,100,000	French Republic Government Bond OAT 0% 25/2/2025	2,028,529	0.24	USD 211,000	Ghana Government International Bond 7.625% 16/5/2029	84,664	0.01
EUR 9,783,000	French Republic Government Bond OAT 0% 25/3/2025*	9,446,449	1.12		希臘		
EUR 2,740,000	French Republic Government Bond OAT 0% 25/2/2026	2,606,616	0.31	EUR 270,000	Hellenic Republic Government Bond 0% 12/2/2026	243,345	0.03
EUR 5,745,000	French Republic Government Bond OAT 0% 25/2/2027	5,346,589	0.63	EUR 528,000	Hellenic Republic Government Bond 1.875% 24/1/2052	312,510	0.04
EUR 1,770,000	French Republic Government Bond OAT 0% 25/11/2031*	1,476,639	0.18			555,855	0.07
EUR 6,050,000	French Republic Government Bond OAT 0.5% 25/5/2025*	5,906,178	0.70		香港		
EUR 1,640,000	French Republic Government Bond OAT 0.5% 25/5/2040	1,184,508	0.14	USD 400,000	Yango Justice International 7.5% 15/4/2024	26,000	0.00
EUR 3,819,000	French Republic Government Bond OAT 0.5% 25/6/2044	2,573,319	0.30	USD 200,000	Yango Justice International 8.25% 25/11/2023	13,000	0.00
EUR 150,000	French Republic Government Bond OAT 0.75% 25/5/2052	95,923	0.01			39,000	0.00
EUR 3,394,000	French Republic Government Bond OAT 0.75% 25/5/2053	2,106,036	0.25		印度		
EUR 3,556,000	French Republic Government Bond OAT 1% 25/11/2025	3,508,932	0.42	USD 200,000	ReNew Power Pvt 5.875% 5/3/2027	183,196	0.02
EUR 30,000	French Republic Government Bond OAT 1.25% 25/5/2036	26,182	0.00		印尼		
EUR 2,453,382	French Republic Government Bond OAT 1.5% 25/5/2050	1,968,337	0.23	USD 200,000	Freeport Indonesia 4.763% 14/4/2027	195,000	0.02
EUR 1,500,000	French Republic Government Bond OAT 1.75% 25/6/2039	1,375,793	0.16		愛爾蘭		
EUR 364,000	French Republic Government Bond OAT 1.75% 25/5/2066	291,279	0.03	USD 485,000	ASG Finance Designated Activity 7.875% 3/12/2024	446,200	0.05
EUR 1,670,000	French Republic Government Bond OAT 2% 25/5/2048	1,516,763	0.18	EUR 145,000	Avoca CLO XXII 1.3% 15/4/2035	133,642	0.01
EUR 105,000	French Republic Government Bond OAT 3.25% 25/5/2045	118,696	0.01	EUR 182,000	CVC Cordatus Loan Fund IV 1.691% 22/2/2034	169,305	0.02
EUR 525,000	French Republic Government Bond OAT 4% 25/10/2038	637,142	0.08	EUR 250,000	CVC Cordatus Loan Fund V 1.542% 21/7/2030	240,129	0.03
EUR 140,000	French Republic Government Bond OAT 4.5% 25/4/2041	182,770	0.02	EUR 100,000	Henley CLO IV 1.495% 25/4/2034	92,809	0.01

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EUR 250,000	Invesco Euro CLO IV 1.7% 15/4/2033	236,341	0.03	EUR 1,010,000	Italy Buoni Poliennali Del Tesoro 1.75% 1/7/2024	1,004,193	0.12
EUR 1,615,000	Ireland Government Bond 0% 18/10/2022	1,614,815	0.19	EUR 6,290,000	Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	6,167,851	0.73
EUR 700,000	Ireland Government Bond 0.2% 15/5/2027	653,907	0.08	EUR 931,000	Italy Buoni Poliennali Del Tesoro 2.15% 1/3/2072	605,315	0.07
EUR 2,365,000	Ireland Government Bond 1.1% 15/5/2029	2,253,160	0.27	EUR 840,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/10/2023*	847,343	0.10
EUR 767,000	Ireland Government Bond 1.5% 15/5/2050	603,758	0.07	EUR 1,030,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050	773,614	0.09
EUR 470,000	Ireland Government Bond 1.7% 15/5/2037	428,942	0.05	EUR 199,000	Italy Buoni Poliennali Del Tesoro 2.7% 1/3/2047	161,496	0.02
EUR 146,344	Last Mile Logistics Pan Euro Finance 1.739% 17/8/2033	137,681	0.02	EUR 720,000	Italy Buoni Poliennali Del Tesoro 2.8% 1/12/2028	703,095	0.08
EUR 151,968	Last Mile PE 2021 1.539% 17/8/2031	144,949	0.02	EUR 1,670,000	Italy Buoni Poliennali Del Tesoro 2.95% 1/9/2038	1,478,577	0.17
EUR 136,971	Last Mile PE 2021 1.939% 17/8/2031	126,753	0.02	EUR 640,000	Italy Buoni Poliennali Del Tesoro 3% 1/8/2029	628,080	0.07
EUR 269,055	Pearl Finance 2020 2.239% 17/11/2032	270,321	0.03	EUR 2,700,000	Italy Buoni Poliennali Del Tesoro 3.1% 1/3/2040	2,423,496	0.29
EUR 212,412	Pearl Finance 2020 2.839% 17/11/2032	209,847	0.02	EUR 1,610,000	Italy Buoni Poliennali Del Tesoro 3.25% 1/3/2038	1,480,501	0.18
EUR 97,500	River Green Finance 2020 1.122% 22/1/2032	95,586	0.01	EUR 905,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048	834,666	0.10
EUR 591,000	RRE 5 Loan Management 1.75% 15/1/2037	561,872	0.07	EUR 925,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	910,906	0.11
USD 438,000	Shire Acquisitions Investments Ireland 3.2% 23/9/2026	419,513	0.05			36,222,464	4.28
GBP 451,656	Taurus 2019-2 UK 3.613% 17/11/2029	515,925	0.06	牙買加			
GBP 389,851	Taurus 2019-2 UK 3.913% 17/11/2029	443,646	0.05	USD 41,183	Digicel International Finance / Digicel international 8% 31/12/2026	26,872	0.00
GBP 99,271	Taurus 2021-1 UK 3.343% 17/5/2031	107,732	0.01	USD 103,163	Digicel International Finance / Digicel international 8.75% 25/5/2024	98,108	0.01
GBP 100,132	Taurus 2021-4 UK 3.793% 17/8/2031	106,376	0.01	USD 60,635	Digicel International Finance / Digicel international 13% 31/12/2025	50,554	0.01
EUR 113,000	Voya Euro CLO III 1.65% 15/4/2033	106,400	0.01			175,534	0.02
EUR 684,000	Voya Euro CLO IV 1.75% 15/10/2034	649,340	0.08	日本			
		10,768,949	1.27	JPY 426,050,000	Japan Government Five Year Bond 0.005% 20/3/2027	3,072,805	0.36
曼島				JPY 248,850,000	Japan Government Five Year Bond 0.1% 20/9/2023	1,797,150	0.21
USD 200,000	AngloGold Ashanti 3.75% 1/10/2030	171,393	0.02	JPY 78,400,000	Japan Government Forty Year Bond 0.5% 20/3/2059	446,421	0.05
以色列				JPY 334,000,000	Japan Government Forty Year Bond 0.5% 20/3/2060	1,896,007	0.22
ILS 7,750,000	Israel Government Bond - Fixed 1% 31/3/2030*	2,042,284	0.24	JPY 471,250,000	Japan Government Forty Year Bond 0.7% 20/3/2061	2,861,518	0.34
義大利				JPY 54,050,000	Japan Government Ten Year Bond 0.1% 20/12/2028	389,952	0.05
EUR 200,515	Cassia 2022-1 3.891% 22/5/2034	200,689	0.02	JPY 77,300,000	Japan Government Ten Year Bond 0.1% 20/6/2029	556,507	0.07
EUR 4,600,000	Italy Buoni Poliennali Del Tesoro 0% 1/4/2026	4,165,236	0.49	JPY 216,350,000	Japan Government Ten Year Bond 0.1% 20/9/2029	1,554,617	0.18
EUR 5,020,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026*	4,495,108	0.53	JPY 58,000,000	Japan Government Ten Year Bond 0.1% 20/12/2029	415,980	0.05
EUR 3,770,000	Italy Buoni Poliennali Del Tesoro 0.35% 1/2/2025	3,593,164	0.43	JPY 128,900,000	Japan Government Ten Year Bond 0.1% 20/9/2030	921,699	0.11
EUR 1,670,000	Italy Buoni Poliennali Del Tesoro 0.6% 1/8/2031	1,281,752	0.15	JPY 241,600,000	Japan Government Ten Year Bond 0.1% 20/9/2031	1,724,575	0.20
EUR 290,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/8/2030	238,438	0.03	JPY 265,400,000	Japan Government Ten Year Bond 0.1% 20/12/2031	1,895,199	0.22
EUR 1,390,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/3/2037	943,310	0.11	JPY 1,549,600,000	Japan Government Ten Year Bond 0.2% 20/3/2032	11,206,452	1.33
EUR 2,560,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	2,357,320	0.28	JPY 43,000,000	Japan Government Ten Year Bond 0.6% 20/12/2023	312,650	0.04
EUR 520,000	Italy Buoni Poliennali Del Tesoro 1.35% 1/4/2030	447,624	0.05	JPY 265,450,000	Japan Government Thirty Year Bond 0.4% 20/6/2049	1,590,176	0.19
EUR 750,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	480,690	0.06				

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JPY 351,400,000	Japan Government Thirty Year Bond 0.4% 20/12/2049	2,096,387	0.25	USD 200,000	Kenbourne Invest 4.7% 22/1/2028	162,676	0.02
JPY 161,400,000	Japan Government Thirty Year Bond 0.4% 20/3/2050	963,760	0.11	USD 598,000	Kenbourne Invest 6.875% 26/11/2024	580,568	0.07
JPY 90,300,000	Japan Government Thirty Year Bond 0.5% 20/3/2049	557,852	0.07	USD 200,000	MC Brazil Downstream Trading 7.25% 30/6/2031	168,000	0.02
JPY 5,400,000	Japan Government Thirty Year Bond 0.6% 20/6/2050	33,824	0.00	USD 180,000	Millicom International Cellular 6.625% 15/10/2026	176,911	0.02
JPY 91,650,000	Japan Government Thirty Year Bond 0.7% 20/12/2048	599,035	0.07	USD 30,000	Nielsen Luxembourg /The 5% 1/2/2025	30,070	0.00
JPY 536,600,000	Japan Government Thirty Year Bond 0.7% 20/12/2050	3,445,018	0.41	USD 250,000	Simpar Europe 5.2% 26/1/2031	204,064	0.02
JPY 53,150,000	Japan Government Thirty Year Bond 0.8% 20/3/2047	363,373	0.04	馬來西亞		2,457,042	0.29
JPY 50,000,000	Japan Government Thirty Year Bond 0.8% 20/12/2047	339,026	0.04	MYR 1,000,000	Malaysia Government Bond 4.254% 31/5/2035	223,440	0.03
JPY 7,400,000	Japan Government Thirty Year Bond 0.8% 20/3/2048	50,019	0.01	MYR 4,110,000	Malaysia Government Bond 4.696% 15/10/2042	954,155	0.11
JPY 21,450,000	Japan Government Thirty Year Bond 0.9% 20/9/2048	147,610	0.02	MYR 950,000	Malaysia Government Bond 4.921% 6/7/2048	223,412	0.03
JPY 1,416,800,000	Japan Government Thirty Year Bond 1% 20/3/2052	9,742,496	1.15	MYR 3,000,000	Malaysia Government Investment Issue 4.07% 30/9/2026	679,504	0.08
JPY 893,100,000	Japan Government Twenty Year Bond 0.3% 20/12/2039	5,977,634	0.71	MYR 4,980,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,127,476	0.13
JPY 516,450,000	Japan Government Twenty Year Bond 0.4% 20/3/2039	3,554,614	0.42			3,207,987	0.38
JPY 1,159,300,000	Japan Government Twenty Year Bond 0.4% 20/3/2040	7,871,263	0.93	墨西哥			
JPY 160,800,000	Japan Government Twenty Year Bond 0.5% 20/3/2038	1,137,289	0.14	USD 200,000	Axtel 6.375% 14/11/2024	154,456	0.02
JPY 260,000,000	Japan Government Twenty Year Bond 0.5% 20/6/2038	1,835,125	0.22	USD 200,000	Banco Mercantil del Norte 5.875% 24/1/2171	173,750	0.02
JPY 102,000,000	Japan Government Twenty Year Bond 0.6% 20/12/2036	741,876	0.09	USD 200,000	Banco Mercantil del Norte 6.625% 24/1/2171	170,973	0.02
JPY 12,550,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	92,278	0.01	USD 200,000	Braskem Idesa SAPI 6.99% 20/2/2032	158,000	0.02
JPY 477,000,000	Japan Government Twenty Year Bond 0.7% 20/9/2038	3,459,208	0.41	USD 47,000	Grupo Televisa SAB 6.625% 15/1/2040	50,848	0.00
JPY 76,550,000	Japan Government Twenty Year Bond 1% 20/12/2035	589,386	0.07	USD 200,000	Industrias Penoles 4.75% 6/8/2050	161,125	0.02
JPY 255,400,000	Japan Government Twenty Year Bond 1.2% 20/12/2034	2,015,563	0.24	USD 200,000	Metalsa S A P I De 3.75% 4/5/2031	151,952	0.02
JPY 10,000,000	Japan Government Twenty Year Bond 1.8% 20/9/2030	81,279	0.01	MXN 19,000,000	Mexican Bonos 7.5% 3/6/2027	884,411	0.10
JPY 184,750,000	Japan Government Twenty Year Bond 2% 20/3/2031	1,533,835	0.18	MXN 15,000,000	Mexican Bonos 8% 5/9/2024	721,261	0.09
JPY 45,150,000	Japan Government Twenty Year Bond 2.1% 20/3/2030	372,139	0.04	MXN 53,600,000	Mexican Bonos 8.5% 31/5/2029	2,579,798	0.30
JPY 85,900,000	Japan Government Two Year Bond 0.005% 1/2/2024	619,857	0.07	MXN 46,800,000	Mexican Bonos 8.5% 18/11/2038	2,211,011	0.26
USD 475,000	Takeda Pharmaceutical 2.05% 31/3/2030	399,666	0.05	MXN 12,000,000	Mexican Bonos 10% 5/12/2024	599,702	0.07
		79,261,120	9.38	MXV 5,940	Mexican Udibonos 4.5% 22/11/2035	227,800	0.03
澤西島				USD 200,000	Minera Mexico de 4.5% 26/1/2050	157,270	0.02
USD 1,500,000	AGL CLO 20 5.968% 20/7/2035	1,500,000	0.18	USD 200,000	Nemak 3.625% 28/6/2031	152,900	0.02
盧森堡				USD 390,000	Operadora de Servicios Mega de Sofom ER 8.25% 11/2/2025	231,665	0.03
USD 72,000	Atento Luxco 1 8% 10/2/2026	34,491	0.01	USD 200,000	Orbia Advance 5.875% 17/9/2044	181,874	0.02
EUR 147,000	BL Consumer Credit 2021 1.709% 25/9/2038	139,331	0.02	USD 107,000	Petroleos Mexicanos 5.5% 27/6/2044	63,933	0.01
EUR 191,000	BL Consumer Credit 2021 2.909% 25/9/2038	179,660	0.02	USD 1,377,000	Petroleos Mexicanos 6.7% 16/2/2032	1,071,857	0.13
USD 596,000	ElG Pearl 4.387% 30/11/2046	484,250	0.06	USD 159,000	Petroleos Mexicanos 6.75% 21/9/2047	99,757	0.01
EUR 130,605	Germany Compartment Consumer 2020-1 1.723% 14/11/2034	129,619	0.01	USD 98,000	Petroleos Mexicanos 6.875% 16/10/2025	95,344	0.01
EUR 65,302	Germany Compartment Consumer 2020-1 2.473% 14/11/2034	63,835	0.01	MXN 4,411,100	Petroleos Mexicanos 7.19% 12/9/2024	199,149	0.02
USD 169,000	Gol Finance 7% 31/1/2025	103,567	0.01	USD 635,000	Petroleos Mexicanos 8.75% 2/6/2029	584,995	0.07
						11,083,831	1.31

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 200,000	蒙古 Mongolia Government International Bond 5.125% 7/4/2026	184,750	0.02	USD 200,000	巴拉圭 Frigorifico Concepcion 7.7% 21/7/2028	161,649	0.02
USD 263,000	荷蘭 Braskem Netherlands Finance 8.5% 23/1/2081	267,045	0.03	USD 200,000	祕魯 InRetail Consumer 3.25% 22/3/2028	172,570	0.02
EUR 125,000	Dutch Property Finance 2020-2 1.562% 28/1/2058	121,234	0.01	USD 200,000	菲律賓 Rizal Commercial Banking 6.5% 27/2/2171	188,715	0.02
USD 200,000	Embraer Netherlands Finance 6.95% 17/1/2028	200,166	0.03	PLN 3,460,000	波蘭 Republic of Poland Government Bond 1.75% 25/4/2032	503,014	0.06
EUR 100,000	Jubilee Place 1.602% 17/1/2059	89,238	0.01	PLN 3,420,000	Republic of Poland Government Bond 2.25% 25/10/2024*	657,247	0.08
USD 250,000	Mong Duong Finance 5.125% 7/5/2029	207,592	0.02	PLN 5,940,000	Republic of Poland Government Bond 2.5% 25/7/2027	1,043,967	0.12
EUR 1,260,000	Netherlands Government Bond 0% 15/1/2026	1,203,286	0.14	PLN 3,615,000	Republic of Poland Government Bond 4% 25/10/2023	743,678	0.09
EUR 1,270,000	Netherlands Government Bond 0% 15/7/2030	1,113,190	0.13			2,947,906	0.35
EUR 640,000	Netherlands Government Bond 0% 15/7/2031*	549,453	0.07	EUR 66,175	葡萄牙 TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta VII 0.7% 12/2/2024	65,118	0.01
EUR 873,000	Netherlands Government Bond 0% 15/1/2052	492,104	0.06	RUB 61,105,000	俄羅斯聯邦 Russian Federal Bond - OFZ 6.1% 18/7/2035	323,304	0.04
EUR 350,000	Netherlands Government Bond 0.25% 15/7/2025	339,611	0.04	USD 193,500	新加坡 Continuum Energy Levanter 4.5% 9/2/2027	161,572	0.02
EUR 680,000	Netherlands Government Bond 0.25% 15/7/2029	618,716	0.07	USD 200,000	Medco Oak Tree 7.375% 14/5/2026	189,046	0.02
EUR 1,509,000	Netherlands Government Bond 0.5% 15/7/2026	1,456,752	0.17	SGD 580,000	Singapore Government Bond 1.75% 1/2/2023	413,124	0.05
EUR 1,550,000	Netherlands Government Bond 0.5% 15/1/2040	1,215,676	0.14	SGD 1,890,000	Singapore Government Bond 2.125% 1/6/2026	1,320,989	0.16
EUR 840,000	Netherlands Government Bond 0.75% 15/7/2028	801,054	0.10	SGD 290,000	Singapore Government Bond 2.375% 1/7/2039	190,661	0.02
EUR 710,000	Netherlands Government Bond 1.75% 15/7/2023	716,734	0.09	SGD 170,000	Singapore Government Bond 2.75% 1/4/2042	117,159	0.01
EUR 160,000	Netherlands Government Bond 2.5% 15/1/2033	169,260	0.02	SGD 480,000	Singapore Government Bond 2.75% 1/3/2046	328,107	0.04
EUR 555,000	Netherlands Government Bond 2.75% 15/1/2047	643,023	0.08	SGD 1,140,000	Singapore Government Bond 2.875% 1/9/2030	812,459	0.10
EUR 280,000	Netherlands Government Bond 3.75% 15/1/2042	359,075	0.04			3,533,117	0.42
EUR 385,000	Netherlands Government Bond 4% 15/1/2037	480,583	0.06	USD 302,000	南非 Eskom SOC 7.125% 11/2/2025*	284,900	0.03
EUR 520,000	Netherlands Government Bond 5.5% 15/1/2028	624,724	0.07	EUR 90,967	西班牙 Autonoria Spain 2021 FT 1.609% 31/1/2039	86,330	0.01
USD 122,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	98,866	0.01	EUR 94,018	Autonoria Spain 2021 FT 2.709% 31/1/2039	88,705	0.01
USD 1,791,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	1,448,198	0.17	EUR 94,017	Autonoria Spain 2021 FT 3.959% 31/1/2039	88,779	0.01
USD 419,000	NXP / NXP Funding / NXP USA 5% 15/1/2033	408,724	0.05	EUR 57,709	FT Santander Consumer Spain Auto 2020-1 1.778% 20/3/2033	55,792	0.01
		13,624,304	1.61	EUR 4,570,000	Spain Government Bond 0% 31/1/2025	4,398,303	0.52
NOK 4,400,000	挪威 Norway Government Bond 1.375% 19/8/2030	380,280	0.04	EUR 4,020,000	Spain Government Bond 0% 31/1/2026	3,783,413	0.45
NOK 7,000,000	Norway Government Bond 1.5% 19/2/2026	657,271	0.08	EUR 7,684,000	Spain Government Bond 0% 31/1/2027*	7,048,226	0.83
		1,037,551	0.12				
USD 440,000	阿曼 Oman Government International Bond 4.75% 15/6/2026	429,550	0.05				
USD 407,000	Oman Government International Bond 6.75% 28/10/2027	425,315	0.05				
		854,865	0.10				

* 本證券全部或部分代表借貸證券。

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EUR 2,785,000	Spain Government Bond 0.25% 30/7/2024	2,722,848	0.32	GBP 115,000	Canada Square Funding 6 3.011% 17/1/2059	123,732	0.02
EUR 7,777,000	Spain Government Bond 0.5% 30/4/2030	6,787,734	0.80	GBP 130,000	Canada Square Funding 6 3.411% 17/1/2059	135,910	0.02
EUR 500,000	Spain Government Bond 0.6% 31/10/2029	445,975	0.05	EUR 200,000	Channel Link Enterprises Finance 2.706% 30/6/2050	187,730	0.02
EUR 1,200,000	Spain Government Bond 0.7% 30/4/2032	1,007,930	0.12	GBP 115,000	CMF 2020-1 2.691% 16/1/2057	131,692	0.02
EUR 1,827,000	Spain Government Bond 0.8% 30/7/2029	1,654,001	0.20	GBP 100,000	CMF 2020-1 2.941% 16/1/2057	113,252	0.01
EUR 2,296,000	Spain Government Bond 0.85% 30/7/2037	1,701,633	0.20	GBP 200,000	Dowson 2021-2 3.291% 20/10/2028	223,429	0.03
EUR 1,430,000	Spain Government Bond 1% 31/10/2050	863,420	0.10	GBP 232,000	Finsbury Square 2.619% 16/12/2067	260,237	0.03
EUR 1,500,000	Spain Government Bond 1.2% 31/10/2040	1,111,289	0.13	GBP 100,000	Funding IV 3.891% 15/9/2024	116,062	0.01
EUR 592,000	Spain Government Bond 1.4% 30/7/2028	568,131	0.07	GBP 100,000	Funding V 3.391% 15/10/2025	112,245	0.01
EUR 690,000	Spain Government Bond 1.45% 31/10/2071	375,570	0.05	GBP 100,000	Funding VI 4.791% 15/7/2026	114,588	0.01
EUR 1,750,000	Spain Government Bond 1.85% 30/7/2035	1,567,975	0.19	GBP 99,976	Gemgarto 2018-1 2.422% 16/9/2065	115,555	0.01
EUR 370,000	Spain Government Bond 2.7% 31/10/2048	342,583	0.04	GBP 143,937	Greene King Finance 3.98% 15/12/2033	156,187	0.02
EUR 534,000	Spain Government Bond 3.45% 30/7/2066	539,960	0.07	GBP 90,812	Greene King Finance 4.064% 15/3/2035	97,209	0.01
EUR 541,000	Spain Government Bond 4.9% 30/7/2040	684,882	0.08	GBP 181,000	Harben Finance 2.604% 28/9/2055	192,086	0.02
EUR 275,000	Spain Government Bond 5.15% 31/10/2044	367,926	0.04	GBP 179,000	Harben Finance 2.954% 28/9/2055	185,268	0.02
		36,291,405	4.30	GBP 140,000	Lanebrook Mortgage Transaction 2020-1 3.591% 12/6/2057	158,471	0.02
	瑞典			GBP 100,000	Mortimer BTL 2021-1 2.86% 23/6/2053	108,959	0.01
SEK 200,000	Sweden Government Bond 0.75% 12/5/2028	17,413	0.00	GBP 100,000	Newday Funding Master Issuer - Series 2022-2 0% 15/7/2030	116,114	0.02
SEK 4,450,000	Sweden Government Bond 0.75% 12/11/2029	381,514	0.05	EUR 32,136	Paragon Mortgages No 12 0.801% 15/11/2038	29,527	0.00
SEK 8,000,000	Sweden Government Bond 1% 12/11/2026	713,465	0.08	GBP 100,000	Paragon Mortgages No 25 2.763% 15/5/2050	115,241	0.01
SEK 1,500,000	Sweden Government Bond 3.5% 30/3/2039	172,587	0.02	GBP 100,000	Paragon Mortgages No 25 3.113% 15/5/2050	113,932	0.01
		1,284,979	0.15	GBP 136,000	Polaris 2022-1 3.691% 23/10/2059	149,231	0.02
	瑞士			GBP 298,000	Polaris 2022-1 5.091% 23/10/2059	322,564	0.04
USD 405,000	UBS 4.49% 5/8/2025	404,145	0.05	GBP 100,000	Residential Mortgage 32 3.602% 20/6/2070	114,363	0.01
	泰國			GBP 150,000	Sage AR Funding No 1 3.843% 17/11/2030	168,712	0.02
USD 200,000	Bangkok Bank Hong Kong 5% 23/3/2171	187,966	0.02	GBP 40,425	Tesco Property Finance 1 7.623% 13/7/2039	54,004	0.01
	土耳其			GBP 46,285	Tesco Property Finance 3 5.744% 13/4/2040	53,778	0.01
USD 496,000	Turkey Government International Bond 4.875% 16/4/2043	282,100	0.03	GBP 93,926	Tesco Property Finance 4 5.801% 13/10/2040	109,013	0.01
	烏克蘭			GBP 100,000	Tower Bridge Funding 2020-1 3.852% 20/9/2063	115,635	0.01
USD 239,000	Ukraine Government International Bond 7.253% 15/3/2035	47,202	0.00	GBP 100,000	Tower Bridge Funding 2020-1 4.852% 20/9/2063	115,758	0.02
	阿拉伯聯合大公國			GBP 124,000	Tower Bridge Funding 2021-1 3.429% 21/7/2064	141,288	0.02
USD 211,000	Emirates NBD Bank 6.125% 20/9/2170	209,958	0.03	GBP 106,000	Tower Bridge Funding 2021-1 3.729% 21/7/2064	118,892	0.02
USD 293,000	NBK Tier 1 3.625% 24/8/2171	256,925	0.03	GBP 99,999	Tower Bridge Funding 2021-2 3.493% 20/11/2063	106,554	0.01
		466,883	0.06	GBP 100,000	Tower Bridge Funding 2022-1 2.652% 20/12/2063	106,125	0.01
	英國			GBP 305,000	Turbo Finance 9 3.341% 20/8/2028	350,234	0.04
USD 835,000	Anglo American Capital 4% 11/9/2027	791,214	0.09	GBP 100,000	Twin Bridges 2019-2 3.341% 12/6/2053	116,119	0.02
USD 314,150	Avianca Midco 2.9% 1/12/2028	265,457	0.03				
GBP 165,000	Azure Finance NO 2 4.691% 20/7/2030	190,799	0.02				

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GBP 115,000	Twin Bridges 2020-1 3.591% 12/12/2054	131,403	0.02	美國			
GBP 125,000	Twin Bridges 2020-1 4.341% 12/12/2054	142,762	0.02	USD 330,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	310,389	0.04
GBP 138,000	Twin Bridges 2021-1 2.941% 12/3/2055	150,399	0.02	USD 500,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	462,524	0.06
GBP 100,000	Twin Bridges 2021-1 3.441% 12/3/2055	106,537	0.01	USD 330,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	278,221	0.03
GBP 100,000	Twin Bridges 2022-1 3.041% 1/12/2055	98,603	0.01	USD 230,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	188,864	0.02
GBP 100,000	Twin Bridges 2022-2 0% 12/6/2055	113,816	0.01	USD 415,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	369,299	0.04
GBP 272,097	Unique Pub Finance 5.659% 30/6/2027	321,888	0.04	USD 360,000	280 Park Avenue 2017-280P Mortgage Trust 3.906% 15/9/2034	343,399	0.04
GBP 10,600,000	United Kingdom Gilt 0.125% 31/1/2023*	12,197,095	1.44	USD 1,300,000	AbbVie 3.6% 14/5/2025	1,277,598	0.15
GBP 3,130,000	United Kingdom Gilt 0.125% 30/1/2026*	3,322,146	0.39	USD 19,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/2/2023	18,835	0.00
GBP 290,000	United Kingdom Gilt 0.25% 31/7/2031*	269,716	0.03	USD 19,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	17,404	0.00
GBP 5,000	United Kingdom Gilt 0.375% 22/10/2030	4,825	0.00	USD 29,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	25,353	0.00
GBP 1,635,000	United Kingdom Gilt 0.5% 22/10/2061	852,340	0.10	USD 56,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	53,350	0.01
GBP 1,390,000	United Kingdom Gilt 0.625% 7/6/2025*	1,521,389	0.18	USD 46,000	Albertsons / Safeway / New Albertsons / Albertsons 7.5% 15/3/2026	46,939	0.01
GBP 190,000	United Kingdom Gilt 1% 22/4/2024	213,680	0.03	USD 300,000	Amazon.com 4.1% 13/4/2062	274,822	0.03
GBP 2,050,000	United Kingdom Gilt 1% 31/1/2032*	2,019,354	0.24	USD 19,000	AMC Networks 4.75% 1/8/2025	17,668	0.00
GBP 1,244,000	United Kingdom Gilt 1.125% 22/10/2073	796,427	0.09	USD 83,000	AMC Networks 5% 1/4/2024	81,042	0.01
GBP 550,000	United Kingdom Gilt 1.25% 22/7/2027*	595,447	0.07	USD 505,000	American Tower 2.1% 15/6/2030	410,587	0.05
GBP 3,290,000	United Kingdom Gilt 1.25% 22/10/2041	2,767,371	0.33	USD 422,000	American Tower 2.4% 15/3/2025	400,505	0.05
GBP 2,920,000	United Kingdom Gilt 1.25% 31/7/2051	2,215,479	0.26	USD 420,000	American Tower 3.65% 15/3/2027	400,837	0.05
GBP 590,000	United Kingdom Gilt 1.5% 31/7/2053	474,000	0.06	USD 584,000	Aon 2.8% 15/5/2030	515,212	0.06
GBP 1,620,000	United Kingdom Gilt 1.625% 22/10/2054	1,344,415	0.16	USD 429,000	Aon / Aon Global 2.85% 28/5/2027	401,654	0.05
GBP 5,182,000	United Kingdom Gilt 1.75% 7/9/2022*	6,015,555	0.71	USD 15,000	Aramark Services 5% 1/2/2028	13,842	0.00
GBP 139,000	United Kingdom Gilt 1.75% 7/9/2037	134,177	0.02	USD 298,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	216,606	0.03
GBP 865,000	United Kingdom Gilt 1.75% 22/1/2049*	761,727	0.09	USD 730,000	AREIT 2022-CRE7 4.538% 17/6/2039	725,728	0.09
GBP 360,000	United Kingdom Gilt 1.75% 22/7/2057	309,641	0.04	USD 658,000	AT&T 2.25% 1/2/2032	534,033	0.06
GBP 960,000	United Kingdom Gilt 2% 7/9/2025*	1,088,924	0.13	USD 769,000	AT&T 4.35% 1/3/2029	753,393	0.09
GBP 1,410,000	United Kingdom Gilt 2.75% 7/9/2024*	1,630,669	0.19	USD 29,000	Ball 5.25% 1/7/2025	28,762	0.01
GBP 675,000	United Kingdom Gilt 3.25% 22/1/2044	790,692	0.09	USD 330,000	BAMLL Commercial Mortgage Trust 2015-200P 3.49% 14/4/2033	310,713	0.04
GBP 1,616,500	United Kingdom Gilt 3.5% 22/1/2045	1,968,726	0.23	USD 340,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	305,110	0.04
GBP 20,000	United Kingdom Gilt 3.5% 22/7/2068	27,000	0.00	USD 450,613	BAMLL Commercial Mortgage Trust 2018-DSNY 4.092% 15/9/2034	431,366	0.05
GBP 289,000	United Kingdom Gilt 4.25% 7/12/2040	385,302	0.05	USD 950,000	BANK 2018-BNK14 3.966% 15/9/2060	928,288	0.11
GBP 36,000	United Kingdom Gilt 4.25% 7/12/2055	52,733	0.01	USD 42,000	Bank of America 1.319% 19/6/2026	38,268	0.00
GBP 67,000	United Kingdom Gilt 4.5% 7/12/2042	92,988	0.01	USD 2,104,000	Bank of America 1.734% 22/7/2027	1,882,922	0.23
USD 400,000	Vedanta Resources Finance II 8.95% 11/3/2025	312,000	0.04				
		49,526,392	5.86				

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 4,139,000	Bank of America 2.551% 4/2/2028	3,761,721	0.45	USD 2,285,000	Citigroup 2.014% 25/1/2026	2,150,002	0.25
USD 2,595,000	Bank of America 3.384% 2/4/2026	2,510,394	0.30	USD 12,000	Citigroup 3.057% 25/1/2033	10,230	0.00
USD 578,000	Bank of America 4.376% 27/4/2028	565,895	0.07	USD 1,700,000	Citigroup 3.352% 24/4/2025	1,669,053	0.20
USD 269,000	Bausch Health Americas 8.5% 31/1/2027	134,906	0.02	USD 105,000	Citigroup 4.91% 24/5/2033	103,915	0.01
USD 81,000	Bausch Health Americas 9.25% 1/4/2026	48,329	0.01	USD 380,000	Citigroup Commercial Mortgage Trust 2016-C1 5.107% 10/5/2049	334,186	0.04
USD 714,698	Bayview Commercial Asset Trust 2006-1 2.849% 25/4/2036	643,594	0.08	USD 2,077,812	Citigroup Mortgage Loan Trust 2.909% 25/8/2036	1,884,855	0.22
USD 470,000	BBCMS 2017-DELC Mortgage Trust 3.546% 15/8/2036	461,061	0.06	USD 480,000	Citigroup Mortgage Loan Trust 4.944% 25/7/2037	481,401	0.06
USD 2,400,000	Bear Stearns Asset Backed I Trust 2007-HE5 2.744% 25/6/2047	2,298,668	0.27	USD 237,670	Citigroup Mortgage Loan Trust 2006-FX1 5.775% 25/10/2036	176,327	0.02
USD 408,000	Benchmark 2018-B2 Mortgage Trust 4.381% 15/2/2051	386,190	0.05	USD 582,651	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	537,014	0.06
USD 264,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	250,095	0.03	USD 325,221	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	299,952	0.04
USD 795,000	Benchmark 2018-B4 Mortgage Trust 4.121% 15/7/2051	783,464	0.09	USD 71,000	Clear Channel Outdoor 5.125% 15/8/2027	63,619	0.01
USD 510,000	Broadcom 4% 15/4/2029	475,423	0.05	USD 747,000	Comcast 2.65% 1/2/2030	668,753	0.08
USD 491,000	Broadcom 4.75% 15/4/2029	483,989	0.06	USD 610,046	COMM 2013-GAM 3.367% 10/2/2028	602,075	0.07
USD 1,562,000	Broadcom 4.926% 15/5/2037	1,408,504	0.17	USD 725,000	COMM 2013-GAM 3.531% 10/2/2028	699,857	0.08
USD 37,000	Buckeye Partners 3.95% 1/12/2026	33,109	0.00	USD 440,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	422,542	0.05
USD 390,000	BX Trust 2018-BILT 4.161% 15/5/2030	373,245	0.04	USD 1,131,519	COMM 2015-CCRE27 Mortgage Trust 4.487% 10/10/2048	1,070,121	0.13
USD 350,000	BCP Trust 2017-GM 3.539% 13/6/2039	305,132	0.04	USD 400,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	366,996	0.04
USD 320,000	BCP Trust 2017-GM 3.539% 13/6/2039	286,858	0.03	USD 389,928	Conseco Finance 7.03% 15/7/2028	367,499	0.04
USD 698,000	Cameron LNG 3.302% 15/1/2035	596,826	0.07	USD 484,000	Crown Castle 2.5% 15/7/2031	400,500	0.05
USD 86,000	CCO / CCO Capital 4.75% 1/3/2030	74,537	0.01	USD 1,525,000	Crown Castle 2.9% 15/3/2027	1,417,782	0.17
USD 71,000	CCO / CCO Capital 5.375% 1/6/2029	65,398	0.01	USD 69,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	68,065	0.01
USD 35,000	CCO / CCO Capital 5.5% 1/5/2026	34,782	0.01	USD 201,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.711% 15/11/2048	177,472	0.02
USD 37,000	Cedar Fair 5.25% 15/7/2029	33,793	0.00	USD 490,000	CSC 5.75% 15/1/2030	383,359	0.05
USD 37,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	34,909	0.01	USD 668,000	CVS Health 2.125% 15/9/2031	547,034	0.07
USD 37,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	36,296	0.01	USD 1,200,000	CVS Health 3.75% 1/4/2030	1,131,477	0.13
USD 431,000	Centene 4.25% 15/12/2027	409,094	0.05	USD 256,346	CWABS Asset-Backed Certificates Trust 2006-25 2.584% 25/6/2037	236,370	0.03
USD 48,000	Centennial Resource Production 6.875% 1/4/2027	46,385	0.01	USD 14,000	Darling Ingredients 5.25% 15/4/2027	13,716	0.00
USD 14,000	Charles River Laboratories International 4.25% 1/5/2028	12,855	0.00	USD 748,482	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4/DE 2.634% 25/8/2047	627,781	0.07
USD 485,000	Charter Communications Operating / Charter Communications Operating Capital 2.3% 1/2/2032	371,197	0.04	USD 27,000	DR Horton 2.6% 15/10/2025	25,472	0.00
USD 2,357,000	Charter Communications Operating / Charter Communications Operating Capital 4.908% 23/7/2025	2,354,575	0.28	USD 1,600,000	Elmwood CLO 15 1.981% 22/4/2035	1,557,721	0.18
USD 37,000	Churchill Downs 4.75% 15/1/2028	33,451	0.00	USD 538,000	Entergy Louisiana 2.35% 15/6/2032	449,080	0.05
USD 44,000	Churchill Downs 5.5% 1/4/2027	42,256	0.01	USD 827,000	Equinix 2.5% 15/5/2031	685,103	0.08
USD 564,000	Citigroup 0.981% 1/5/2025	531,983	0.06	USD 920,000	Equinix 3.9% 15/4/2032	842,377	0.10
				USD 74,000	Expedia 6.25% 1/5/2025	75,978	0.01
				USD 352,100	Freddie Mac STACR REMIC Trust 2022-DNA1 4.033% 25/1/2042	337,999	0.04
				USD 14,000	Freeport-McMoRan 5% 1/9/2027	13,827	0.00
				USD 625,000	FS Rialto 2022-FL6 Issuer 4.58% 19/8/2037	620,652	0.07

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USD 11,000	Goldman Sachs 1.757% 24/1/2025	10,585	0.00	USD 907,000	Lowe's 3.35% 1/4/2027	876,507	0.10
USD 2,052,000	Goldman Sachs 2.64% 24/2/2028	1,868,462	0.22	USD 500,000	Marsh & McLennan 4.375% 15/3/2029	499,620	0.06
USD 1,198,000	Goldman Sachs 3.615% 15/3/2028	1,136,776	0.13	USD 177,799	Mastr Asset Backed Trust 2005- WF1 4.169% 25/6/2035	171,958	0.02
USD 261,223	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	225,036	0.03	USD 864,834	Mastr Asset Backed Trust 2005- WF1 4.304% 25/6/2035	839,822	0.10
USD 1,207,900	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,198,854	0.14	USD 73,000	Matador Resources 5.875% 15/9/2026	71,201	0.01
USD 39,000	Gray Television 5.875% 15/7/2026	37,697	0.01	USD 890,000	Meta Platforms 3.5% 15/8/2027	866,012	0.10
USD 392,675	GSMPs Mortgage Loan Trust 2005-RP1 3.537% 25/1/2035	375,268	0.04	USD 547,000	MF1 2022-FL10 4.92% 17/9/2037	545,711	0.06
USD 288,902	GSMPs Mortgage Loan Trust 2005-RP3 3.459% 25/9/2035	272,376	0.03	USD 11,000	MGM Resorts International 4.625% 1/9/2026	10,025	0.00
USD 431,000	HCA 4.125% 15/6/2029	401,185	0.05	USD 19,000	MGM Resorts International 5.5% 15/4/2027	17,646	0.00
USD 1,253,000	HCA 5.375% 1/2/2025	1,267,190	0.15	USD 16,000	MGM Resorts International 5.75% 15/6/2025	15,566	0.00
USD 1,737,000	HCA 5.375% 1/9/2026	1,752,555	0.21	USD 577,000	Moody's 4.25% 8/8/2032	563,633	0.07
USD 19,000	HCA 5.875% 15/2/2026	19,397	0.00	USD 279,000	Morgan Stanley 0.731% 5/4/2024	272,988	0.03
USD 68,000	Herc 5.5% 15/7/2027	64,419	0.01	USD 49,000	Morgan Stanley 1.794% 13/2/2032	38,679	0.01
USD 14,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	13,388	0.00	USD 1,674,000	Morgan Stanley 2.475% 21/1/2028	1,524,763	0.18
USD 460,000	HMH Trust 2017-NSS 3.062% 5/7/2031	444,084	0.05	USD 119,000	Morgan Stanley 2.943% 21/1/2033	102,099	0.01
USD 14,000	iHeartCommunications 4.75% 15/1/2028	12,056	0.00	USD 1,062,000	Morgan Stanley 3.591% 22/7/2028	1,008,034	0.12
USD 19,000	iHeartCommunications 5.25% 15/8/2027	17,157	0.00	USD 559,000	Morgan Stanley 3.772% 24/1/2029	528,662	0.06
USD 19,200	iHeartCommunications 6.375% 1/5/2026	18,417	0.00	USD 632,000	Morgan Stanley 4.21% 20/4/2028	618,898	0.08
USD 3,571,914	IXIS Real Estate Capital Trust 2006-HE2 2.964% 25/8/2036	1,073,641	0.13	USD 2,234,907	Morgan Stanley ABS Capital I Trust 2007-HE6 2.584% 25/5/2037	1,988,730	0.24
USD 31,000	JBS USA LUX / JBS USA Food / JBS USA Finance 6.5% 15/4/2029	31,975	0.00	USD 306,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.677% 15/10/2048	296,872	0.04
USD 588,936	JP Morgan Mortgage Trust 2018-4 3.717% 25/10/2048	530,800	0.06	USD 1,125,000	Morgan Stanley Capital I Trust 2017-CLS 4.341% 15/11/2034	1,108,187	0.13
USD 495,000	JPMBB Commercial Mortgage Trust 2016-C1 4.39% 17/3/2049	441,167	0.05	USD 132,260	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	122,087	0.01
USD 5,000	JPMorgan Chase 2.069% 1/6/2029	4,296	0.00	USD 923,286	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	877,058	0.10
USD 35,000	JPMorgan Chase 2.182% 1/6/2028	31,186	0.00	USD 475,000	Morgan Stanley Capital I Trust 2018-H4 4.31% 15/12/2051	465,129	0.06
USD 922,000	JPMorgan Chase 2.947% 24/2/2028	854,915	0.10	USD 253,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	214,965	0.03
USD 1,406,000	JPMorgan Chase 3.559% 23/4/2024	1,399,024	0.17	USD 367,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	343,002	0.04
USD 768,000	JPMorgan Chase 3.782% 1/2/2028	738,535	0.09	USD 810,699	Morgan Stanley Home Equity Loan Trust 2007-1 2.584% 25/12/2036	436,712	0.05
USD 835,000	JPMorgan Chase 4.323% 26/4/2028	820,491	0.10	USD 189,329	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	185,902	0.02
USD 12,000	JPMorgan Chase 4.912% 25/7/2033	12,006	0.00	USD 14,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	13,526	0.00
USD 56,000	KAR Auction Services 5.125% 1/6/2025	55,453	0.01	USD 690,000	MSSG Trust 2017-237P 3.397% 13/9/2039	626,697	0.07
USD 175,000	KLA 5.25% 15/7/2062	181,073	0.02	USD 30,000	Navient 5.875% 25/10/2024	29,062	0.00
USD 14,000	Lamar Media 3.75% 15/2/2028	12,578	0.00	USD 30,000	Navient 6.75% 25/6/2025	28,992	0.00
USD 458,000	Lennar 4.5% 30/4/2024	459,230	0.06	USD 30,000	Navient 6.75% 15/6/2026	28,405	0.00
USD 14,000	Lennar 4.75% 30/5/2025	14,119	0.00	USD 18,000	Navient 7.25% 25/9/2023	18,070	0.00
USD 24,000	Lennar 4.75% 29/11/2027	23,488	0.00	USD 148,400	Navient Private Education Refi Loan Trust 2019-D 3.01% 15/12/2059	140,070	0.02
USD 29,000	Level 3 Financing 4.625% 15/9/2027	25,663	0.00	USD 22,000	Netflix 4.875% 15/4/2028	21,536	0.00
				USD 15,000	Netflix 4.875% 15/6/2030	14,347	0.00
				USD 24,000	Netflix 5.375% 15/11/2029	23,607	0.00
				USD 5,000	Netflix 5.875% 15/11/2028	5,050	0.00

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USD 19,000	Netflix 6.375% 15/5/2029	19,730	0.00	USD 279,229	SLM Private Credit Student Loan Trust 2006-B 2.029% 15/12/2039	265,688	0.03
USD 341,020	New Century Home Equity Loan Trust Series 2005-B 3.164% 25/10/2035	334,530	0.04	USD 926,733	SLM Private Credit Student Loan Trust 2006-B 2.099% 15/12/2039	879,718	0.10
USD 733,087	Newcastle Mortgage Trust 2007-1 2.674% 25/4/2037	721,352	0.08	USD 478,325	SLM Private Credit Student Loan Trust 2007-A 2.069% 16/12/2041	463,178	0.05
USD 27,000	Newell Brands 4.45% 1/4/2026	25,584	0.00	USD 741,261	SLM Private Education Loan Trust 2010-C 7.141% 15/10/2041	808,909	0.10
USD 68,000	Nexstar Media 5.625% 15/7/2027	65,126	0.01	USD 345,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	327,666	0.04
USD 450,000	NRG Energy 4.45% 15/6/2029	408,604	0.05	USD 560,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	472,537	0.06
USD 19,000	NRG Energy 5.25% 15/6/2029	17,377	0.00	USD 690,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	568,474	0.07
USD 24,000	NRG Energy 5.75% 15/1/2028	22,586	0.00	USD 240,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	222,515	0.03
USD 58,000	NRG Energy 6.625% 15/1/2027	57,454	0.01	USD 130,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	122,247	0.01
USD 321,000	NVIDIA 3.5% 1/4/2050	270,073	0.03	USD 1,574,529	SMB Private Education Loan Trust 2022-B 3.333% 16/2/2055	1,551,152	0.18
USD 1,400,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	1,289,012	0.15	USD 1,403,000	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,393,142	0.17
USD 1,012,554	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	1,006,760	0.12	USD 436,952	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	427,968	0.05
USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	84,593	0.01	USD 1,430,000	Southern California Edison 2.75% 1/2/2032	1,217,626	0.15
USD 100,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	83,924	0.01	USD 8,000	Spectrum Brands 5.75% 15/7/2025	7,846	0.00
USD 2,570,000	Oracle 2.5% 1/4/2025	2,443,943	0.29	USD 330,000	Sprint 7.625% 15/2/2025	345,265	0.04
USD 14,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	11,699	0.00	USD 29,000	Standard Industries 4.75% 15/1/2028	25,468	0.00
USD 196,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	180,111	0.02	USD 14,000	Standard Industries 5% 15/2/2027	12,864	0.00
USD 420,000	PECO Energy 4.6% 15/5/2052	419,046	0.05	USD 10,000	State Street 4.164% 4/8/2033	9,722	0.00
USD 61,000	Performance Food 5.5% 15/10/2027	57,472	0.00	USD 1,764,939	Structured Asset Mortgage Loan Trust 2006-BC2 2.599% 25/9/2036	1,262,844	0.15
USD 200,000	Periama 5.95% 19/4/2026	184,054	0.02	USD 16,000	Targa Resources Partners / Targa Resources Partners Finance 6.875% 15/1/2029	16,397	0.00
USD 61,000	Pilgrim's Pride 5.875% 30/9/2027	60,169	0.01	USD 15,000	TEGNA 4.625% 15/3/2028	14,280	0.00
USD 46,000	Post 5.5% 15/12/2029	42,113	0.01	USD 15,000	TEGNA 5% 15/9/2029	14,428	0.00
USD 59,000	Post 5.625% 15/1/2028	55,967	0.01	USD 14,000	Teleflex 4.625% 15/11/2027	13,171	0.00
USD 10,000	PulteGroup 5% 15/1/2027	10,008	0.00	USD 30,000	Tenet Healthcare 4.875% 1/1/2026	28,617	0.00
USD 12,000	PulteGroup 5.5% 1/3/2026	12,258	0.00	USD 19,000	Tenet Healthcare 5.125% 1/11/2027	17,715	0.00
USD 1,194,107	RASC Series 2006-EMX9 Trust 2.924% 25/11/2036	985,532	0.12	USD 296,000	Tenet Healthcare 6.25% 1/2/2027	284,764	0.03
USD 414,544	Ready Capital Mortgage Financing 2022-FL9 4.846% 25/6/2037	413,022	0.05	USD 472,000	Thermo Fisher Scientific 1.75% 15/10/2028	418,754	0.05
USD 49,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	44,508	0.00	USD 424,000	T-Mobile USA 3.5% 15/4/2025	414,183	0.05
USD 4,000,000	RR 1 3.662% 15/7/2035	3,908,250	0.46	USD 954,000	T-Mobile USA 3.75% 15/4/2027	917,589	0.11
USD 200,000	Sasol Financing USA 4.375% 18/9/2026	186,541	0.03	USD 696,284	Tricon American Homes 2019- SFR1 Trust 2.75% 17/3/2038	659,151	0.08
USD 200,000	Sasol Financing USA 5.5% 18/3/2031	167,941	0.02	USD 1,850,000	UBS Commercial Mortgage Trust 2017-C2 3.487% 15/8/2050	1,768,630	0.21
USD 32,000	Select Medical 6.25% 15/8/2026	30,838	0.00	USD 736,000	UBS Commercial Mortgage Trust 2018-C12 4.788% 15/8/2051	703,600	0.08
USD 232,800	Sesac Finance 5.216% 25/7/2049	221,042	0.03				
USD 17,000	Sirius XM Radio 5.5% 1/7/2029	15,935	0.00				
USD 15,000	Six Flags Entertainment 4.875% 31/7/2024	14,475	0.00				
USD 37,000	Six Flags Entertainment 5.5% 15/4/2027	33,763	0.00				
USD 183,818	SLM Private Credit Student Loan Trust 2004-A 2.229% 15/6/2033	179,606	0.02				
USD 936,470	SLM Private Credit Student Loan Trust 2006-A 2.119% 15/6/2039	886,150	0.11				

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USD 482,000	United Rentals North America 3.875% 15/11/2027	449,024	0.05	USD 72,000	VICI Properties / VICI Note 4.5% 1/9/2026	68,216	0.01
USD 9,200,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	9,437,993	1.12	USD 773,000	VICI Properties / VICI Note 5.625% 1/5/2024	774,214	0.09
USD 24,100,000	United States Treasury Note/ Bond 0.25% 15/5/2024*	22,839,457	2.70	USD 115,000	VICI Properties / VICI Note 5.75% 1/2/2027	113,360	0.01
USD 34,323,000	United States Treasury Note/ Bond 0.25% 30/6/2025	31,389,456	3.71	USD 58,000	Viper Energy Partners 5.375% 1/11/2027	56,068	0.01
USD 1,518,000	United States Treasury Note/ Bond 0.5% 30/4/2027	1,334,713	0.16	USD 926,000	Vistra Operations 3.7% 30/1/2027	842,969	0.10
USD 770,000	United States Treasury Note/ Bond 0.875% 30/9/2026	697,061	0.08	USD 34,000	Vistra Operations 5% 31/7/2027	31,747	0.01
USD 6,890,000	United States Treasury Note/ Bond 1.125% 15/8/2040*	4,696,504	0.56	USD 29,000	Vistra Operations 5.5% 1/9/2026	28,167	0.00
USD 5,530,000	United States Treasury Note/ Bond 1.25% 30/11/2026	5,071,615	0.60	USD 379,000	Vistra Operations 5.625% 15/2/2027	366,188	0.04
USD 5,510,000	United States Treasury Note/ Bond 1.25% 31/12/2026	5,046,170	0.60	USD 1,188,742	WaMu Asset-Backed Certificates WaMu Series 2007-HE3 Trust 2.734% 25/5/2037	1,050,037	0.12
USD 27,820,000	United States Treasury Note/ Bond 1.5% 29/2/2024	27,042,996	3.20	USD 685,182	WaMu Mortgage Pass-Through Certificates Series 2006- AR11 Trust 1.819% 25/9/2046	587,728	0.07
USD 8,489,900	United States Treasury Note/ Bond 1.75% 15/8/2041†	6,377,540	0.75	USD 1,213,280	WaMu Mortgage Pass-Through Certificates Series 2006- AR13 Trust 1.739% 25/10/2046	1,064,880	0.13
USD 4,870,000	United States Treasury Note/ Bond 1.875% 15/2/2041	3,769,399	0.45	USD 1,054,040	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 1.657% 25/6/2047	852,924	0.10
USD 520,000	United States Treasury Note/ Bond 2% 15/11/2041	408,403	0.05	USD 1,281,444	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 1.709% 25/10/2046	1,089,344	0.13
USD 728,400	United States Treasury Note/ Bond 2% 15/2/2050	558,336	0.07	USD 30,000	Waste Pro USA 5.5% 15/2/2026	26,934	0.00
USD 1,720,000	United States Treasury Note/ Bond 2.25% 31/3/2024	1,688,489	0.20	USD 674,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 3.241% 13/12/2031	665,399	0.08
USD 260,000	United States Treasury Note/ Bond 2.25% 15/8/2049	211,128	0.02	USD 171,932	WinWater Mortgage Loan Trust 2014-1 3.912% 20/6/2044	166,632	0.02
USD 3,050,000	United States Treasury Note/ Bond 2.25% 15/2/2052	2,466,687	0.29	USD 64,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027*	57,816	0.01
USD 3,320,000	United States Treasury Note/ Bond 2.5% 31/5/2024	3,267,152	0.39	USD 132,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	126,212	0.02
USD 19,080,000	United States Treasury Note/ Bond 2.5% 31/3/2027	18,418,162	2.18	USD 52,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	43,789	0.01
USD 3,000,000	United States Treasury Note/ Bond 2.75% 31/7/2027	2,927,227	0.35			301,816,371	35.71
USD 908,000	United States Treasury Note/ Bond 2.75% 15/11/2047	800,459	0.09	總債券		762,841,869	90.24
USD 1,488,000	United States Treasury Note/ Bond 2.875% 15/5/2032	1,457,891	0.17	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		762,841,869	90.24
USD 688,100	United States Treasury Note/ Bond 2.875% 15/11/2046	617,301	0.07				
USD 30,000	United States Treasury Note/ Bond 2.875% 15/5/2049	27,641	0.00	其他可轉換證券			
USD 13,220,000	United States Treasury Note/ Bond 3% 31/7/2024*	13,113,620	1.55	債券			
USD 770,000	United States Treasury Note/ Bond 3% 15/5/2045	703,648	0.08	百慕達			
USD 2,360,000	United States Treasury Note/ Bond 3% 15/2/2047	2,167,513	0.26	USD 1,072,500	OHA Credit Funding 12 0% 20/7/2033**	1,071,781	0.13
USD 2,690,000	United States Treasury Note/ Bond 3% 15/2/2048*	2,494,975	0.30	總債券		1,071,781	0.13
USD 3,380,000	United States Treasury Note/ Bond 3% 15/8/2048	3,153,566	0.37	其他可轉換證券總額		1,071,781	0.13
USD 770,000	United States Treasury Note/ Bond 3.375% 15/11/2048	772,316	0.09	總投資組合		763,913,650	90.37
USD 4,277,000	Verizon Communications 2.1% 22/3/2028	3,791,241	0.46	其他淨資產		81,367,935	9.63
USD 31,000	Verizon Communications 2.355% 15/3/2032	25,619	0.00	淨資產總額 (美金)		845,281,585	100.00
USD 1,087,000	Verizon Communications 4.329% 21/9/2028	1,076,208	0.13				

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

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
AUD	1,965,302	USD	1,359,399	Barclays	21/9/2022	(12,053)
AUD	4,235,000	USD	2,948,056	Morgan Stanley	21/9/2022	(44,681)
AUD	1,905,000	USD	1,322,311	Citigroup	21/9/2022	(16,306)
AUD	560,000	USD	398,467	Royal Bank of Canada	19/9/2022	(14,562)
AUD	610,000	USD	434,848	Standard Chartered Bank	19/9/2022	(16,666)
AUD	12,882,795	USD	8,861,942	BNY Mellon	6/9/2022	(32,106)
CAD	16,419,452	USD	12,556,904	Toronto-Dominion	6/9/2022	(54,510)
CHF	660,000	EUR	656,500	JP Morgan	21/9/2022	17,328
CHF	1,237,641	EUR	1,239,926	Société Générale	21/9/2022	23,630
CHF	72,359	EUR	72,615	Deutsche Bank	21/9/2022	1,259
CHF	680,000	EUR	691,293	UBS	21/9/2022	2,928
CHF	309,633	USD	330,000	Barclays	19/9/2022	(13,398)
CHF	40,000	USD	41,078	UBS	6/9/2022	(222)
CNH	3,510,000	USD	524,728	Barclays	14/9/2022	(15,899)
CNH	5,350,000	USD	794,992	UBS	14/9/2022	(19,427)
CNH	109,413,331	USD	15,809,667	Deutsche Bank	6/9/2022	50,326
DKK	20,732,655	USD	2,795,503	Bank of America	6/9/2022	(5,906)
EUR	7,440,000	GBP	6,383,743	Bank of America	21/9/2022	39,597
EUR	4,850,000	USD	4,981,503	Barclays	21/9/2022	(123,085)
EUR	1,270,000	GBP	1,094,411	BNP Paribas	21/9/2022	1,286
EUR	4,980,000	GBP	4,263,002	Deutsche Bank	21/9/2022	38,103
EUR	1,190,000	GBP	1,017,395	Barclays	21/9/2022	10,585
EUR	1,430,000	USD	1,489,602	HSBC Bank	21/9/2022	(57,120)
EUR	2,120,000	USD	2,202,552	Citigroup	21/9/2022	(78,872)
EUR	2,610,000	USD	2,686,000	JP Morgan	21/9/2022	(71,469)
EUR	389,136	NOK	4,020,000	Goldman Sachs	21/9/2022	(14,016)
EUR	956,035	CHF	950,000	Société Générale	21/9/2022	(13,849)
EUR	685,369	CHF	680,000	HSBC Bank	21/9/2022	(8,862)
EUR	684,346	CHF	680,000	Bank of America	21/9/2022	(9,887)
EUR	760,000	USD	770,926	Morgan Stanley	21/9/2022	(9,606)
EUR	1,767,781	NOK	18,130,000	HSBC Bank	21/9/2022	(50,395)
EUR	342,386	CHF	340,000	JP Morgan	21/9/2022	(4,730)
EUR	690,000	USD	709,088	Goldman Sachs	21/9/2022	(17,891)
EUR	3,128,556	USD	3,193,834	Deutsche Bank	21/9/2022	(59,848)
EUR	460,000	GBP	388,517	Standard Chartered Bank	21/9/2022	9,621
EUR	216,143,880	USD	216,767,241	BNP Paribas	6/9/2022	(470,876)
EUR	1,800,000	USD	1,851,400	Standard Chartered Bank	6/9/2022	(50,130)
EUR	1,550,000	USD	1,597,597	BNP Paribas	21/9/2022	(44,907)
EUR	220,000	USD	218,973	Bank of America	19/9/2022	1,379
EUR	1,250,000	USD	1,244,050	Standard Chartered Bank	21/9/2022	8,119
EUR	430,000	USD	428,228	Société Générale	21/9/2022	2,518
EUR	507,380	GBP	436,339	Bank of America	6/9/2022	1,174
EUR	1,970,326	USD	1,979,705	Morgan Stanley	5/10/2022	(4,059)
GBP	3,154,001	EUR	3,680,000	Standard Chartered Bank	21/9/2022	(23,708)
GBP	4,102,129	EUR	4,780,000	Deutsche Bank	21/9/2022	(24,576)
GBP	1,420,017	EUR	1,630,000	Goldman Sachs	21/9/2022	16,210
GBP	441,288	EUR	510,000	Barclays	21/9/2022	1,574
GBP	449,796	EUR	520,000	BNP Paribas	21/9/2022	1,437
GBP	580,000	USD	690,257	Barclays	21/9/2022	(16,714)
GBP	1,010,000	USD	1,203,478	HSBC Bank	21/9/2022	(30,585)
GBP	150,000	USD	180,400	JP Morgan	21/9/2022	(6,208)
GBP	425,652	EUR	507,380	Royal Bank of Canada	6/9/2022	(13,582)
GBP	360,000	USD	439,214	Citigroup	21/9/2022	(21,153)
GBP	120,000	USD	146,309	Deutsche Bank	21/9/2022	(6,955)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
GBP	550,000	USD	652,685	Morgan Stanley	21/9/2022	(13,980)
GBP	750,000	USD	901,331	Goldman Sachs	21/9/2022	(30,370)
GBP	360,000	USD	420,307	UBS	21/9/2022	(2,246)
GBP	436,936	EUR	507,380	Bank of America	5/10/2022	(1,203)
GBP	45,072,300	USD	52,565,164	UBS	6/9/2022	(238,901)
GBP	703,485	USD	820,000	State Street	6/9/2022	(3,296)
IDR	1,362,798,866	USD	94,195	Citigroup	21/9/2022	(2,471)
IDR	8,119,125,000	USD	551,271	HSBC Bank	14/12/2022	(6,677)
IDR	8,097,860,618	USD	550,313	Bank of America	14/12/2022	(7,146)
IDR	14,713,014,382	USD	1,000,299	BNP Paribas	14/12/2022	(13,417)
INR	13,780,000	USD	175,600	UBS	21/9/2022	(2,625)
JPY	56,000,000	USD	422,938	Deutsche Bank	21/9/2022	(18,867)
JPY	69,875,346	USD	520,000	Barclays	22/9/2022	(15,769)
JPY	15,864,839,086	USD	114,379,622	Bank of America	6/9/2022	(46,341)
JPY	102,743,198	USD	740,799	BNP Paribas	6/9/2022	(359)
KRW	338,657,595	USD	260,000	BNP Paribas	19/9/2022	(7,214)
MXN	4,793,806	USD	240,000	HSBC Bank	19/9/2022	(2,998)
MXN	138,755,178	USD	6,899,875	Deutsche Bank	6/9/2022	(22,533)
NOK	20,100,000	EUR	1,915,581	JP Morgan	21/9/2022	100,233
NOK	2,050,000	EUR	199,265	Deutsche Bank	21/9/2022	6,321
NOK	12,140,000	USD	1,236,749	Deutsche Bank	6/9/2022	(17,571)
NZD	5,647,657	USD	3,565,813	HSBC Bank	21/9/2022	(105,990)
NZD	3,380,000	USD	2,090,538	Barclays	21/9/2022	(19,909)
PLN	13,790,000	USD	2,923,666	UBS	6/9/2022	(6,742)
SEK	16,010,000	USD	1,500,788	JP Morgan	6/9/2022	(81)
SGD	4,882,405	USD	3,493,581	Bank of America	6/9/2022	569
TRY	1,040,000	USD	55,180	Barclays	6/9/2022	1,842
TRY	1,040,000	USD	55,713	Goldman Sachs	5/10/2022	71
USD	641,093	INR	50,310,607	UBS	21/9/2022	9,564
USD	2,398,640	MYR	10,546,490	Barclays	21/9/2022	42,974
USD	212,252	KRW	265,133,949	Morgan Stanley	21/9/2022	14,384
USD	410,000	IDR	5,931,798,000	Citigroup	21/9/2022	10,757
USD	494,985	BRL	2,430,000	Barclays	21/9/2022	27,834
USD	3,550,347	EUR	3,310,327	RBS	21/9/2022	234,275
USD	3,578,623	AUD	5,075,302	HSBC Bank	21/9/2022	99,164
USD	799,799	CNH	5,350,000	Barclays	14/9/2022	24,234
USD	1,250,528	EUR	1,177,950	BNP Paribas	21/9/2022	70,534
USD	1,358,960	NZD	2,187,657	Barclays	21/9/2022	18,775
USD	5,070,075	EUR	4,892,050	JP Morgan	21/9/2022	169,534
USD	2,431,156	EUR	2,340,000	Bank of America	21/9/2022	87,094
USD	10,976,643	EUR	10,590,000	Standard Chartered Bank	21/9/2022	368,263
USD	416,061	JPY	56,000,000	Deutsche Bank	21/9/2022	11,990
USD	5,939,068	EUR	5,794,673	Citigroup	21/9/2022	134,338
USD	189,140	EUR	180,000	HSBC Bank	21/9/2022	8,828
USD	1,551,747	GBP	1,300,000	Goldman Sachs	21/9/2022	42,082
USD	4,808,914	EUR	4,750,000	Barclays	21/9/2022	50,670
USD	1,280,162	GBP	1,060,000	Deutsche Bank	21/9/2022	49,205
USD	849,913	IDR	12,860,709,241	Bank of America	14/12/2022	(12,725)
USD	1,010,123	IDR	15,361,356,804	Goldman Sachs	14/12/2022	(20,248)
USD	835,329	EUR	830,000	UBS	21/9/2022	3,888
USD	1,393,378	EUR	1,370,000	Deutsche Bank	21/9/2022	21,001
USD	678,098	IDR	10,277,933,955	Citigroup	14/12/2022	(11,298)
USD	501,477	IDR	7,640,000,000	BNP Paribas	14/12/2022	(10,980)
USD	687,411	GBP	580,000	State Street	21/9/2022	13,869
USD	518,617	CNH	3,510,000	Goldman Sachs	14/9/2022	9,788
USD	740,799	JPY	99,335,886	Toronto-Dominion	6/9/2022	24,914
USD	2,361,767	ILS	8,050,000	HSBC Bank	6/9/2022	(54,699)
USD	13,290,141	GBP	11,207,900	State Street	6/9/2022	278,435

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	8,571,325	AUD	12,301,266	Standard Chartered Bank	6/9/2022	140,067
USD	16,223,654	CNH	109,413,331	Bank of America	6/9/2022	363,661
USD	3,302,860	SGD	4,560,000	JP Morgan	6/9/2022	39,444
USD	69,155	ZAR	1,145,000	UBS	6/9/2022	2,065
USD	202,689,997	EUR	198,911,084	BNP Paribas	6/9/2022	3,638,584
USD	1,245,304	NOK	12,140,000	Royal Bank of Canada	6/9/2022	26,125
USD	40,202,675	GBP	33,099,300	BNP Paribas	6/9/2022	1,776,353
USD	12,260,755	CAD	15,719,452	BNY Mellon	6/9/2022	291,367
USD	115,226,480	JPY	15,446,559,086	UBS	6/9/2022	3,907,622
USD	230,709	SGD	318,349	HSBC Bank	6/9/2022	2,879
USD	1,569,398	SEK	16,010,000	RBS	6/9/2022	68,692
USD	2,843,872	DKK	20,732,655	HSBC Bank	6/9/2022	54,275
USD	2,934,551	PLN	13,790,000	UBS	6/9/2022	17,627
USD	6,790,872	MXN	138,755,178	Goldman Sachs	6/9/2022	(86,470)
USD	400,000	AUD	573,004	Goldman Sachs	6/9/2022	7,264
USD	41,992	CHF	40,000	Goldman Sachs	6/9/2022	1,135
USD	2,221,442	JPY	296,420,000	Morgan Stanley	6/9/2022	85,230
USD	1,510,134	GBP	1,240,000	Morgan Stanley	6/9/2022	70,568
USD	13,250,509	EUR	13,014,118	Morgan Stanley	6/9/2022	227,210
USD	2,522,732	EUR	2,470,000	JP Morgan	6/9/2022	50,989
USD	54,027	JPY	7,130,000	HSBC Bank	6/9/2022	2,644
USD	873,517	JPY	114,730,000	JP Morgan	6/9/2022	46,691
USD	244,695	GBP	200,000	Barclays	6/9/2022	12,507
USD	2,934,893	NZD	4,720,000	Morgan Stanley	21/9/2022	43,363
USD	1,327,555	NZD	2,120,000	Citigroup	21/9/2022	28,817
USD	441,300	EUR	430,000	Société Générale	21/9/2022	10,554
USD	232,765	MXN	4,745,000	Goldman Sachs	13/9/2022	(2,099)
USD	1,650,000	JPY	217,637,508	HSBC Bank	21/9/2022	79,624
USD	577,991	EUR	560,000	State Street	19/9/2022	17,097
USD	260,000	NOK	2,471,012	Bank of America	19/9/2022	11,785
USD	240,000	TRY	4,408,701	UBS	19/9/2022	585
USD	1,930,907	EUR	1,890,000	Royal Bank of Canada	6/9/2022	39,574
USD	535,326	GBP	441,785	Morgan Stanley	21/9/2022	22,290
USD	34,173	GBP	28,215	Barclays	21/9/2022	1,407
USD	568,487	GBP	470,000	Citigroup	21/9/2022	22,686
USD	541,496	CAD	700,000	HSBC Bank	6/9/2022	8,490
USD	188,353	EUR	184,000	Morgan Stanley	23/11/2022	3,236
USD	207,727	MXN	4,238,283	HSBC Bank	23/11/2022	845
USD	1,969,121	MXN	39,657,000	HSBC Bank	13/9/2022	6,215
USD	274,973	EUR	270,000	State Street	6/9/2022	4,783
USD	260,000	KRW	343,798,000	Citigroup	19/9/2022	3,377
USD	240,000	MXN	4,862,595	Deutsche Bank	19/9/2022	(403)
USD	260,000	COP	1,154,400,000	Barclays	19/9/2022	146
USD	1,429,091	EUR	1,420,000	Bank of America	6/9/2022	8,090

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	2,094,288	AUD	3,030,000	Barclays	21/9/2022	17,020
USD	866,563	EUR	860,000	Morgan Stanley	21/9/2022	5,070
USD	12,553,719	CAD	16,419,452	Toronto-Dominion	5/10/2022	54,105
USD	8,865,867	AUD	12,882,525	BNY Mellon	5/10/2022	32,127
USD	52,594,461	GBP	45,072,300	UBS	5/10/2022	238,299
USD	820,000	GBP	703,091	State Street	5/10/2022	3,286
USD	6,861,450	MXN	138,755,178	Deutsche Bank	5/10/2022	23,060
USD	2,800,820	DKK	20,732,655	Bank of America	5/10/2022	5,771
USD	1,237,368	NOK	12,140,000	Deutsche Bank	5/10/2022	17,542
USD	2,909,316	PLN	13,790,000	UBS	5/10/2022	6,749
USD	41,174	CHF	40,000	UBS	5/10/2022	220
USD	67,388	ZAR	1,145,000	Société Générale	5/10/2022	482
USD	15,814,900	CNH	109,413,331	Deutsche Bank	11/10/2022	(51,302)
USD	3,493,938	SGD	4,882,369	Bank of America	5/10/2022	(734)
USD	206,660,079	EUR	205,851,084	BNP Paribas	5/10/2022	253,163
USD	1,502,875	SEK	16,010,000	JP Morgan	5/10/2022	4
USD	114,654,613	JPY	15,864,839,086	Bank of America	5/10/2022	46,727
USD	740,799	JPY	102,496,334	BNP Paribas	5/10/2022	364
USD	57,034	TRY	1,040,000	Goldman Sachs	6/9/2022	11
ZAR	6,842,817	USD	420,000	Goldman Sachs	19/9/2022	(19,545)
ZAR	1,145,000	USD	67,571	Société Générale	6/9/2022	(480)
未實現淨增值						11,675,959
歐元避險股份類別						
EUR	473,780,099	USD	483,886,264	BNY Mellon	15/9/2022	(9,470,695)
USD	36,326,092	EUR	35,654,620	BNY Mellon	15/9/2022	623,727
未實現淨減值						(8,846,968)
英鎊避險股份類別						
GBP	620,199	USD	751,401	BNY Mellon	15/9/2022	(31,252)
USD	15,179	GBP	12,767	BNY Mellon	15/9/2022	354
未實現淨減值						(30,898)
港幣避險股份類別						
HKD	37,360	USD	4,764	BNY Mellon	15/9/2022	(3)
USD	98	HKD	765	BNY Mellon	15/9/2022	–
未實現淨減值						(3)
NOK Hedged Share Class						
NOK	67,280,116	USD	6,906,767	BNY Mellon	15/9/2022	(148,887)
USD	109,969	NOK	1,072,438	BNY Mellon	15/9/2022	2,250
未實現淨減值						(146,637)
瑞典幣避險股份類別						
SEK	2,396,831,856	USD	224,315,972	BNY Mellon	15/9/2022	454,028
USD	1,542,911	SEK	16,398,389	BNY Mellon	15/9/2022	5,098
未實現淨增值						459,126
未實現淨增值總額 (美金曝險部位 – 美金 2,246,236,721)						3,110,579

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
114	EUR	Euro BOBL	2022 年 9 月	14,053,133	(408,717)
(15)	EUR	Euro Bund	2022 年 9 月	2,224,258	34,657
6	EUR	Euro BUXL	2022 年 9 月	997,390	(24,871)
(250)	EUR	Euro Schatz	2022 年 9 月	27,176,706	66,636
5	EUR	Euro-BTP	2022 年 9 月	600,359	(10,655)
122	EUR	Euro-OAT	2022 年 9 月	16,879,870	(269,616)
82	EUR	Short-Term Euro-BTP	2022 年 9 月	8,859,816	(68,154)

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

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
(33)	JPY	Japanese 10 Year Bond (OSE)	2022 年 9 月	35,549,797	116,783
93	AUD	Australian 10 Year Bond	2022 年 9 月	7,651,868	152,847
(122)	AUD	Australian 3 Year Bond	2022 年 9 月	9,004,831	(29,013)
26	KRW	Korean 10 Year Bond	2022 年 9 月	2,147,568	(65,834)
(11)	USD	30 Day Federal Funds	2022 年 9 月	4,467,274	3,667
(17)	EUR	3 Month EURIBOR	2022 年 12 月	4,174,023	850
41	CAD	Canadian 10 Year Bond	2022 年 12 月	3,894,067	(1,127)
66	USD	US Long Bond (CBT)	2022 年 12 月	8,994,563	25,743
457	USD	US Treasury 10 Year Note (CBT)	2022 年 12 月	53,518,984	(220,976)
(119)	USD	US Ultra 10 Year Note	2022 年 12 月	14,928,922	103,276
204	USD	US Ultra Bond (CBT)	2022 年 12 月	30,733,875	540,164
48	GBP	Long Gilt	2022 年 12 月	6,034,005	(76,774)
(320)	USD	US Treasury 2 Year Note (CBT)	2022 年 12 月	66,677,500	(37,257)
161	USD	US Treasury 5 Year Note (CBT)	2022 年 12 月	17,854,648	(48,917)
(846)	EUR	3 Month EURIBOR	2023 年 3 月	206,798,597	1,012,978
339	USD	3 Month SOFR	2023 年 3 月	81,580,350	(112,872)
29	GBP	3 Month SONIA	2023 年 3 月	8,108,131	(38,540)
993	USD	3 Month SOFR	2023 年 6 月	238,692,375	(707,322)
(339)	USD	3 Month SOFR	2023 年 9 月	81,525,263	130,913
(342)	USD	3 Month SOFR	2023 年 12 月	82,374,975	265,050
(650)	USD	3 Month SOFR	2024 年 6 月	157,178,125	1,058,969
829	EUR	3 Month EURIBOR	2025 年 3 月	202,871,143	(364,795)
合計				1,395,552,416	1,027,093

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD 227,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	1,241	15,180
CDS	USD 228,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	1,111	15,247
CDS	USD 136,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	527	9,095
CDS	USD 254,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	1,086	16,986
CDS	USD 212,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	6	2,489
CDS	USD 210,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	6	2,466
CDS	USD 210,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	6	2,466
CDS	USD 214,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	53	2,513
CDS	USD 300,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	74	3,522
CDS	USD 129,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	32	1,515
CDS	USD 3,171,824	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/6/2027	34,107	212,109
CDS	USD 290,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(1,884)	19,393
CDS	USD 280,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(1,709)	18,724
CDS	USD 366,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(2,162)	24,475
CDS	USD (29,331,214)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(465,632)	(300,651)
CDS	USD 231,851	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(4,475)	15,505

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

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD 280,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(3,585)	18,724
CDS	USD 280,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(3,803)	18,724
CDS	USD 376,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(5,107)	25,144
CDS	USD 316,046	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	8,573	6,897
CDS	USD 365,334	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	7,478	26,197
CDS	USD 1,434,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(5,675)	10,577
CDS	EUR (461,000)	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	(12,490)	(14,012)
CDS	USD 1,213,990	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(3,089)	2,988
CDS	USD 233,400	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	4,567	17,751
CDS	USD 155,600	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	3,548	11,834
CDS	USD 316,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	5,554	75,875
CDS	USD 158,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	5,465	37,937
CDS	USD 79,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	2,625	18,969
CDS	USD 79,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	2,625	18,969
CDS	USD (445,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(23,593)	(72,014)
CDS	USD 1,286,525	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2027	27,323	34,797
CDS	USD 280,146	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2027	(1,229)	7,577
CDS	USD (935,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	31,579	(151,310)
CDS	USD (432,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	44,631	(69,910)
IFS	USD 200,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.951%	Credit Suisse	11/8/2027	1,603	1,603
IFS	USD 830,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.8675%	Credit Suisse	13/8/2027	9,371	9,371
IFS	GBP 150,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.85%	Credit Suisse	16/7/2031	(31,292)	(31,292)
IFS	EUR 205,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.731%	Credit Suisse	16/8/2032	1,658	1,718
IRS	CLP 1,382,339,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	131,545	131,545
IRS	CLP 1,382,339,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(133,825)	(133,825)
IRS	PLN 4,952,000	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.15%	BNP Paribas	11/4/2024	13,678	13,678
IRS	EUR 2,613,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 1.447%	BNP Paribas	11/5/2024	20,606	20,682
IRS	EUR 14,043,200	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 1.545%	BNP Paribas	6/7/2024	93,406	95,472
IRS	MXN 45,656,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 9.51%	BNP Paribas	18/7/2024	(4,948)	(4,948)
IRS	GBP 6,240,000	Fund receives Fixed 2.5975%; and pays Floating GBP SONIA 1 Day	BNP Paribas	4/8/2024	(108,096)	(108,096)
IRS	GBP 37,450,000	Fund receives Fixed 2.74769%; and pays Floating GBP SONIA 1 Day	BNP Paribas	4/8/2024	(619,704)	(587,807)
IRS	PLN 8,276,000	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.3%	BNP Paribas	4/8/2024	13,751	13,751
IRS	GBP 6,250,000	Fund receives Fixed 2.83697%; and pays Floating GBP SONIA 1 Day	BNP Paribas	10/8/2024	(91,647)	(91,647)

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

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	USD 10,920,000	Fund receives Fixed 3.267%; and pays Floating USD SOFR 1 Day	BNP Paribas	18/8/2024	(54,726)	(54,726)
IRS	USD 10,935,000	Fund receives Fixed 3.338%; and pays Floating USD SOFR 1 Day	BNP Paribas	19/8/2024	(40,072)	(40,072)
IRS	GBP 1,835,000	Fund receives Fixed 3.76%; and pays Floating GBP SONIA 1 Day	BNP Paribas	24/8/2024	(6,724)	(6,710)
IRS	AUD 6,835,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.69%	BNP Paribas	22/7/2025	1,010	1,010
IRS	AUD 6,835,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.71%	BNP Paribas	22/7/2025	158	158
IRS	CNY 10,165,000	Fund receives Fixed 2.24%; and pays Floating CNY CNRR 3 Month	BNP Paribas	21/12/2025	(175)	(175)
IRS	CNY 10,165,000	Fund receives Fixed 2.245%; and pays Floating CNY CNRR 3 Month	BNP Paribas	21/12/2025	38	38
IRS	EUR 9,160,000	Fund receives Fixed 0.92799%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	7/4/2027	(76,660)	(89,529)
IRS	EUR 7,310,000	Fund receives Fixed 0.94%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	7/4/2027	(69,798)	(70,633)
IRS	EUR 3,820,000	Fund receives Fixed 1.37%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	23/4/2027	(21,875)	(21,713)
IRS	EUR 6,130,000	Fund receives Fixed 1.673%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	12/5/2027	(16,905)	(17,715)
IRS	GBP 6,700,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.9%	BNP Paribas	4/8/2027	53,224	53,224
IRS	GBP 40,170,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.95004%	BNP Paribas	4/8/2027	340,019	299,251
IRS	GBP 6,690,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.98697%	BNP Paribas	10/8/2027	47,173	47,173
IRS	USD 6,510,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6275%	BNP Paribas	18/8/2029	135,231	135,231
IRS	USD 6,615,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6855%	BNP Paribas	19/8/2029	113,392	113,392
IRS	EUR 660,000	Fund receives Fixed 0.6142%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(86,851)	(86,851)
IRS	EUR 1,885,000	Fund receives Fixed 0.767%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(225,826)	(225,826)
IRS	EUR 2,105,000	Fund receives Fixed 0.7895%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(248,527)	(248,527)
IRS	EUR 670,000	Fund receives Fixed 1.2395%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(55,827)	(55,827)
IRS	EUR 740,000	Fund receives Fixed 1.465%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(48,646)	(48,780)
IRS	EUR 820,000	Fund receives Fixed 1.52196%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(50,449)	(50,449)
IRS	EUR 1,884,199	Fund receives Fixed 1.53779%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(113,619)	(113,619)
IRS	EUR 1,884,199	Fund receives Fixed 1.55937%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(110,480)	(110,480)
IRS	EUR 1,885,000	Fund receives Fixed 1.56841%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(109,212)	(109,212)
IRS	EUR 406,556	Fund receives Fixed 1.64456%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(21,165)	(21,165)
IRS	EUR 3,150,000	Fund receives Fixed 1.6988%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(150,802)	(150,802)
IRS	EUR 500,000	Fund receives Fixed 1.9045%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(15,999)	(15,999)
IRS	EUR 760,000	Fund receives Fixed 1.9275%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/8/2031	(27,073)	(27,073)
IRS	EUR 1,345,000	Fund receives Fixed 1.9495%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/8/2031	(45,515)	(45,515)
IRS	EUR 1,345,000	Fund receives Fixed 2.1035%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/8/2031	(28,744)	(28,744)
IRS	EUR 760,000	Fund receives Fixed 2.358%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/8/2031	(581)	(581)
IRS	MXN 4,030,000	Fund receives Floating MXN MXIBTIIIE 1 Month; and pays Fixed 7.6%	BNP Paribas	1/1/2032	(15,062)	(15,062)

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

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	MXN 6,298,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.565%	BNP Paribas	12/1/2032	(24,250)	(24,250)
IRS	MXN 11,653,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.53%	BNP Paribas	23/1/2032	(46,291)	(46,291)
IRS	JPY 199,055,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.298%	BNP Paribas	7/4/2032	13,632	13,632
IRS	JPY 200,705,700	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.30125%	BNP Paribas	7/4/2032	13,300	13,300
IRS	JPY 199,933,755	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3029%	BNP Paribas	7/4/2032	13,023	13,023
IRS	JPY 174,513,606	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3058%	BNP Paribas	7/4/2032	11,022	11,022
IRS	JPY 196,791,939	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.306%	BNP Paribas	7/4/2032	12,402	12,402
IRS	MXN 8,126,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 8.955%	BNP Paribas	21/4/2032	4,663	4,663
IRS	JPY 127,500,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3935%	BNP Paribas	2/5/2032	713	713
IRS	JPY 127,500,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.396%	BNP Paribas	2/5/2032	494	494
IRS	GBP 430,000	Fund receives Fixed 2.7075%; and pays Floating GBP SONIA 1 Day	BNP Paribas	7/6/2032	(11,174)	(11,174)
IRS	JPY 262,730,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.42%	BNP Paribas	14/6/2032	(2,572)	(2,572)
IRS	JPY 296,270,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.424%	BNP Paribas	14/6/2032	(3,724)	(3,724)
IRS	EUR 1,130,000	Fund receives Fixed 2.048%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	13/7/2032	(8,279)	(8,279)
IRS	EUR 1,140,000	Fund receives Fixed 2.111%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	13/7/2032	(5,244)	(5,244)
IRS	EUR 2,270,000	Fund receives Fixed 2.266%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	13/7/2032	4,787	4,787
IRS	USD 1,260,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.816%	BNP Paribas	13/7/2032	(4,424)	(4,424)
IRS	USD 2,520,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.873%	BNP Paribas	13/7/2032	(14,646)	(14,646)
IRS	EUR 802,000	Fund receives Fixed 2.4425%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	14/7/2032	(4,012)	(4,012)
IRS	AUD 1,635,000	Fund receives Fixed 4.14%; and pays Floating AUD BBSW 3 Month	BNP Paribas	21/7/2032	(1,808)	(1,808)
IRS	AUD 1,635,000	Fund receives Fixed 4.16%; and pays Floating AUD BBSW 3 Month	BNP Paribas	21/7/2032	(974)	(974)
IRS	EUR 980,000	Fund receives Fixed 1.8035%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	28/7/2032	(17,689)	(17,689)
IRS	EUR 1,130,000	Fund receives Fixed 1.568%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	28/7/2032	(72,354)	(73,146)
IRS	EUR 730,000	Fund receives Fixed 1.747%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	11/8/2032	(15,054)	(15,054)
IRS	USD 1,030,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4025%	BNP Paribas	11/8/2032	13,722	13,722
IRS	EUR 1,620,000	Fund receives Fixed 2.1495%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	27/8/2032	(5,504)	(5,504)
IRS	EUR 1,060,000	Fund receives Fixed 2.2185%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	1/9/2032	(500)	(500)
IRS	USD 2,840,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6925%	BNP Paribas	1/9/2032	5,012	5,012
IRS	JPY 58,620,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.855%	BNP Paribas	9/5/2052	16,114	16,114
IRS	JPY 41,014,050	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.885%	BNP Paribas	10/5/2052	8,933	8,933
IRS	JPY 98,500,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.809%	BNP Paribas	30/5/2052	35,888	35,888
IRS	JPY 49,250,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.83%	BNP Paribas	30/5/2052	15,971	15,971
IRS	JPY 49,250,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.867%	BNP Paribas	30/5/2052	12,493	12,493

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至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	USD 950,000	Fund receives Fixed 2.539%; and pays Floating USD SOFR 1 Day	BNP Paribas	18/8/2052	(23,022)	(23,022)
IRS	USD 995,000	Fund receives Fixed 2.537%; and pays Floating USD SOFR 1 Day	BNP Paribas	19/8/2052	(24,515)	(24,515)
IRS	EUR 1,537,500	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.135%	BNP Paribas	19/8/2052	4,333	5,105
IRS	EUR 1,537,500	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.166%	BNP Paribas	19/8/2052	2,032	2,216
IRS	EUR 3,075,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.173%	BNP Paribas	19/8/2052	3,128	3,128
IRS	EUR 1,618,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.1%	BNP Paribas	20/8/2052	8,791	8,791
IRS	EUR 1,617,500	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.16221%	BNP Paribas	20/8/2052	2,691	2,691
IRS	EUR 3,155,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.16716%	BNP Paribas	20/8/2052	4,302	4,302
IRS	EUR 4,772,500	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.175%	BNP Paribas	20/8/2052	4,240	4,240
IRS	EUR 1,183,050	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.24088%	BNP Paribas	2/9/2052	(3,785)	(3,785)
IRS	BRL 2,739,000	Fund receives Fixed 11.694%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	(3,714)	(3,714)
IRS	BRL 1,955,578	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(3,007)	(3,007)
IRS	THB 66,171,077	Fund receives Floating THB BKIBOR 3 Month; and pays Fixed 2.17%	Morgan Stanley	21/9/2024	(5,450)	(5,450)
合計 (美金曝險部位 - 美金 332,994,455)					(2,097,484)	(1,679,497)

CDS: 信用違約交換
IFS: 通膨交換
IRS: 利率交換

2022 年 8 月 31 日止之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
70,000	Put	OTC EUR/USD	Bank of America	EUR 1	3/10/2022	18,779	29,716
160,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(8,527)	1,073
160,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(8,527)	1,073
110,000	Put	OTC USD/JPY	Bank of America	USD 110	19/4/2023	(6,536)	1,516
1,220,000	Put	OTC USD/JPY	Barclays	USD 130.04	8/9/2022	(14,295)	3
1,220,000	Put	OTC USD/JPY	Barclays	USD 130.04	8/9/2022	(14,295)	3
2,450,000	Put	OTC USD/JPY	Barclays	USD 115	21/9/2022	(19,674)	—
8,080,000	Put	OTC EUR/USD	BNP Paribas	EUR 0.985	13/10/2022	(4,389)	66,482
7,140,000	Put	OTC EUR/USD	BNP Paribas	EUR 1	2/11/2022	31,990	110,190
17,170,000	Put	OTC EUR/USD	Deutsche Bank	EUR 0.99	29/9/2022	(6,765)	131,191
6,770,000	Put	OTC USD/JPY	JP Morgan	USD 126.5	8/9/2022	(41,128)	—
5,940,000	Put	OTC USD/JPY	JP Morgan	USD 126.5	12/9/2022	(39,855)	2
1,100,000	Put	OTC USD/JPY	JP Morgan	USD 130.04	15/9/2022	(17,008)	86
合計 (美金曝險部位 - 美金 10,950,232)						(130,230)	341,335

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
(1,220,000)	Put	OTC USD/JPY	Barclays	USD 124.71	8/9/2022	4,758	—
(1,220,000)	Put	OTC USD/JPY	Barclays	USD 124.71	8/9/2022	4,758	—
(2,450,000)	Put	OTC USD/JPY	Barclays	USD 112	21/9/2022	11,368	—
(8,080,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.965	13/10/2022	1,920	(33,096)
(7,140,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.98	2/11/2022	(13,224)	(62,054)

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

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(17,170,000)	Put	OTC EUR/USD	Deutsche Bank	EUR 0.96	29/9/2022	27,472	(22,679)
(1,100,000)	Put	OTC USD/JPY	JP Morgan	USD 124.71	15/9/2022	7,579	–
(370)	Call	3 Month SOFR	Exchange Traded	USD 96.25	10/3/2023	77,837	(263,625)
(370)	Put	3 Month SOFR	Exchange Traded	USD 96.25	10/3/2023	(3,101)	(358,438)
合計 (美金曝險部位 – 美金 91,946,217)						119,367	(739,892)

至 2022 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
USD 9,703,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.48% Fixed annually from 14/2/2024	Barclays	10/8/2023	188,097	524,791
EUR 1,190,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023; and pays 2.63% Fixed annually from 15/9/2023	Citibank	13/9/2022	(11,571)	4,204
USD 9,703,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.51% Fixed semi-annually from 14/2/2024	JP Morgan	10/8/2023	196,375	509,827
合計 (美金曝險部位 – 美金 12,418,586)				372,901	1,038,822

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
USD (11,790,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.41% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Bank of America	10/8/2023	(268,666)	(681,316)
USD (11,790,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.41% Fixed semi-annually from 14/2/2024	Bank of America	10/8/2023	173,483	(239,167)
USD (6,470,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Bank of America	10/8/2023	(27,565)	(165,052)
EUR (415,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed annually from 25/1/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 25/7/2023	Barclays	23/1/2023	(3,789)	(9,427)
USD (12,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.4875% Fixed semi-annually from 1/2/2024; and pays Floating USD SOFR annually from 1/8/2024	Barclays	28/7/2023	(233,848)	(683,768)
USD (12,800,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/8/2024; and pays 2.4875% Fixed semi-annually from 1/2/2024	Barclays	28/7/2023	167,656	(282,264)
USD (87,327,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.48% Fixed annually from 14/8/2024; and pays Floating USD SOFR annually from 14/8/2024	Barclays	10/8/2023	(101,852)	(440,946)
USD (6,470,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Barclays	10/8/2023	(40,962)	(194,430)
EUR (1,190,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.13% Fixed annually from 15/9/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023	Citibank	13/9/2022	4,102	(183)
EUR (430,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed annually from 14/12/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/6/2023	Goldman Sachs	12/12/2022	(2,711)	(7,147)
EUR (225,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.81% Fixed annually from 10/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023	JP Morgan	8/2/2023	(8,539)	(15,565)

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

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
EUR (225,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023; and pays 1.81% Fixed annually from 10/2/2024	JP Morgan	8/2/2023	4,637	(2,389)
USD (87,327,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.48% Fixed annually from 14/8/2024; and pays Floating USD SOFR annually from 14/8/2024	JP Morgan	10/8/2023	(127,506)	(440,946)
USD (43,660,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/8/2024; and pays 1.77% Fixed semi-annually from 15/8/2024	JP Morgan	11/8/2023	68,123	(74,863)
USD (43,660,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.77% Fixed semi-annually from 15/2/2024; and pays Floating USD SOFR annually from 15/8/2024	JP Morgan	11/8/2023	(80,611)	(263,983)
EUR (225,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.798% Fixed annually from 14/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023	Morgan Stanley	10/2/2023	(8,896)	(15,804)
EUR (225,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023; and pays 1.798% Fixed annually from 14/2/2024	Morgan Stanley	10/2/2023	4,551	(2,357)
合計 (美金曝險部位 - 美金 137,144,092)				(482,393)	(3,519,607)

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

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				USD 462,000	NCL 7.75% 15/2/2029	378,840	0.02
基金				USD 833,000	NCL Finance 6.125% 15/3/2028	646,812	0.04
愛爾蘭				USD 1,250,000	OHA Credit Funding 11 4.705% 19/7/2033	1,178,786	0.07
498,000	iShares USD High Yield Corp Bond UCITS ETF~	45,243,300	2.67	USD 803,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	658,944	0.04
總基金數				USD 580,000	Weatherford International 6.5% 15/9/2028	547,505	0.03
普通股（股份）				USD 1,019,000	Weatherford International 8.625% 30/4/2030	925,777	0.05
比利時				USD 61,000	Weatherford International 11% 1/12/2024	62,215	0.00
15,978	Telenet	226,826	0.01				
				7,076,225			
開曼群島				巴西			
217,951	Diversey	1,370,912	0.08	USD 226,000	Banco do Brasil 3.875% 10/10/2022	225,877	0.01
法國				USD 2,350,000	Banco do Brasil 4.875% 11/1/2029*	2,252,639	0.13
186,861	Constellium	2,500,200	0.15				
英國							
25,580	Liberty Global	526,437	0.03	英屬維京群島			
25,423	Sensata Technologies	1,032,428	0.06	USD 811,000	Arcos Dorados 5.875% 4/4/2027*	806,274	0.05
				USD 1,500,000	Gold Fields Orogen BVI 5.125% 15/5/2024*	1,511,434	0.09
美國				USD 200,000	Celestial Miles 5.75% 31/7/2171	198,150	0.01
625	AZEK	11,381	0.00	USD 2,959,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029	2,744,916	0.16
5,742	Block	405,730	0.02	USD 257,560	Easy Tactic 7.5% 11/7/2027	44,432	0.00
11,801	Cheniere Energy	1,867,154	0.11	USD 440,000	Fortune Star BVI 6.85% 2/7/2024	290,028	0.01
15,565	Chesapeake Energy	1,518,210	0.09	USD 1,500,000	Gold Fields Orogen BVI 6.125% 15/5/2029	540,840	0.03
229,998	Clear Channel Outdoor	393,297	0.02	USD 420,000	Knight Castle Investments 7.99% 23/1/2023	302,820	0.02
44,048	CommScope	487,171	0.03	USD 200,000	New Metro Global 6.8% 5/8/2023	143,000	0.01
22,662	Devon Energy	1,580,221	0.09	USD 305,000	RKPF Overseas 2019 A 6% 4/9/2025	131,150	0.01
112,982	Element Solutions	2,115,023	0.12	USD 246,810	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	240,327	0.01
94,793	Informatica	2,120,519	0.13				
32,840	Syneos Health	2,008,823	0.12	6,953,371			
21,811	Targa Resources	1,460,465	0.09	加拿大			
2,770	Twilio	201,185	0.01	USD 476,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	426,855	0.03
59,652	Uber Technologies	1,765,699	0.11	USD 680,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	558,273	0.03
				USD 2,522,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	2,266,724	0.13
15,934,878				USD 445,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	448,008	0.03
普通股（股份）總額				USD 2,145,000	Air Canada 3.875% 15/8/2026	1,901,572	0.11
債券				USD 338,000	ATS Automation Tooling Systems 4.125% 15/12/2028	297,787	0.02
阿根廷				USD 2,073,000	Bombardier 6% 15/2/2028	1,838,101	0.11
USD 3,839,638	YPF 4% 12/2/2026*	3,330,886	0.20	USD 2,962,000	Bombardier 7.125% 15/6/2026	2,802,767	0.16
澳洲				USD 245,000	Bombardier 7.45% 1/5/2034	228,247	0.02
USD 1,636,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	1,519,042	0.09	USD 255,000	Bombardier 7.5% 15/3/2025	250,997	0.01
USD 500,000	Mineral Resources 8% 1/11/2027	502,650	0.03	USD 3,488,000	Bombardier 7.875% 15/4/2027	3,327,420	0.20
USD 509,000	Mineral Resources 8.5% 1/5/2030	513,562	0.03	USD 979,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	754,890	0.04
				USD 319,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	253,975	0.02
2,535,254							
奧地利							
EUR 1,800,000	ams-OSRAM 0% 5/3/2025	1,436,101	0.08				
EUR 600,000	ams-OSRAM 2.125% 3/11/2027	429,425	0.03				
EUR 400,000	ams-OSRAM 6% 31/7/2025*	374,717	0.02				
USD 2,184,000	Klabin Austria 3.2% 12/1/2031	1,733,223	0.10				
3,973,466							
比利時							
EUR 600,000	KBC 4.75% 5/9/2170	574,748	0.03				
百慕達							
USD 509,000	Nabors Industries 7.25% 15/1/2026	467,992	0.03				
USD 1,059,000	Nabors Industries 7.5% 15/1/2028	959,269	0.06				
USD 1,532,000	NCL 5.875% 15/3/2026	1,250,085	0.07				

~ 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,274,000	Canacol Energy 5.75% 24/11/2028	1,097,106	0.06	USD 200,000	Central China Real Estate 7.65% 27/8/2023	84,000	0.01
USD 2,756,000	Clarios Global 6.75% 15/5/2025	2,747,038	0.16	USD 383,000	China SCE 7% 2/5/2025	86,175	0.01
EUR 1,000,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	929,150	0.06	USD 750,000	CIFC Funding 2017-V 5.59% 16/11/2030	689,088	0.04
USD 3,467,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026*	3,432,573	0.20	USD 200,000	CIFI 6% 16/7/2025	105,000	0.01
USD 10,611,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	10,403,334	0.61	USD 200,000	CIFI 6.45% 7/11/2024	113,000	0.01
USD 678,000	ERO Copper 6.5% 15/2/2030	508,924	0.03	USD 2,939,000	CSN Inova Ventures 6.75% 28/1/2028	2,792,932	0.16
USD 434,000	Garda World Security 4.625% 15/2/2027	386,390	0.02	USD 2,469,000	DP World Salaam 6% 1/1/2171	2,464,398	0.15
USD 100,000	GFL Environmental 3.5% 1/9/2028	86,694	0.01	USD 275,000	Fantasia 6.95% 17/12/2021***	25,833	0.00
USD 226,000	GFL Environmental 3.75% 1/8/2025	212,186	0.01	USD 500,000	Fantasia 9.25% 28/7/2023	48,750	0.00
USD 2,226,000	GFL Environmental 4% 1/8/2028	1,890,475	0.11	USD 640,000	Fantasia 9.875% 19/10/2023	62,400	0.00
USD 219,000	GFL Environmental 4.25% 1/6/2025	209,865	0.01	USD 630,000	Fantasia 10.875% 9/1/2023	61,425	0.00
USD 543,000	GFL Environmental 4.375% 15/8/2029	462,367	0.03	USD 1,148,000	Fantasia 11.875% 1/6/2023	111,930	0.01
USD 1,465,000	GFL Environmental 4.75% 15/6/2029	1,277,099	0.07	USD 350,000	Fantasia 12.25% 18/10/2022	34,125	0.00
USD 1,321,000	GFL Environmental 5.125% 15/12/2026	1,278,202	0.08	USD 800,000	Fantasia 15% 18/12/2021***	77,447	0.01
USD 976,000	Husky III 13% 15/2/2025	930,474	0.05	USD 956,767	Global Aircraft Leasing 6.5% 15/9/2024	784,549	0.05
USD 908,000	Masonite International 3.5% 15/2/2030	734,977	0.04	USD 1,000,000	Goldentree Loan Management US Clo 8 5.81% 20/10/2034	973,866	0.06
USD 147,000	Masonite International 5.375% 1/2/2028	136,402	0.01	USD 1,000,000	Golub Capital Partners CLO 50B-R 5.927% 20/4/2035	950,998	0.06
USD 432,000	Mattamy 4.625% 1/3/2030	349,305	0.02	USD 1,038,932	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	962,155	0.06
USD 367,000	Mattamy 5.25% 15/12/2027	323,689	0.02	USD 234,000	Hilong 9.75% 18/11/2024	98,280	0.01
USD 2,259,000	New Gold 7.5% 15/7/2027	1,746,659	0.10	USD 2,754,000	IHS 5.625% 29/11/2026	2,381,652	0.14
USD 892,000	NOVA Chemicals 4.875% 1/6/2024	857,724	0.05	USD 291,000	IHS 6.25% 29/11/2028	248,078	0.01
USD 507,000	Open Text 3.875% 1/12/2029	410,953	0.03	USD 1,000,000	Invesco CLO 5.412% 15/7/2034	926,096	0.05
USD 550,000	Parkland 5.875% 15/7/2027	527,156	0.03	USD 3,000,000	Invesco CLO 2022-1 5.527% 20/4/2035	2,663,675	0.16
USD 252,000	Tervita 11% 1/12/2025	275,474	0.02	USD 2,000,000	Invesco CLO 2022-1 8.777% 20/4/2035	1,845,970	0.11
USD 3,220,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	2,926,787	0.17	USD 400,000	KWG 5.875% 10/11/2024	60,000	0.00
USD 641,000	Vermilion Energy 6.875% 1/5/2030	627,157	0.04	USD 1,000,000	Madison Park Funding XXVIII 5.212% 15/7/2030	940,743	0.06
USD 1,176,000	Videotron 3.625% 15/6/2029	977,573	0.06	USD 2,602,000	MAF Global 6.375% 20/9/2170*	2,491,077	0.15
		51,101,349	3.01	USD 887,000	MAF Global 7.875% 30/9/2170	895,129	0.05
	開曼群島			USD 204,000	Melco Resorts Finance 5.25% 26/4/2026	153,510	0.01
USD 299,000	Agile 6.05% 13/10/2025	117,933	0.01	USD 442,000	Melco Resorts Finance 5.625% 17/7/2027*	316,309	0.02
USD 1,000,000	AGL CLO 17 8.823% 21/1/2035	927,289	0.05	USD 200,000	MGM China 5.25% 18/6/2025	169,066	0.01
USD 1,000,000	AGL CLO 5 9.16% 20/7/2034	931,287	0.06	USD 200,000	MGM China 5.875% 15/5/2026	167,947	0.01
USD 1,000,000	Aimco CLO 12 5.381% 17/1/2032	931,289	0.06	USD 440,000	Modern Land China 9.8% 11/4/2023	72,600	0.01
USD 1,000,000	Allegany Park CLO 5.577% 20/1/2035	926,221	0.05	USD 585,000	Modern Land China 11.8% 26/2/2022***	99,450	0.01
USD 1,000,000	Allegany Park CLO 8.877% 20/1/2035	930,353	0.05	USD 775,000	Modern Land China 12.85% 25/10/2021***	127,875	0.01
USD 250,000	Allegro CLO VIII 4.662% 15/7/2031	237,235	0.01	USD 1,000,000	Neuberger Berman Loan Advisers CLO 47 8.548% 14/4/2035	934,947	0.06
USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R 7.955% 13/4/2031	1,359,267	0.08	USD 190,857	Pearl II 6% 29/12/2049	7,409	0.00
USD 1,000,000	Bain Capital Credit CLO 2019-2 5.89% 17/10/2032	910,282	0.05	USD 152,000	Pearl III 9% 22/10/2025	57,067	0.00
USD 1,000,000	Beechwood Park CLO 8.981% 17/1/2035	902,156	0.05	USD 1,000,000	Pikes Peak CLO 5 9.41% 20/4/2033	917,990	0.05
USD 1,000,000	BSL CLO 2 5.862% 15/4/2034	903,202	0.05	USD 200,000	Powerlong Real Estate 6.95% 23/7/2023	30,215	0.00
USD 1,000,000	Canyon Capital CLO 2022-1 3.731% 15/4/2035	932,925	0.06	USD 400,000	Sable International Finance 5.75% 7/9/2027	366,670	0.02
				USD 242,000	Shimao 5.6% 15/7/2026	34,485	0.00
				USD 200,000	Shui On Development 5.5% 3/3/2025	150,608	0.01
				USD 132,327	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	135,797	0.01
				USD 320,000	Sunac China 6.5% 10/1/2025	46,400	0.00
				USD 1,000,000	Symphony CLO XXIX 5.662% 15/1/2034	936,530	0.06

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 325,000	Times China 6.2% 22/3/2026	48,799	0.00	USD 460,000	BNP Paribas 1.575% 23/3/2171	334,650	0.02
USD 432,000	Transocean 11.5% 30/1/2027	416,372	0.03	EUR 575,000	Burger King France 5.017% 1/11/2026	550,935	0.03
USD 262,000	Wynn Macau 5.5% 15/1/2026*	205,015	0.01	EUR 770,000	CAB SELAS 3.375% 1/2/2028	645,099	0.04
USD 242,000	Wynn Macau 5.5% 1/10/2027	177,265	0.01	EUR 1,200,000	Casino Guichard Perrachon 3.992% 31/1/2171	450,266	0.03
USD 200,000	Yuzhou 7.85% 12/8/2026	15,674	0.00	EUR 625,000	Casino Guichard Perrachon 5.25% 15/4/2027	354,481	0.02
USD 552,000	Zhenro Properties 8% 6/3/2023	25,983	0.00	EUR 927,000	CGG 7.75% 1/4/2027*	821,950	0.05
USD 300,000	Zhenro Properties 8.3% 15/9/2023	15,000	0.00	EUR 1,744,000	Chrome Bidco 3.5% 31/5/2028	1,534,230	0.09
USD 450,000	Zhenro Properties 8.35% 10/3/2024	22,500	0.00	EUR 1,000,000	CMA CGM 7.5% 15/1/2026	1,036,176	0.06
		38,639,693	2.30	USD 3,432,000	Constellium 3.75% 15/4/2029	2,836,042	0.17
	智利			EUR 1,100,000	Constellium 4.25% 15/2/2026	1,023,837	0.06
USD 2,024,000	CAP 3.9% 27/4/2031	1,581,812	0.09	USD 2,072,000	Constellium 5.625% 15/6/2028	1,897,183	0.11
USD 2,093,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032	1,763,065	0.11	USD 382,000	Constellium 5.875% 15/2/2026	367,676	0.02
USD 1,028,000	Empresa Nacional del Petroleo 3.45% 16/9/2031	861,785	0.05	USD 925,000	Credit Agricole 4.75% 23/3/2171	726,546	0.04
USD 2,059,000	Falabella 3.375% 15/1/2032	1,723,312	0.10	EUR 600,000	Electricite de France 2.875% 15/3/2171	479,457	0.03
USD 4,183,000	Interchile 4.5% 30/6/2056	3,576,465	0.21	EUR 200,000	Electricite de France 3% 3/12/2170	149,664	0.01
		9,506,439	0.56	EUR 4,800,000	Electricite de France 3.375% 15/9/2170	3,572,739	0.21
	中國			GBP 2,300,000	Electricite de France 6% 29/7/2171	2,356,903	0.14
USD 362,000	Prime Bloom 0% 5/7/2022***	60,635	0.00	EUR 2,100,000	Faurecia 2.75% 15/2/2027	1,734,444	0.10
	哥倫比亞			EUR 790,000	Faurecia 3.75% 15/6/2028	653,904	0.04
USD 1,698,000	Banco Davivienda 6.65% 22/10/2170	1,377,490	0.08	EUR 2,883,000	Goldstory 5.375% 1/3/2026*	2,544,940	0.15
USD 1,855,000	Banco de Bogota 4.375% 3/8/2027*	1,725,920	0.10	EUR 400,000	Iliad 1.5% 14/10/2024	381,602	0.02
USD 2,189,000	Bancolombia 4.875% 18/10/2027	2,047,672	0.12	EUR 640,000	Iliad 5.625% 15/10/2028	591,304	0.04
USD 7,669,000	Ecopetrol 4.625% 2/11/2031	6,014,605	0.36	USD 2,930,000	Iliad 6.5% 15/10/2026	2,681,272	0.16
USD 1,792,000	Ecopetrol 5.375% 26/6/2026	1,689,681	0.10	USD 2,079,000	Iliad 7% 15/10/2028	1,917,254	0.11
USD 2,074,000	Ecopetrol 5.875% 18/9/2023	2,081,778	0.12	GBP 1,600,000	Korian 4.125% 15/6/2171	1,457,786	0.09
USD 2,124,000	Ecopetrol 5.875% 2/11/2051	1,412,460	0.08	EUR 1,583,000	La Financiere Atalian 5.125% 15/5/2025	1,512,171	0.09
USD 3,087,000	Interconexion Electrica 3.825% 26/11/2033	2,626,589	0.16	GBP 506,000	La Financiere Atalian 6.625% 15/5/2025	562,373	0.03
		18,976,195	1.12	EUR 608,000	Loxam 3.25% 14/1/2025	566,663	0.03
	賽普勒斯			EUR 1,273,000	Loxam 3.75% 15/7/2026	1,158,114	0.07
EUR 825,000	Bank of Cyprus 2.5% 24/6/2027	653,591	0.04	EUR 700,000	Loxam 4.25% 15/4/2024*	683,725	0.04
	芬蘭			EUR 600,000	Novafives 5% 15/6/2025*	401,993	0.02
EUR 625,000	Citycon 4.496% 22/2/2171	472,328	0.03	EUR 926,000	Paprec 3.5% 1/7/2028	769,222	0.05
EUR 925,000	Finnair 4.25% 19/5/2025	748,675	0.05	EUR 1,787,000	Picard Groupe 3.875% 1/7/2026*	1,589,685	0.09
USD 546,000	Nokia 6.625% 15/5/2039	550,829	0.03	EUR 2,550,000	Quatrim 5.875% 15/1/2024*	2,329,842	0.14
EUR 200,000	SBB Treasury 0.75% 14/12/2028	128,835	0.01	EUR 5,000,000	RCI Banque 2.625% 18/2/2030	4,403,772	0.26
EUR 600,000	SBB Treasury 1.125% 26/11/2029	385,510	0.02	EUR 200,000	Renault 1.25% 24/6/2025	178,603	0.01
		2,286,177	0.14	EUR 500,000	Renault 2.375% 25/5/2026	438,979	0.03
	法國			USD 1,000,000	Societe Generale 7.875% 18/6/2171	993,221	0.06
EUR 13,365	Accor 0.7% 7/12/2027	568,805	0.03	USD 445,000	SPCM 3.125% 15/3/2027	395,598	0.02
EUR 1,100,000	Accor 4.375% 30/4/2171	1,023,044	0.06	EUR 669,000	Vallourec 8.5% 30/6/2026*	640,750	0.04
EUR 2,200,000	Air France-KLM 3.875% 1/7/2026*	1,898,428	0.11	EUR 500,000	Verallia 1.875% 10/11/2031	379,448	0.02
EUR 1,471,000	Altice France 4.125% 15/1/2029*	1,171,237	0.07			60,455,210	3.56
EUR 712,000	Altice France 4.25% 15/10/2029	566,220	0.03	德國			
USD 1,095,000	Altice France 5.125% 15/1/2029	854,546	0.05	EUR 400,000	Bayer 4.5% 25/3/2082	364,917	0.02
USD 816,000	Altice France 5.125% 15/7/2029	645,660	0.04	EUR 803,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	723,919	0.04
USD 2,551,000	Altice France 5.5% 15/10/2029	2,014,132	0.12	EUR 1,455,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	1,316,134	0.08
EUR 1,500,000	Altice France 5.875% 1/2/2027	1,365,348	0.08	USD 1,168,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	1,028,127	0.06
USD 2,352,000	Altice France 8.125% 1/2/2027	2,243,291	0.13	EUR 4,400,000	Commerzbank 6.125% 9/4/2171	4,014,089	0.24
				EUR 1,700,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	1,417,918	0.08
				EUR 3,400,000	Deutsche Bank 4% 24/6/2032	3,082,918	0.18
				EUR 800,000	Deutsche Lufthansa 2.875% 11/2/2025	730,767	0.04

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

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %
EUR 900,000	Deutsche Lufthansa 2.875%	16/5/2027	729,827	0.04	USD 200,000	HDFC Bank 3.7%	25/2/2171	173,321	0.01
EUR 600,000	Deutsche Lufthansa 3.5%	14/7/2029	468,037	0.03	USD 370,000	Shriram Transport Finance	5.1% 16/7/2023	363,525	0.02
EUR 1,600,000	Deutsche Lufthansa 3.75%	11/2/2028	1,327,708	0.08				730,247	0.04
EUR 1,900,000	DIC Asset 2.25%	22/9/2026	1,466,006	0.09	USD 375,000	Alam Sutera Realty 8%	2/5/2024*	270,937	0.02
EUR 1,000,000	Douglas 6%	8/4/2026	823,670	0.05	USD 200,000	Bank Negara Indonesia	Persero 4.3% 24/3/2171	173,000	0.01
EUR 544,000	Gruenenthal 3.625%	15/11/2026	505,041	0.03	USD 200,000	Pakuwon Jati 4.875%	29/4/2028	177,797	0.01
EUR 2,452,000	Gruenenthal 4.125%	15/5/2028	2,255,622	0.13				621,734	0.04
EUR 412,000	HT Troplast 9.25%	15/7/2025	362,325	0.02					
EUR 1,606,000	IHO Verwaltungs 3.875%	15/5/2027	1,332,679	0.08					
USD 200,000	IHO Verwaltungs 6%	15/5/2027	178,104	0.01					
EUR 4,692,000	Nidda Healthcare 3.5%	30/9/2024	4,334,343	0.26					
EUR 500,000	Nidda Healthcare 3.5%	30/9/2024	463,740	0.03					
EUR 800,000	Novelis Sheet Ingot 3.375%	15/4/2029	679,137	0.04					
EUR 1,114,000	PCF 4.75%	15/4/2026*	925,057	0.05					
EUR 1,392,000	Renk 5.75%	15/7/2025	1,308,403	0.08					
EUR 400,000	Schenck Process 5.375%	15/6/2023	389,037	0.02					
EUR 500,000	Techem	Verwaltungsgesellschaft 674							
		2% 15/7/2025	462,909	0.03					
EUR 1,142,958	Techem	Verwaltungsgesellschaft 674							
		6% 30/7/2026*	1,074,763	0.06					
EUR 2,564,000	Tele Columbus 3.875%	2/5/2025	2,190,779	0.13					
EUR 914,000	thyssenkrupp 2.875%	22/2/2024	885,261	0.05					
USD 1,938,000	TK Elevator Holdco 7.625%	15/7/2028*	1,738,775	0.11					
EUR 2,275,000	TK Elevator Midco 4.375%	15/7/2027	2,022,004	0.12					
EUR 1,100,000	ZF Finance 2%	6/5/2027	882,866	0.05					
EUR 1,100,000	ZF Finance 2.25%	3/5/2028*	841,032	0.05					
EUR 600,000	ZF Finance 2.75%	25/5/2027*	495,501	0.03					
EUR 1,000,000	ZF Finance 3%	21/9/2025	910,797	0.05					
EUR 1,000,000	ZF Finance 3.75%	21/9/2028	820,603	0.05					
			42,552,815	2.51					
	香港								
USD 200,000	AIA 2.7%	7/10/2170	176,822	0.01					
USD 320,000	Bank of East Asia 5.825%	21/4/2171*	305,267	0.02					
USD 750,000	Yango Justice International	7.5% 15/4/2024	48,750	0.00					
USD 601,000	Yango Justice International	8.25% 25/11/2023	39,065	0.00					
USD 307,000	Yango Justice International	9.25% 15/4/2023	19,955	0.00					
USD 682,000	Yango Justice International	10.25% 15/9/2022	42,932	0.00					
USD 242,000	Yanlord Land HK 6.75%	23/4/2023*	234,740	0.01					
			867,531	0.04					
	印度								
USD 200,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energy 6.25%	10/12/2024	193,401	0.01					

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 100,000	Marino Park CLO 5.672% 16/1/2034	87,256	0.01	EUR 409,000	Banco BPM 3.375% 19/1/2032	338,692	0.02
EUR 100,000	Neuberger Berman Loan Advisers Euro CLO 5.522% 17/4/2034	84,208	0.00	EUR 1,907,000	Centurion Bidco 5.875% 30/9/2026	1,769,886	0.11
EUR 1,573,000	Neuberger Berman Loan Advisers Euro CLO 2 6.06% 15/4/2034	1,348,775	0.08	EUR 1,569,000	doValue 3.375% 31/7/2026	1,362,118	0.08
EUR 210,000	North Westerly VII ESG CLO 5.981% 15/5/2034	175,711	0.01	EUR 700,000	Fabric BC 4.707% 31/8/2026*	695,939	0.04
EUR 100,000	Northwoods Capital 23 Euro 6.21% 15/3/2034	87,952	0.01	USD 1,124,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	914,835	0.05
EUR 400,000	OCP Euro CLO 2017-2 6.4% 15/1/2032	305,455	0.02	EUR 943,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	826,697	0.05
EUR 374,000	OCP Euro CLO 2019-3 6.067% 20/4/2033	322,900	0.02	EUR 1,691,000	Gamma Bidco 6.25% 15/7/2025	1,640,317	0.10
EUR 100,000	Providus CLO V 5.611% 15/2/2035	81,577	0.00	EUR 480,000	Inter Media and Communication 6.75% 9/2/2027	442,215	0.02
EUR 920,000	Rockfield Park CLO 5.952% 16/7/2034	789,082	0.05	USD 695,000	Intesa Sanpaolo 4.198% 1/6/2032	509,793	0.03
EUR 100,000	Rockford Tower Europe CLO 2021-1 6.007% 20/4/2034	86,509	0.01	USD 510,000	Intesa Sanpaolo 4.95% 1/6/2042	333,375	0.02
EUR 100,000	Sound Point Euro CLO V Funding 5.985% 25/7/2035	83,683	0.00	EUR 4,750,000	Intesa Sanpaolo 5.5% 1/3/2171	3,904,995	0.23
GBP 880,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	870,165	0.05	USD 500,000	Intesa Sanpaolo 5.71% 15/1/2026	473,882	0.03
USD 2,691,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	2,295,378	0.14	EUR 400,000	Intesa Sanpaolo 6.375% 30/9/2170	341,647	0.02
EUR 1,005,000	Voya Euro CLO II 6.02% 15/7/2035	856,815	0.05	EUR 1,265,000	Intesa Sanpaolo 7.75% 11/7/2171	1,226,788	0.07
		27,751,838	1.63	EUR 700,000	Kedrion 3.375% 15/5/2026*	723,230	0.04
曼島				EUR 1,200,000	Nexi 0% 24/2/2028	893,508	0.05
USD 954,000	AngloGold Ashanti 3.75% 1/10/2030	817,545	0.05	EUR 1,750,000	Poste Italiane 2.625% 24/6/2171	1,271,485	0.08
USD 600,000	Sasol Financing International 4.5% 14/11/2022	598,500	0.04	EUR 1,613,000	Rekeep 7.25% 1/2/2026	1,454,803	0.09
		1,416,045	0.09	EUR 2,862,000	Telecom Italia 1.625% 18/1/2029*	2,140,754	0.13
以色列				EUR 999,000	Telecom Italia 2.75% 15/4/2025*	950,198	0.05
USD 1,151,000	Bank Leumi Le-Israel 3.275% 29/1/2031	1,029,785	0.06	EUR 1,354,000	Telecom Italia 2.875% 28/1/2026	1,251,161	0.07
USD 2,177,433	Energean Israel Finance 4.5% 30/3/2024	2,101,223	0.12	EUR 300,000	Telecom Italia 3% 30/9/2025	284,374	0.02
USD 683,970	Energean Israel Finance 4.875% 30/3/2026*	634,382	0.04	EUR 646,000	Telecom Italia 3.625% 25/5/2026	618,766	0.04
USD 2,043,970	Leviathan Bond 6.125% 30/6/2025	2,019,208	0.12	EUR 639,000	Telecom Italia 4% 11/4/2024	632,531	0.04
USD 496,653	Leviathan Bond 6.75% 30/6/2030	475,462	0.03	USD 346,000	Telecom Italia 5.303% 30/5/2024	332,572	0.02
USD 2,205,000	Mizrahi Tefahot Bank 3.077% 7/4/2031	1,949,220	0.11	EUR 400,000	UniCredit 2.731% 15/1/2032	337,145	0.02
		8,209,280	0.48	EUR 1,400,000	UniCredit 6.625% 3/12/2170	1,349,831	0.08
義大利				EUR 1,400,000	UniCredit 7.5% 3/6/2171	1,345,279	0.08
EUR 1,100,000	Atlantia 1.875% 12/2/2028	891,676	0.05	EUR 411,000	Verde Bidco 4.625% 1/10/2026	346,750	0.02
EUR 1,225,000	Autostrade per l'Italia 1.625% 25/1/2028	1,045,412	0.06			39,788,008	2.35
EUR 1,200,000	Autostrade per l'Italia 1.75% 1/2/2027*	1,068,712	0.06	牙買加			
EUR 200,000	Autostrade per l'Italia 1.875% 4/11/2025	186,173	0.01	USD 38,669	Digicel International Finance / Digicel international 8% 31/12/2026	25,231	0.00
EUR 1,185,000	Autostrade per l'Italia 2% 4/12/2028	992,818	0.06	USD 955,000	Digicel International Finance / Digicel international 8.75% 25/5/2024	908,078	0.05
EUR 4,461,000	Autostrade per l'Italia 2% 15/1/2030	3,625,142	0.22	USD 96,866	Digicel International Finance / Digicel international 8.75% 25/5/2024*	92,120	0.01
EUR 468,000	Banca Monte dei Paschi di Siena 1.875% 9/1/2026	382,820	0.02	USD 56,934	Digicel International Finance / Digicel international 13% 31/12/2025	47,469	0.00
EUR 1,300,000	Banca Monte dei Paschi di Siena 2.625% 28/4/2025	1,118,508	0.07			1,072,898	0.06
EUR 2,125,000	Banco BPM 2.875% 29/6/2031	1,763,181	0.10	日本			
				EUR 521,000	Rakuten 4.25% 22/4/2171	345,207	0.02
				EUR 3,238,000	SoftBank 2.125% 6/7/2024	2,966,930	0.18
				EUR 1,171,000	SoftBank 2.875% 6/1/2027	935,464	0.06
				EUR 1,400,000	SoftBank 3.125% 19/9/2025	1,232,727	0.07
				EUR 200,000	SoftBank 4.5% 20/4/2025	185,363	0.01
				EUR 2,306,000	SoftBank 4.75% 30/7/2025*	2,114,521	0.12
				USD 651,000	SoftBank 6% 19/1/2171*	603,529	0.04
						8,383,741	0.50
				澤西島			
				EUR 400,000	Avis Budget Finance 4.125% 15/11/2024	392,641	0.02
				EUR 803,000	Avis Budget Finance 4.75% 30/1/2026	757,756	0.04

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 2,000,000	Boyce Park Clo 3.648% 21/4/2035	1,842,002	0.11	GBP 758,000	Cidron Aida Finco 6.25% 1/4/2028	754,592	0.04
USD 1,000,000	Boyce Park Clo 6.798% 21/4/2035	920,235	0.05	EUR 767,000	Cirsa Finance International 4.5% 15/3/2027	648,018	0.04
GBP 400,000	CPUK Finance 4.5% 28/8/2027	418,617	0.03	EUR 839,000	Cirsa Finance International 4.75% 22/5/2025	778,550	0.05
GBP 665,000	CPUK Finance 4.875% 28/2/2047	728,125	0.04	EUR 169,834	Cirsa Finance International 6.25% 20/12/2023	167,377	0.01
GBP 2,192,000	Galaxy Bidco 6.5% 31/7/2026	2,215,915	0.13	EUR 2,900,319	Codere Finance 2 Luxembourg 11% 30/9/2026*	2,896,868	0.17
EUR 530,000	Kane Bidco 5% 15/2/2027	479,401	0.03	EUR 622,999	Codere Finance 2 Luxembourg 12.75% 30/11/2027	553,805	0.03
GBP 469,000	Kane Bidco 6.5% 15/2/2027	485,076	0.03	USD 3,053,000	CSN Resources 4.625% 10/6/2031	2,369,326	0.14
		8,239,768	0.48	EUR 1,882,000	Cullinan Holdco 4.625% 15/10/2026	1,587,248	0.09
	賴比瑞亞			EUR 1,700,000	European TopSoho 4% 18/10/2021***	1,308,057	0.08
USD 1,311,000	Royal Caribbean Cruises 5.375% 15/7/2027	1,024,006	0.06	USD 2,663,000	EverArc Escrow 5% 30/10/2029	2,281,206	0.14
USD 524,000	Royal Caribbean Cruises 5.5% 31/8/2026	424,316	0.03	EUR 1,271,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	1,128,912	0.07
USD 1,313,000	Royal Caribbean Cruises 5.5% 1/4/2028	1,012,664	0.06	GBP 1,500,000	Garfunkelux Holdco 3 7.75% 1/11/2025	1,547,732	0.09
USD 1,038,000	Royal Caribbean Cruises 9.125% 15/6/2023	1,045,801	0.06	USD 2,008,000	Herens Holdco 4.75% 15/5/2028	1,704,260	0.10
USD 290,000	Royal Caribbean Cruises 10.875% 1/6/2023	295,446	0.02	EUR 2,380,000	Herens Midco 5.25% 15/5/2029	1,745,565	0.10
USD 355,000	Royal Caribbean Cruises 11.5% 1/6/2025	377,653	0.02	USD 1,080,000	ION Trading Technologies 5.75% 15/5/2028	908,653	0.05
USD 652,000	Royal Caribbean Cruises 11.625% 15/8/2027	646,380	0.04	USD 1,562,000	JSM Global 4.75% 20/10/2030*	1,246,050	0.07
		4,826,266	0.29	EUR 789,000	Kleopatra Finco 4.25% 1/3/2026	671,176	0.04
	盧森堡			EUR 600,000	Lincoln Financing 3.625% 1/4/2024	587,053	0.04
EUR 3,100,000	ADLER 2.75% 13/11/2026	1,729,987	0.10	EUR 300,000	Lincoln Financing 3.875% 1/4/2024	298,470	0.02
EUR 1,700,000	ADLER 3.25% 5/8/2025	1,020,524	0.06	EUR 850,000	Lune 5.625% 15/11/2028	720,328	0.04
USD 837,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	760,825	0.05	EUR 1,300,000	Matterhorn Telecom 4% 15/11/2027	1,151,711	0.07
EUR 1,138,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	924,118	0.05	USD 861,000	Millicom International Cellular 4.5% 27/4/2031	713,444	0.04
USD 2,630,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,229,358	0.13	USD 1,463,400	Millicom International Cellular 6.25% 25/3/2029	1,396,263	0.08
USD 2,532,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,119,795	0.13	EUR 2,408,000	Monitchem HoldCo 3 5.25% 15/3/2025*	2,274,710	0.13
GBP 621,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.875% 1/6/2028	590,245	0.04	USD 2,269,000	Petrorio Luxembourg Trading 6.125% 9/6/2026	2,132,304	0.13
EUR 724,000	Altice Financing 2.25% 15/1/2025	656,205	0.04	EUR 2,230,000	Rossini 6.75% 30/10/2025	2,230,961	0.13
EUR 429,000	Altice Financing 3% 15/1/2028	343,283	0.02	EUR 2,050,000	SES 2.875% 27/8/2171	1,688,595	0.10
EUR 1,349,000	Altice Financing 4.25% 15/8/2029*	1,096,400	0.06	EUR 630,737	Summer BC Holdco A 9.25% 31/10/2027	546,264	0.03
USD 2,088,000	Altice Financing 5% 15/1/2028	1,691,807	0.10	EUR 1,943,000	Summer BC Holdco B 5.75% 31/10/2026	1,795,707	0.11
USD 2,554,000	Altice Financing 5.75% 15/8/2029	2,059,405	0.12	USD 1,378,000	Telecom Italia Capital 6% 30/9/2034	1,108,543	0.07
EUR 1,255,000	Altice France 8% 15/5/2027	1,031,778	0.06	USD 1,378,000	Telecom Italia Capital 6.375% 15/11/2033	1,153,152	0.07
USD 8,727,000	Altice France 10.5% 15/5/2027	7,577,743	0.45	USD 415,000	Telecom Italia Capital 7.2% 18/7/2036	351,360	0.02
EUR 102,000	Aramark International Finance 3.125% 1/4/2025	94,897	0.01	USD 317,000	Telecom Italia Capital 7.721% 4/6/2038	273,254	0.02
USD 2,855,625	ARD Finance 6.5% 30/6/2027	2,216,104	0.13	EUR 828,000	Telecom Italia Finance 7.75% 24/1/2033*	865,674	0.05
EUR 2,200,000	Aroundtown 3.375% 23/12/2170*	1,741,500	0.10	USD 1,200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	1,104,000	0.06
USD 1,299,000	B2W Digital Lux 4.375% 20/12/2030	1,001,828	0.06			74,125,237	4.38
EUR 875,000	BK LC Lux Finco1 5.25% 30/4/2029*	753,420	0.04				
USD 694,000	Camelot Finance 4.5% 1/11/2026	646,447	0.04				
EUR 1,303,000	Cidron Aida Finco 5% 1/4/2028	1,150,380	0.07				

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 2,411,000	馬紹爾群島 Danaos 8.5% 1/3/2028	2,421,536	0.14	USD 2,221,000	Diamond BC 4.625% 1/10/2029	1,896,512	0.11
USD 200,000	模里西斯 Azure Power Solar Energy Pvt 5.65% 24/12/2024	133,584	0.01	EUR 1,725,000	Elastic 4.125% 15/7/2029	1,475,962	0.09
USD 2,488,000	CA Magnum 5.375% 31/10/2026	2,251,640	0.14	EUR 936,000	Energizer Gamma Acquisition 3.5% 30/6/2029	744,441	0.05
USD 200,000	CA Magnum 5.375% 31/10/2026	181,000	0.01	EUR 1,900,000	Naturgy Finance 2.374% 23/2/2171	1,491,667	0.09
USD 196,000	Clean Renewable Power Mauritius 4.25% 25/3/2027	159,534	0.01	EUR 460,000	Nobel Bidco 3.125% 15/6/2028	322,380	0.02
USD 442,000	Greenko Mauritius 6.25% 21/2/2023	433,547	0.03	EUR 1,172,000	OI European 2.875% 15/2/2025*	1,082,896	0.06
USD 250,000	India Green Energy 5.375% 29/4/2024	240,313	0.01	EUR 200,000	OI European 3.125% 15/11/2024	190,714	0.01
USD 200,000	Network i2i 5.65% 15/4/2171	192,654	0.01	EUR 1,203,000	Repsol International Finance 4.247% 11/12/2170	1,056,388	0.06
		3,592,272	0.22	EUR 500,000	Saipem Finance International 2.625% 7/1/2025*	447,285	0.03
USD 2,048,000	墨西哥 Alpek 3.25% 25/2/2031	1,744,266	0.11	EUR 1,000,000	Saipem Finance International 3.375% 15/7/2026	836,741	0.05
USD 860,000	Banco Mercantil del Norte 6.625% 24/1/2171	735,184	0.04	USD 1,317,000	Sensata Technologies 4% 15/4/2029	1,152,428	0.07
USD 1,391,000	Banco Mercantil del Norte 7.5% 27/9/2170	1,272,904	0.08	USD 943,000	Sensata Technologies 5% 1/10/2025	925,661	0.05
USD 2,318,000	Banco Mercantil del Norte 7.625% 6/10/2170	2,187,172	0.13	USD 236,000	Sensata Technologies 5.625% 1/11/2024	237,498	0.01
USD 3,811,000	BBVA Bancomer 5.125% 18/1/2033	3,410,826	0.20	USD 879,000	Sensata Technologies 5.875% 1/9/2030	860,330	0.05
USD 3,434,000	BBVA Bancomer 5.875% 13/9/2034	3,163,117	0.19	EUR 745,616	Summer BidCo 9% 15/11/2025*	608,383	0.04
USD 3,463,000	Braskem Idesa SAPI 6.99% 20/2/2032*	2,715,362	0.16	EUR 632,123	Summer BidCo 9% 15/11/2025	515,212	0.03
USD 2,625,000	Cemex 3.875% 11/7/2031	2,219,615	0.13	EUR 544,000	Teva Pharmaceutical Finance Netherlands II 1.25% 31/3/2023	532,373	0.03
USD 5,332,000	Cemex 5.125% 8/9/2170	4,518,870	0.27	EUR 500,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	372,686	0.02
USD 943,000	Cemex 5.2% 17/9/2030*	864,330	0.05	EUR 1,154,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	1,015,438	0.06
USD 2,031,000	GCC 3.614% 20/4/2032	1,744,883	0.10	EUR 887,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	735,720	0.04
USD 2,099,000	Grupo Bimbo 5.95% 17/7/2171*	2,084,921	0.12	EUR 2,000,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	1,926,295	0.11
USD 89,888	Grupo Posadas 4% 30/12/2027	63,877	0.01	EUR 1,000,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	992,262	0.06
USD 3,674,000	Industrias Penoles 4.15% 12/9/2029	3,411,557	0.20	USD 5,223,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	4,426,545	0.26
USD 4,737,000	Metalsa S A P I De 3.75% 4/5/2031	3,598,983	0.21	USD 1,279,000	Teva Pharmaceutical Finance Netherlands III 4.1% 1/10/2046	850,145	0.05
USD 2,228,000	Nemak 3.625% 28/6/2031	1,703,305	0.10	USD 3,637,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	3,223,855	0.19
USD 1,997,000	Orbia Advance 5.5% 15/1/2048	1,717,385	0.10	USD 240,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	231,700	0.01
USD 1,824,000	Orbia Advance 5.875% 17/9/2044	1,658,695	0.10	USD 937,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	933,172	0.06
		38,815,252	2.30	USD 1,982,000	Trivium Packaging Finance 5.5% 15/8/2026	1,906,070	0.11
USD 400,000	蒙古 Mongolia Government International Bond 8.75% 9/3/2024*	404,227	0.02	USD 4,922,000	Trivium Packaging Finance 8.5% 15/8/2027*	4,675,403	0.28
EUR 1,600,000	荷蘭 Abertis Infraestructuras Finance 3.248% 24/2/2171	1,379,794	0.08	EUR 1,973,000	United 4% 15/11/2027	1,596,174	0.09
USD 2,917,000	Arcos Dorados 6.125% 27/5/2029	2,819,514	0.17	EUR 1,187,000			

[216] BlackRock Global Funds (BGF)

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 800,000	ZF Europe Finance 2.5% 23/10/2027	637,827	0.04	南非			
USD 644,000	Ziggo 4.875% 15/1/2030	544,180	0.03	USD 1,800,000	Growthpoint Properties International Pty 5.872% 2/5/2023	1,799,280	0.11
USD 1,324,000	Ziggo Bond 5.125% 28/2/2030	1,054,420	0.06	韓國			
USD 200,000	Ziggo Bond 6% 15/1/2027	178,783	0.01	USD 400,000	KDB Life Insurance 7.5% 21/11/2170	370,000	0.02
56,671,211				USD 200,000	Woori Bank 4.25% 4/4/2171	194,685	0.01
3.34				564,685			
0.01				西班牙			
0.01				EUR 1,600,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2170	1,514,748	0.09
0.16				EUR 1,600,000	Banco Bilbao Vizcaya Argentaria 6% 29/6/2171*	1,552,605	0.09
0.10				EUR 2,500,000	Banco de Sabadell 2.5% 15/4/2031	2,138,916	0.13
0.11				EUR 800,000	Banco Santander 4.375% 14/4/2171	682,142	0.04
0.19				EUR 1,600,000	CaixaBank 6.375% 19/12/2170	1,590,445	0.09
0.08				EUR 8,300,000	Cellnex Telecom 0.75% 20/11/2031	6,309,224	0.37
0.02				EUR 400,000	Cellnex Telecom 1% 20/4/2027	341,141	0.02
0.04				EUR 400,000	Cellnex Telecom 1.75% 23/10/2030	305,035	0.02
0.11				EUR 1,706,000	Food Service Project 5.5% 21/1/2027	1,494,750	0.09
0.20				EUR 810,000	Grupo Antolin-Irausa 3.375% 30/4/2026	666,464	0.04
0.20				EUR 1,405,000	Grupo Antolin-Irausa 3.5% 30/4/2028	1,031,096	0.06
1.21				EUR 400,000	International Consolidated Airlines 0.625% 17/11/2022	397,907	0.03
0.15				EUR 2,100,000	International Consolidated Airlines 1.125% 18/5/2028	1,383,005	0.08
0.13				EUR 1,300,000	International Consolidated Airlines 2.75% 25/3/2025	1,141,203	0.07
0.28				EUR 900,000	International Consolidated Airlines 3.75% 25/3/2029	667,034	0.04
0.26				EUR 719,000	Kaixo Bondco Telecom 5.125% 30/9/2029*	590,244	0.03
0.14				EUR 2,665,000	Lorca Telecom Bondco 4% 18/9/2027	2,400,147	0.14
0.12				EUR 235,000	Tendam Brands 5% 15/9/2024*	223,916	0.01
0.02				EUR 440,000	Tendam Brands 5.517% 15/9/2024*	422,331	0.03
0.02				24,852,353			
0.13				斯里蘭卡			
0.28				USD 1,150,000	Sri Lanka Government International Bond 6.85% 14/3/2024	388,275	0.02
0.15				瑞典			
0.13				EUR 925,000	Fastighets Balder 2.873% 2/6/2081	654,534	0.04
0.11				EUR 2,275,000	Heimstaden Bostad 2.625% 1/5/2171	1,648,948	0.10
0.10				EUR 300,000	Intrum 3% 15/9/2027*	248,975	0.01
0.02				EUR 1,608,000	Intrum 4.875% 15/8/2025	1,538,232	0.09
0.03				EUR 593,000	Verisure 3.25% 15/2/2027	511,428	0.03
0.01				EUR 1,160,000	Verisure 3.5% 15/5/2023	1,149,255	0.07
0.01				EUR 645,000	Verisure 3.875% 15/7/2026	579,453	0.03
0.03				6,330,825			
0.03				瑞士			
0.05				USD 590,000	Credit Suisse 5.25% 11/2/2171	444,698	0.03
0.11				USD 2,000,000	Credit Suisse 6.25% 18/12/2170	1,801,944	0.11
0.08				USD 864,000	Credit Suisse 6.25% 18/12/2170	778,440	0.04

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

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

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 1,500,000	Credit Suisse 7.25% 12/3/2171*	1,238,413	0.07	GBP 117,000	Iceland Bondco 4.375% 15/5/2028	87,965	0.00
USD 400,000	Credit Suisse 7.5% 11/6/2171*	380,884	0.02	GBP 1,400,000	Iceland Bondco 4.625% 15/3/2025	1,186,795	0.07
USD 680,000	UBS 4.375% 10/8/2171	513,933	0.03	GBP 1,067,000	Iron Mountain UK 3.875% 15/11/2025	1,130,718	0.07
		5,158,312	0.30	EUR 1,200,000	Jaguar Land Rover Automotive 4.5% 15/1/2026	1,006,466	0.06
	泰國			EUR 1,140,000	Jaguar Land Rover Automotive 4.5% 15/7/2028*	821,809	0.05
USD 200,000	Kasikornbank Hong Kong 3.343% 2/10/2031	179,353	0.01	USD 200,000	Jaguar Land Rover Automotive 5.875% 15/1/2028	152,423	0.01
USD 200,000	Minor International 2.7% 19/1/2171	182,121	0.01	EUR 2,100,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	1,831,464	0.11
USD 200,000	TMBThanachart Bank 4.9% 2/6/2171	185,750	0.01	USD 640,000	Jaguar Land Rover Automotive 7.75% 15/10/2025	588,878	0.03
		547,224	0.03	GBP 461,000	Jerrold Finco 4.875% 15/1/2026	458,315	0.03
	土耳其			GBP 1,487,000	Jerrold Finco 5.25% 15/1/2027	1,509,677	0.09
USD 1,339,000	KOC 5.25% 15/3/2023	1,329,754	0.08	USD 1,302,000	Liquid Telecommunications Financing 5.5% 4/9/2026	1,080,660	0.06
USD 874,000	KOC 6.5% 11/3/2025	823,737	0.05	GBP 2,295,000	Market Bidco Finco 5.5% 4/11/2027	2,204,585	0.13
USD 1,566,000	Turk Telekomunikasyon 6.875% 28/2/2025	1,402,314	0.08	USD 831,000	Merlin Entertainments 5.75% 15/6/2026	787,818	0.05
USD 2,229,000	Turkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026	2,069,431	0.12	GBP 200,000	Nationwide Building Society 5.75% 20/12/2170	205,697	0.01
		5,625,236	0.33	USD 2,213,000	Neptune Energy Bondco 6.625% 15/5/2025*	2,143,143	0.13
	阿拉伯聯合大公國			USD 400,000	Neptune Energy Bondco 6.625% 15/5/2025	387,373	0.02
USD 3,140,000	Oztel SPC 5.625% 24/10/2023	3,154,962	0.19	GBP 1,589,000	Ocado 3.875% 8/10/2026*	1,465,933	0.09
	英國			GBP 590,000	Premier Foods Finance 3.5% 15/10/2026	607,624	0.04
USD 384,257	Ardonagh Midco 2 11.5% 15/1/2027	390,982	0.02	EUR 835,000	Rolls-Royce 4.625% 16/2/2026*	803,341	0.05
GBP 1,000,000	Arqiva Broadcast Finance 6.75% 30/9/2023	1,151,790	0.07	USD 2,338,000	Rolls-Royce 5.75% 15/10/2027	2,130,245	0.13
USD 2,075,000	Barclays 4.375% 15/12/2170	1,561,533	0.09	EUR 672,000	Sherwood Financing 4.5% 15/11/2026*	566,975	0.03
USD 400,000	Barclays 5.2% 12/5/2026	397,827	0.03	GBP 611,000	Stonegate Pub Financing 2019 8% 13/7/2025	652,126	0.04
USD 400,000	Barclays 6.125% 15/12/2170	369,983	0.02	GBP 3,164,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	3,378,030	0.20
GBP 200,000	Barclays 6.375% 15/3/2171	212,145	0.01	GBP 827,000	Thames Water Kemble Finance 4.625% 19/5/2026	849,404	0.05
GBP 1,400,000	Barclays 7.125% 15/9/2170*	1,549,529	0.09	GBP 1,600,000	Unique Pub Finance 6.464% 30/3/2032	2,203,098	0.13
USD 1,890,000	Barclays 8% 15/12/2170	1,841,514	0.11	GBP 973,000	Very Funding 6.5% 1/8/2026*	843,527	0.05
GBP 1,100,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	1,040,197	0.06	EUR 563,000	Virgin Media Finance 3.75% 15/7/2030	442,134	0.03
GBP 2,404,000	Bellis Acquisition 3.25% 16/2/2026	2,211,770	0.13	GBP 400,000	Virgin Media Secured Finance 4.25% 15/1/2030	391,745	0.02
GBP 1,226,000	Bellis Acquisition 4.5% 16/2/2026	1,144,774	0.07	USD 697,000	Virgin Media Secured Finance 4.5% 15/8/2030	579,056	0.03
USD 2,455,000	Bidvest UK 3.625% 23/9/2026	2,256,808	0.13	GBP 100,000	Virgin Media Secured Finance 5.25% 15/5/2029	103,384	0.01
EUR 171,297	Codere New Topco 7.5% 30/11/2027	130,769	0.01	GBP 1,100,000	Vmed O2 UK Financing I 4% 31/1/2029	1,085,637	0.06
GBP 3,146,000	Constellation Automotive Financing 4.875% 15/7/2027*	2,900,756	0.17	USD 236,000	Vmed O2 UK Financing I 4.25% 31/1/2031	189,739	0.01
EUR 837,000	EC Finance 3% 15/10/2026	773,692	0.05	GBP 2,174,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,098,775	0.12
EUR 280,000	eG Global Finance 3.625% 7/2/2024*	263,203	0.01	USD 1,243,000	Vmed O2 UK Financing I 4.75% 15/7/2031	1,009,346	0.06
EUR 200,000	eG Global Finance 4.375% 7/2/2025	185,546	0.01	EUR 1,300,000	Vodafone 2.625% 27/8/2080	1,168,748	0.07
EUR 834,000	eG Global Finance 6.25% 30/10/2025	783,440	0.05	EUR 2,024,000	Vodafone 4.2% 3/10/2078	1,850,328	0.11
USD 1,627,000	eG Global Finance 6.75% 7/2/2025	1,539,654	0.09	USD 1,000,000	Vodafone 6.25% 3/10/2078	973,750	0.06
USD 816,000	eG Global Finance 8.5% 30/10/2025	792,516	0.04			64,456,542	3.81
GBP 100,000	Greene King Finance 3.28% 15/12/2034	94,996	0.01		美國		
GBP 100,000	Greene King Finance 3.56% 15/3/2036	95,190	0.01	USD 102,000	1 Automotive 4% 15/8/2028	87,831	0.01
USD 376,000	Harbour Energy 5.5% 15/10/2026	343,113	0.02	USD 279,000	180 Medical 3.875% 15/10/2029	243,308	0.01
GBP 957,000	Heathrow Finance 4.125% 1/9/2029	940,505	0.05				
GBP 600,000	Heathrow Finance 4.75% 1/3/2024	687,476	0.04				
USD 285,000	HSBC 4.6% 17/6/2171	224,431	0.01				
USD 2,080,000	HSBC Bank 3.127% 19/12/2170	1,595,672	0.10				

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 157,000	Acadia Healthcare 5% 15/4/2029	146,256	0.01	USD 1,881,690	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	1,798,252	0.11
USD 312,000	Acadia Healthcare 5.5% 1/7/2028	294,087	0.02	USD 3,622,604	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	3,291,818	0.19
USD 598,000	ACI Worldwide 5.75% 15/8/2026	594,896	0.04	USD 269,000	American Builders & Contractors Supply 3.875% 15/11/2029	223,606	0.01
USD 1,024,000	Acrisure / Acrisure Finance 6% 1/8/2029	836,173	0.05	USD 76,000	American Builders & Contractors Supply 4% 15/1/2028	68,902	0.00
USD 2,027,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,704,748	0.10	USD 285,000	AMN Healthcare 4% 15/4/2029	245,581	0.01
USD 209,000	AdaptHealth 5.125% 1/3/2030	179,610	0.01	USD 401,000	Amsted Industries 5.625% 1/7/2027	391,566	0.02
USD 217,000	AdaptHealth 6.125% 1/8/2028	201,972	0.01	USD 1,251,000	AmWINS 4.875% 30/6/2029	1,094,036	0.06
USD 500,000	Adient US 9% 15/4/2025	518,205	0.03	USD 828,000	ANGI 3.875% 15/8/2028	631,634	0.04
USD 97,000	ADT Security 4.125% 15/6/2023	96,369	0.01	USD 1,018,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	933,766	0.05
USD 169,000	ADT Security 4.875% 15/7/2032	142,753	0.01	USD 589,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	559,020	0.03
USD 549,000	Advanced Drainage Systems 5% 30/9/2027	524,130	0.03	USD 245,000	Antero Resources 7.625% 1/2/2029	252,648	0.01
USD 1,973,000	Advanced Drainage Systems 6.375% 15/6/2030	1,954,085	0.12	USD 824,000	Apache 4.25% 15/1/2030	743,000	0.04
USD 2,768,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	2,794,468	0.16	USD 1,876,000	Apache 5.1% 1/9/2040	1,612,476	0.10
USD 653,000	Ahead DB 6.625% 1/5/2028	589,476	0.04	USD 259,000	Apache 5.25% 1/2/2042	217,706	0.01
USD 1,548,000	AHP Health Partners 5.75% 15/7/2029	1,191,604	0.07	USD 487,000	Apache 5.35% 1/7/2049	398,548	0.02
USD 1,328,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	1,191,820	0.07	USD 595,000	API DE 4.125% 15/7/2029	485,815	0.03
USD 567,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	468,484	0.03	USD 485,000	API DE 4.75% 15/10/2029	401,925	0.02
USD 1,054,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	965,485	0.05	USD 1,228,000	APX 5.75% 15/7/2029	1,010,310	0.06
USD 763,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	667,053	0.04	USD 720,000	APX 6.75% 15/2/2027	706,342	0.04
USD 216,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	205,779	0.01	USD 1,465,000	Aramark Services 5% 1/4/2025	1,432,623	0.08
USD 413,000	Allegiant Travel 7.25% 15/8/2027	410,672	0.02	USD 1,780,000	Aramark Services 5% 1/2/2028	1,642,625	0.10
USD 6,107,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	5,531,604	0.33	USD 1,334,000	Aramark Services 6.375% 1/5/2025	1,315,671	0.08
USD 5,731,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	4,982,563	0.30	USD 336,000	Arches Buyer 4.25% 1/6/2028	272,713	0.02
USD 7,929,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	7,288,654	0.43	USD 3,387,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	3,112,941	0.19
USD 4,693,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	3,521,996	0.21	USD 1,420,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	1,342,908	0.08
USD 5,366,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	5,046,944	0.30	USD 567,000	Arconic 6% 15/5/2025	557,263	0.03
USD 2,607,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	2,369,020	0.14	USD 1,461,000	Arconic 6.125% 15/2/2028	1,373,783	0.08
USD 381,000	Allison Transmission 5.875% 1/6/2029	361,150	0.02	USD 1,676,000	Arcosa 4.375% 15/4/2029	1,521,037	0.09
USD 719,000	AMC Entertainment 7.5% 15/2/2029	619,086	0.04	EUR 881,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	730,523	0.04
USD 492,000	AMC Networks 4.25% 15/2/2029	402,259	0.02	EUR 400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	316,538	0.02
USD 234,000	AMC Networks 4.75% 1/8/2025	217,591	0.01	USD 415,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	355,094	0.02
USD 9,000	AMC Networks 5% 1/4/2024	8,788	0.00	USD 6,788,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	5,544,472	0.33
USD 4,395,000	American Airlines 11.75% 15/7/2025	4,839,342	0.29	USD 1,922,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,896,197	0.11
				EUR 900,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	733,046	0.04
				USD 537,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	470,541	0.03

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

至 2022 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
GBP 355,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	315,793	0.02	USD 1,861,000	Booz Allen Hamilton 4% 1/7/2029	1,658,566	0.10
GBP 264,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	239,257	0.02	EUR 3,375,000	Boxer Parent 6.5% 2/10/2025	3,276,275	0.19
USD 771,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	732,460	0.04	USD 2,050,000	Boxer Parent 7.125% 2/10/2025	2,031,550	0.12
USD 217,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	157,730	0.01	USD 2,235,000	Boxer Parent 9.125% 1/3/2026	2,153,611	0.13
USD 496,000	Aretex Escrow Issuer 7.5% 1/4/2029	428,463	0.03	USD 537,000	Boyd Gaming 4.75% 1/12/2027	501,945	0.03
USD 874,000	Arko 5.125% 15/11/2029	734,949	0.04	USD 1,549,000	Boyd Gaming 4.75% 15/6/2031	1,358,086	0.08
USD 326,000	Asbury Automotive 4.5% 1/3/2028	293,606	0.02	USD 1,492,000	Boyne USA 4.75% 15/5/2029	1,332,347	0.08
USD 65,000	Asbury Automotive 4.75% 1/3/2030	55,602	0.00	USD 209,000	Brink's 5.5% 15/7/2025	203,533	0.01
USD 723,000	Asbury Automotive 5% 15/2/2032	607,279	0.04	USD 816,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco 4.5% 1/4/2027	695,244	0.04
USD 1,223,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,103,262	0.06	USD 564,000	Buckeye Partners 4.125% 1/3/2025	528,598	0.03
USD 165,000	Ascent Resources Utica / ARU Finance 8.25% 31/12/2028	162,336	0.01	USD 297,000	Buckeye Partners 5.6% 15/10/2044	223,723	0.01
USD 2,121,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	2,570,737	0.15	USD 481,000	Buckeye Partners 5.85% 15/11/2043	372,139	0.02
USD 1,408,000	Ashland 3.375% 1/9/2031	1,184,771	0.07	USD 914,000	Cable One 1.125% 15/3/2028	750,957	0.05
USD 401,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	323,964	0.02	USD 1,302,000	Cable One 4% 15/11/2030	1,091,148	0.06
USD 647,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	511,273	0.03	USD 944,000	Cablevision Lightpath 3.875% 15/9/2027	832,569	0.05
USD 180,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	161,215	0.01	USD 584,000	Cablevision Lightpath 5.625% 15/9/2028	482,354	0.03
USD 477,000	ATI 4.875% 1/10/2029	425,758	0.02	USD 2,541,000	Caesars Entertainment 4.625% 15/10/2029	2,063,762	0.12
USD 822,000	ATI 5.125% 1/10/2031	721,389	0.04	USD 5,282,000	Caesars Entertainment 6.25% 1/7/2025	5,168,220	0.31
EUR 100,000	Avantor Funding 3.875% 15/7/2028	91,995	0.01	USD 4,257,000	Caesars Entertainment 8.125% 1/7/2027	4,195,136	0.25
USD 722,000	Avantor Funding 3.875% 1/11/2029	628,236	0.04	USD 584,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	574,967	0.03
USD 3,214,000	Avantor Funding 4.625% 15/7/2028	2,960,608	0.17	USD 469,000	Callon Petroleum 6.375% 1/7/2026	436,822	0.03
USD 2,981,000	Avaya 6.125% 15/9/2028	1,637,493	0.10	USD 2,494,000	Callon Petroleum 7.5% 15/6/2030	2,312,873	0.14
USD 597,000	Avient 7.125% 1/8/2030	589,125	0.03	USD 2,716,000	Callon Petroleum 8% 1/8/2028	2,620,433	0.15
USD 144,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	126,180	0.01	USD 190,000	Calpine 3.75% 1/3/2031	156,299	0.01
USD 2,484,000	Axalta Coating Systems 3.375% 15/2/2029	2,067,731	0.12	USD 79,000	Calpine 4.5% 15/2/2028	72,086	0.00
USD 387,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	356,620	0.02	USD 230,000	Calpine 4.625% 1/2/2029	196,271	0.01
USD 176,000	Ball 2.875% 15/8/2030	143,504	0.01	USD 147,000	Calpine 5% 1/2/2031	123,655	0.01
USD 1,761,000	Ball 3.125% 15/9/2031	1,435,453	0.08	USD 2,331,000	Calpine 5.125% 15/3/2028	2,077,012	0.12
USD 490,000	BCPE Empire 7.625% 1/5/2027	442,921	0.03	USD 9,000	Calpine 5.25% 1/6/2026	8,765	0.00
USD 451,000	Beacon Roofing Supply 4.125% 15/5/2029	379,819	0.02	USD 750,000	Camelot Return Merger Sub 8.75% 1/8/2028	687,158	0.04
USD 4,737,000	Big River Steel / BRS Finance 6.625% 31/1/2029	4,710,979	0.28	USD 603,000	Cano Health 6.25% 1/10/2028	542,922	0.03
USD 1,156,000	Black Knight InfoServ 3.625% 1/9/2028	1,061,110	0.06	USD 173,000	Carpenter Technology 6.375% 15/7/2028	165,646	0.01
USD 5,688,000	Block 3.5% 1/6/2031	4,686,372	0.28	USD 789,000	Carpenter Technology 7.625% 15/3/2030	780,473	0.05
USD 363,000	Block Communications 4.875% 1/3/2028	331,978	0.02	USD 959,000	Carvana 4.875% 1/9/2029	552,688	0.03
USD 104,000	Booz Allen Hamilton 3.875% 1/9/2028	92,680	0.01	USD 478,000	Carvana 5.5% 15/4/2027	308,884	0.02
				USD 659,000	Carvana 10.25% 1/5/2030	524,739	0.03
				USD 629,000	Catalent Pharma Solutions 3.125% 15/2/2029	523,432	0.03
				USD 2,266,000	Catalent Pharma Solutions 3.5% 1/4/2030	1,878,276	0.11
				USD 120,000	Catalent Pharma Solutions 5% 15/7/2027	113,755	0.01
				USD 564,000	CCM Merger 6.375% 1/5/2026	532,213	0.03
				USD 3,913,000	CCO / CCO Capital 4.25% 1/2/2031	3,218,462	0.19
				USD 3,976,000	CCO / CCO Capital 4.25% 15/1/2034	3,077,676	0.18
				USD 729,000	CCO / CCO Capital 4.5% 15/8/2030	616,898	0.04
				USD 1,125,000	CCO / CCO Capital 4.5% 1/5/2032	919,097	0.05
				USD 576,000	CCO / CCO Capital 4.5% 1/6/2033	456,410	0.02

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,250,000	CCO / CCO Capital 4.75% 1/3/2030	1,083,378	0.06	USD 74,000	Chesapeake Energy 5.875% 1/2/2029	70,781	0.00
USD 2,624,000	CCO / CCO Capital 4.75% 1/2/2032	2,192,956	0.13	USD 2,890,000	Chesapeake Energy 6.75% 15/4/2029	2,836,349	0.17
USD 1,303,000	CCO / CCO Capital 5.125% 1/5/2027	1,244,437	0.07	USD 2,400,000	Chobani / Chobani Finance 4.625% 15/11/2028	2,103,616	0.12
USD 729,000	CCO / CCO Capital 5.375% 1/6/2029	671,478	0.04	USD 5,021,000	Chobani / Chobani Finance 7.5% 15/4/2025	4,784,148	0.28
USD 2,665,000	CCO / CCO Capital 6.375% 1/9/2029	2,596,376	0.15	USD 3,592,000	CHS/Community Health Systems 5.625% 15/3/2027	3,074,480	0.18
USD 783,000	CD&R Smokey Buyer 6.75% 15/7/2025	748,628	0.04	USD 1,580,000	CHS/Community Health Systems 6% 15/1/2029	1,302,861	0.07
USD 2,662,000	CDI Escrow Issuer 5.75% 1/4/2030	2,466,609	0.15	USD 1,387,000	CHS/Community Health Systems 6.125% 1/4/2030	823,892	0.05
USD 261,000	CDW / CDW Finance 3.25% 15/2/2029	227,417	0.01	USD 911,000	CHS/Community Health Systems 6.875% 15/4/2029	557,117	0.03
USD 199,000	CDW / CDW Finance 3.276% 1/12/2028	175,609	0.01	USD 57,000	CHS/Community Health Systems 8% 15/3/2026	52,974	0.00
USD 323,000	Cedar Fair 5.25% 15/7/2029	295,007	0.02	USD 1,464,000	Churchill Downs 4.75% 15/1/2028	1,323,566	0.08
USD 1,412,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	1,385,151	0.08	USD 1,255,000	Churchill Downs 5.5% 1/4/2027	1,205,242	0.07
USD 178,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	174,267	0.01	USD 455,000	Ciena 4% 31/1/2030	395,618	0.02
USD 780,000	Celanese US 6.165% 15/7/2027	784,229	0.05	USD 931,000	CITGO Petroleum 6.375% 15/6/2026	881,063	0.05
USD 3,241,000	Centene 2.45% 15/7/2028	2,737,538	0.16	USD 743,000	CITGO Petroleum 7% 15/6/2025	726,498	0.04
USD 3,978,000	Centene 2.5% 1/3/2031	3,171,699	0.19	USD 428,000	Civitas Resources 5% 15/10/2026	404,884	0.02
USD 1,952,000	Centene 2.625% 1/8/2031	1,565,632	0.09	USD 3,499,000	Clarivate Science 3.875% 1/7/2028	3,005,599	0.18
USD 3,629,000	Centene 3% 15/10/2030	3,045,573	0.18	USD 2,734,000	Clarivate Science 4.875% 1/7/2029	2,266,390	0.13
USD 896,000	Centene 4.625% 15/12/2029	848,154	0.05	USD 291,000	Clean Harbors 4.875% 15/7/2027	277,223	0.02
USD 454,000	Centennial Resource Production 6.875% 1/4/2027	438,723	0.03	USD 1,326,000	Clean Harbors 5.125% 15/7/2029	1,249,056	0.07
USD 921,000	Central Garden & Pet 4.125% 15/10/2030	770,700	0.05	USD 4,779,000	Clear Channel Outdoor 5.125% 15/8/2027	4,282,175	0.25
USD 779,000	Central Garden & Pet 4.125% 30/4/2031	641,772	0.04	USD 4,060,000	Clear Channel Outdoor 7.5% 1/6/2029	3,289,534	0.20
USD 2,374,000	Central Parent / CDK Global 7.25% 15/6/2029	2,270,019	0.13	USD 4,152,000	Clear Channel Outdoor 7.75% 15/4/2028	3,371,384	0.19
USD 3,492,000	Change Healthcare / Change Healthcare Finance 5.75% 1/3/2025	3,426,228	0.20	USD 1,972,000	Clearway Energy Operating 3.75% 15/1/2032	1,644,411	0.09
USD 153,000	Charles River Laboratories International 3.75% 15/3/2029	130,688	0.01	USD 337,000	Clearway Energy Operating 4.75% 15/3/2028	314,046	0.02
USD 657,000	Charles River Laboratories International 4% 15/3/2031	560,392	0.03	USD 2,823,000	Clydesdale Acquisition 6.625% 15/4/2029	2,710,709	0.16
USD 466,000	Charles River Laboratories International 4.25% 1/5/2028	427,898	0.03	USD 1,374,000	Clydesdale Acquisition 8.75% 15/4/2030	1,213,524	0.07
USD 1,445,000	Charter Communications Operating / Charter Communications Operating Capital 5.25% 1/4/2053	1,230,554	0.07	USD 2,029,000	CMG Media 8.875% 15/12/2027	1,776,390	0.10
USD 959,000	Charter Communications Operating / Charter Communications Operating Capital 5.5% 1/4/2063	816,520	0.05	USD 467,000	CNX Midstream Partners 4.75% 15/4/2030	397,506	0.02
EUR 2,200,000	Chemours 4% 15/5/2026*	2,057,468	0.12	USD 436,000	CNX Resources 6% 15/1/2029	409,378	0.03
USD 355,000	Chemours 5.75% 15/11/2028	320,070	0.02	USD 1,976,000	Colgate Energy Partners III 5.875% 1/7/2029	1,834,143	0.11
USD 3,802,000	Cheniere Energy 4.625% 15/10/2028	3,664,900	0.22	USD 1,512,000	Colgate Energy Partners III 7.75% 15/2/2026	1,510,993	0.08
USD 2,536,000	Cheniere Energy Partners 3.25% 31/1/2032	2,044,625	0.12	USD 308,000	Commercial Metals 4.125% 15/1/2030	269,673	0.02
USD 2,680,000	Cheniere Energy Partners 4% 1/3/2031	2,328,076	0.14	USD 330,000	Commercial Metals 4.375% 15/3/2032	280,130	0.02
USD 2,117,000	Cheniere Energy Partners 4.5% 1/10/2029	1,945,259	0.12	USD 1,998,000	CommScope 4.75% 1/9/2029	1,707,141	0.10
				USD 17,000	CommScope 6% 1/3/2026	16,043	0.00
				USD 648,000	CommScope 7.125% 1/7/2028	535,770	0.03
				USD 131,000	CommScope 8.25% 1/3/2027	112,963	0.01
				USD 2,631,000	CommScope Technologies 6% 15/6/2025	2,380,693	0.14

* 本證券全部或部分代表借貸證券。

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至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 934,000	Compass Diversified 5.25% 15/4/2029	796,272	0.05	USD 986,000	Dealer Tire / DT Issuer 8% 1/2/2028	896,844	0.05
USD 3,209,000	Condor Merger Sub 7.375% 15/2/2030	2,683,526	0.16	USD 459,000	Delta Air Lines 7% 1/5/2025	476,919	0.03
USD 6,118,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	5,613,195	0.33	USD 1,231,910	Delta Air Lines / SkyMiles IP 4.75% 20/10/2028	1,177,014	0.07
USD 345,000	Consensus Cloud Solutions 6% 15/10/2026	314,860	0.02	USD 714,000	Diamondback Energy 4.25% 15/3/2052	593,568	0.03
USD 319,000	Consensus Cloud Solutions 6.5% 15/10/2028	285,811	0.02	USD 833,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	771,675	0.05
USD 1,663,000	Consolidated Communications 6.5% 1/10/2028	1,359,503	0.08	USD 534,000	Dornoch Debt Merger Sub 6.625% 15/10/2029	419,847	0.02
USD 2,075,000	CoreLogic 4.5% 1/5/2028	1,637,082	0.10	USD 1,822,000	DT Midstream 4.125% 15/6/2029	1,597,748	0.09
EUR 2,293,000	Coty 3.875% 15/4/2026	2,138,777	0.13	USD 1,835,000	DT Midstream 4.375% 15/6/2031	1,576,733	0.09
USD 62,000	Coty /HFC Prestige Products / HFC Prestige International US 4.75% 15/1/2029	54,647	0.00	USD 2,149,000	Dun & Bradstreet 5% 15/12/2029	1,908,725	0.11
USD 831,000	Covanta 4.875% 1/12/2029	702,611	0.04	USD 417,000	Dycom Industries 4.5% 15/4/2029	375,947	0.02
USD 357,000	Covanta 5% 1/9/2030	302,441	0.02	USD 150,000	Elanco Animal Health 6.4% 28/8/2028	140,625	0.01
USD 404,000	CP Atlas Buyer 7% 1/12/2028	331,231	0.02	USD 6,009,000	Element Solutions 3.875% 1/9/2028	5,232,968	0.31
USD 4,918,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	4,338,742	0.26	USD 627,000	Embecka 6.75% 15/2/2030	596,872	0.03
USD 3,201,000	Crescent Energy Finance 7.25% 1/5/2026	3,062,253	0.18	USD 1,695,000	Enact 6.5% 15/8/2025	1,653,117	0.10
USD 220,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	205,467	0.01	USD 333,000	Encompass Health 4.5% 1/2/2028	292,774	0.02
USD 198,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	182,983	0.01	USD 812,000	Encompass Health 4.625% 1/4/2031	674,776	0.04
USD 377,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	373,805	0.02	USD 2,240,000	Encompass Health 4.75% 1/2/2030	1,921,005	0.11
USD 736,000	Crocs 4.125% 15/8/2031	579,833	0.03	GBP 500,000	Encore Capital 4.25% 1/6/2028	473,990	0.03
USD 185,000	Crocs 4.25% 15/3/2029	151,587	0.01	EUR 842,000	Encore Capital 4.875% 15/10/2025	817,037	0.05
USD 60,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	56,393	0.00	GBP 700,000	Encore Capital 5.375% 15/2/2026	763,543	0.05
USD 92,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	88,937	0.01	USD 442,000	Endurance International 6% 15/2/2029	326,175	0.02
USD 741,000	Crown Cork & Seal 7.375% 15/12/2026	771,733	0.05	USD 59,000	Energizer 4.375% 31/3/2029	47,991	0.00
USD 162,000	CrownRock / CrownRock Finance 5% 1/5/2029	149,335	0.01	USD 40,000	Energizer 4.75% 15/6/2028	33,497	0.00
USD 2,917,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	2,877,475	0.17	USD 491,000	Energizer 6.5% 31/12/2027	457,914	0.03
USD 700,000	CSC 3.375% 15/2/2031	531,748	0.03	USD 1,579,000	EnLink Midstream 5.375% 1/6/2029	1,477,959	0.09
USD 3,448,000	CSC 4.125% 1/12/2030	2,815,068	0.17	USD 1,357,000	EnLink Midstream 5.625% 15/1/2028	1,300,783	0.08
USD 1,888,000	CSC 4.5% 15/11/2031	1,526,689	0.09	USD 859,000	EnLink Midstream 6.5% 1/9/2030	853,485	0.05
USD 360,000	CSC 4.625% 1/12/2030	259,349	0.02	USD 894,000	EnLink Midstream Partners 4.15% 1/6/2025	874,947	0.05
USD 1,599,000	CSC 5.25% 1/6/2024	1,563,827	0.09	USD 1,057,000	EnLink Midstream Partners 4.4% 1/4/2024	1,058,839	0.06
USD 642,000	CSC 5.75% 15/1/2030	502,278	0.03	USD 193,000	EnLink Midstream Partners 4.85% 15/7/2026	190,135	0.01
USD 281,000	CTR Partnership / CareTrust Capital 3.875% 30/6/2028	237,195	0.01	USD 121,000	EnLink Midstream Partners 5.05% 1/4/2045	87,999	0.01
USD 1,162,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	1,153,634	0.07	USD 252,000	EnLink Midstream Partners 5.45% 1/6/2047	192,906	0.01
USD 1,902,000	Darling Ingredients 6% 15/6/2030	1,903,933	0.11	USD 413,000	EnLink Midstream Partners 5.6% 1/4/2044	327,759	0.02
USD 489,000	DCP Midstream Operating 5.125% 15/5/2029	479,831	0.03	USD 1,252,000	EnPro Industries 5.75% 15/10/2026	1,230,597	0.08
USD 140,000	DCP Midstream Operating 5.6% 1/4/2044	134,522	0.01	USD 413,000	Entegris 3.625% 1/5/2029	351,882	0.02
USD 181,000	DCP Midstream Operating 5.625% 15/7/2027	183,492	0.01	USD 663,000	Entegris 4.375% 15/4/2028	592,175	0.04
USD 504,000	DCP Midstream Operating 6.45% 3/11/2036	515,290	0.03	USD 5,346,000	Entegris Escrow 4.75% 15/4/2029	4,897,966	0.29
USD 637,000	DCP Midstream Operating 6.75% 15/9/2037	684,151	0.04	USD 761,000	Entegris Escrow 5.95% 15/6/2030	723,871	0.04
				USD 334,000	EQM Midstream Partners 4.125% 1/12/2026	302,520	0.02

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USD 100,000	EQM Midstream Partners 4.5% 15/1/2029	86,894	0.01	USD 490,000	Gartner 3.75% 1/10/2030	419,641	0.03
USD 2,114,000	EQM Midstream Partners 4.75% 15/1/2031	1,837,915	0.11	USD 518,000	Gartner 4.5% 1/7/2028	478,815	0.03
USD 273,000	EQM Midstream Partners 6% 1/7/2025	265,890	0.02	USD 1,715,000	Gates Global / Gates 6.25% 15/1/2026	1,627,398	0.10
USD 1,039,000	EQM Midstream Partners 6.5% 1/7/2027	1,004,498	0.06	USD 845,000	GCI 4.75% 15/10/2028	762,706	0.05
USD 329,000	EQM Midstream Partners 7.5% 1/6/2030	325,942	0.02	USD 928,000	GCP Applied Technologies 5.5% 15/4/2026	929,346	0.05
USD 1,143,000	Fair Isaac 4% 15/6/2028	1,011,127	0.06	USD 130,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	122,180	0.01
USD 554,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	485,285	0.03	USD 95,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	88,412	0.01
USD 254,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	208,672	0.01	USD 270,000	Global Payments 4.95% 15/8/2027	269,113	0.02
USD 4,179,000	First-Citizens Bank & Trust 6% 1/4/2036	4,237,029	0.25	USD 1,077,000	Global Payments 5.4% 15/8/2032	1,061,941	0.06
USD 2,140,000	Ford Motor 3.25% 12/2/2032	1,680,242	0.10	USD 1,362,000	Global Payments 5.95% 15/8/2052	1,339,475	0.08
USD 792,000	Ford Motor 4.75% 15/1/2043	600,997	0.04	USD 476,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	401,899	0.02
USD 663,000	Ford Motor 6.1% 19/8/2032	651,590	0.04	USD 415,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	390,656	0.02
USD 526,000	Ford Motor Credit 2.7% 10/8/2026	459,592	0.03	USD 675,000	Goodyear Tire & Rubber 5% 15/7/2029	608,344	0.04
USD 1,186,000	Ford Motor Credit 2.9% 16/2/2028	994,105	0.06	USD 443,000	Goodyear Tire & Rubber 5.625% 30/4/2033	383,646	0.02
USD 292,000	Ford Motor Credit 2.9% 10/2/2029	238,068	0.01	USD 543,000	Goodyear Tire & Rubber 9.5% 31/5/2025	568,108	0.03
USD 300,000	Ford Motor Credit 3.375% 13/11/2025	274,746	0.02	USD 449,000	GrafTech Finance 4.625% 15/12/2028	383,921	0.02
USD 1,300,000	Ford Motor Credit 3.625% 17/6/2031	1,054,909	0.06	EUR 400,000	Graphic Packaging International 2.625% 1/2/2029	340,457	0.02
USD 829,000	Ford Motor Credit 3.81% 9/1/2024	807,829	0.05	USD 425,000	Graphic Packaging International 3.5% 15/3/2028	375,469	0.02
USD 400,000	Ford Motor Credit 3.815% 2/11/2027	354,440	0.02	USD 165,000	Graphic Packaging International 3.5% 1/3/2029	142,372	0.01
USD 1,140,000	Ford Motor Credit 4% 13/11/2030	964,725	0.05	USD 227,000	Graphic Packaging International 4.75% 15/7/2027	216,832	0.01
USD 713,000	Ford Motor Credit 4.125% 17/8/2027	645,422	0.04	USD 582,000	GTCR AP Finance 8% 15/5/2027	565,648	0.03
USD 601,000	Ford Motor Credit 4.134% 4/8/2025	568,540	0.03	USD 123,500	Gulfport Energy 8% 17/5/2026	124,498	0.01
USD 422,000	Ford Motor Credit 4.271% 9/1/2027	387,183	0.02	USD 990,000	GYP III 4.625% 1/5/2029	834,861	0.05
USD 860,000	Ford Motor Credit 4.389% 8/1/2026	808,796	0.05	USD 92,000	H&E Equipment Services 3.875% 15/12/2028	78,344	0.00
GBP 500,000	Ford Motor Credit 4.535% 6/3/2025	549,996	0.03	USD 194,000	Harvest Midstream I 7.5% 1/9/2028	184,844	0.01
USD 200,000	Ford Motor Credit 4.687% 9/6/2025	192,101	0.01	USD 767,000	HAT I / HAT II 3.375% 15/6/2026	672,199	0.04
USD 996,000	Ford Motor Credit 4.95% 28/5/2027	941,364	0.06	USD 369,000	HB Fuller 4.25% 15/10/2028	326,914	0.02
USD 1,159,000	Ford Motor Credit 5.113% 3/5/2029	1,083,706	0.06	USD 1,270,000	HCA 4.625% 15/3/2052	1,067,245	0.06
USD 1,169,000	Ford Motor Credit 5.125% 16/6/2025	1,136,753	0.07	USD 2,406,000	HealthEquity 4.5% 1/10/2029	2,136,696	0.12
USD 433,000	Foundation Building Materials 6% 1/3/2029	352,334	0.02	USD 874,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	698,351	0.04
USD 1,653,000	Frontier Communications 5% 1/5/2028	1,454,309	0.09	USD 721,000	Herc 5.5% 15/7/2027	683,031	0.04
USD 893,000	Frontier Communications 5.875% 15/10/2027	834,730	0.05	USD 603,000	Hertz 4.625% 1/12/2026	517,334	0.03
USD 1,290,000	Frontier Communications 6% 15/1/2030	1,069,485	0.06	USD 325,000	Hertz 5% 1/12/2029	262,203	0.02
USD 1,804,000	Frontier Communications 6.75% 1/5/2029	1,564,420	0.10	USD 107,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	98,172	0.01
USD 2,219,000	Frontier Communications 8.75% 15/5/2030	2,294,113	0.14	USD 56,000	Hilcorp Energy I / Hilcorp Finance 6% 1/2/2031	50,865	0.00
USD 719,000	Garden Spinco 8.625% 20/7/2030	763,024	0.04	USD 132,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	125,910	0.01
USD 589,000	Gartner 3.625% 15/6/2029	507,326	0.02	USD 50,000	Hilcorp Energy I / Hilcorp Finance 6.25% 15/4/2032	45,256	0.00
				USD 56,000	Hilton Domestic Operating 3.625% 15/2/2032	45,135	0.00

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USD 550,000	Hilton Domestic Operating 3.75% 1/5/2029	474,596	0.03	USD 1,554,000	Kaiser Aluminum 4.625% 1/3/2028	1,339,002	0.08
USD 1,619,000	Hilton Domestic Operating 4% 1/5/2031	1,370,005	0.08	USD 255,000	KB Home 7.25% 15/7/2030	246,035	0.01
USD 1,000,000	Hilton Domestic Operating 4.875% 15/1/2030	915,404	0.05	USD 370,000	Ken Garff Automotive 4.875% 15/9/2028	313,275	0.02
USD 61,000	Hilton Domestic Operating 5.375% 1/5/2025	60,395	0.00	USD 2,169,000	Kinetik 5.875% 15/6/2030	2,070,594	0.12
USD 653,000	Hilton Domestic Operating 5.75% 1/5/2028	639,245	0.04	USD 1,115,000	Kobe US Midco 2 9.25% 1/11/2026	920,990	0.05
USD 183,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	174,995	0.01	USD 476,000	Kontoor Brands 4.125% 15/11/2029	407,962	0.02
USD 137,000	Hologic 3.25% 15/2/2029	116,860	0.01	USD 847,000	Korn Ferry 4.625% 15/12/2027	795,358	0.05
USD 758,000	Home Point Capital 5% 1/2/2026	539,309	0.03	USD 2,400,000	Kraft Heinz Foods 4.875% 1/10/2049	2,197,927	0.13
USD 608,000	Howard Hughes 4.125% 1/2/2029	501,862	0.03	USD 4,736,000	Kraft Heinz Foods 5.5% 1/6/2050	4,742,955	0.28
USD 296,000	Howard Hughes 4.375% 1/2/2031	234,445	0.01	USD 465,000	Kraft Heinz Foods 6.5% 9/2/2040	504,034	0.03
USD 679,000	Howard Hughes 5.375% 1/8/2028	602,468	0.04	EUR 1,100,000	Kronos International 3.75% 15/9/2025	1,004,953	0.06
USD 19,000	Howmet Aerospace 5.125% 1/10/2024	19,002	0.00	USD 1,290,000	LABL 5.875% 1/11/2028	1,152,030	0.07
USD 211,000	HUB International 5.625% 1/12/2029	185,013	0.01	USD 476,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	414,072	0.02
USD 3,737,000	HUB International 7% 1/5/2026	3,676,479	0.22	USD 280,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	238,444	0.01
USD 496,000	IAA 5.5% 15/6/2027	469,409	0.03	USD 150,000	Lamar Media 3.75% 15/2/2028	134,765	0.01
USD 1,178,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	1,008,074	0.06	USD 152,000	Lamar Media 4% 15/2/2030	132,509	0.01
USD 506,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	483,064	0.03	USD 1,335,000	Lamb Weston 4.125% 31/1/2030	1,204,611	0.07
USD 2,424,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	2,207,428	0.13	USD 1,558,000	Lamb Weston 4.375% 31/1/2032	1,385,149	0.08
USD 478,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	458,897	0.03	USD 59,000	Lamb Weston 4.875% 15/5/2028	56,377	0.00
USD 2,188,000	II-VI 5% 15/12/2029	1,971,858	0.11	USD 817,000	LBM Acquisition 6.25% 15/1/2029	613,349	0.04
USD 2,592,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	2,232,943	0.13	USD 1,320,000	LCM Investments II 4.875% 1/5/2029	1,108,281	0.07
USD 2,884,000	Imola Merger 4.75% 15/5/2029	2,462,273	0.15	USD 449,000	Legacy LifePoint Health 4.375% 15/2/2027	400,984	0.02
USD 98,000	Ingevity 3.875% 1/11/2028	84,903	0.00	USD 462,000	Legacy LifePoint Health 6.75% 15/4/2025	452,856	0.03
USD 311,000	Installed Building Products 5.75% 1/2/2028	287,334	0.02	USD 284,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	260,264	0.02
EUR 200,000	IQVIA 1.75% 15/3/2026	181,796	0.01	USD 342,000	Level 3 Financing 3.4% 1/3/2027	302,105	0.02
EUR 100,000	IQVIA 2.25% 15/3/2029	83,496	0.00	USD 618,000	Level 3 Financing 3.625% 15/1/2029	496,921	0.03
USD 722,000	IQVIA 5% 15/10/2026	704,740	0.04	USD 1,973,000	Level 3 Financing 3.75% 15/7/2029	1,591,856	0.09
USD 455,000	IQVIA 5% 15/5/2027	440,529	0.03	USD 1,151,000	Level 3 Financing 4.25% 1/7/2028	971,180	0.06
USD 465,000	IRB 7% 15/6/2025	466,732	0.03	USD 395,000	Level 3 Financing 4.625% 15/9/2027	349,549	0.02
USD 532,000	Iron Mountain 5.25% 15/7/2030	469,001	0.03	USD 448,000	Levi Strauss 3.5% 1/3/2031	376,983	0.02
USD 1,033,000	Iron Mountain 5.625% 15/7/2032	908,363	0.05	USD 1,659,000	Liberty Broadband 1.25% 30/9/2050	1,580,198	0.09
USD 532,000	Iron Mountain Information Management Services 5% 15/7/2032	442,805	0.03	USD 2,686,000	Liberty Broadband 2.75% 30/9/2050	2,598,732	0.15
USD 1,548,000	ITT 6.5% 1/8/2029	1,309,763	0.08	EUR 1,960,000	Liberty Mutual 3.625% 23/5/2059	1,782,418	0.11
USD 1,451,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,258,373	0.07	USD 1,037,000	Life Time 5.75% 15/1/2026	934,793	0.06
USD 396,000	JELD-WEN 6.25% 15/5/2025	387,589	0.02	USD 924,000	Life Time 8% 15/4/2026	819,436	0.05
USD 667,000	K Hovnanian Enterprises 7.75% 15/2/2026	660,173	0.04	USD 465,000	LifePoint Health 5.375% 15/1/2029	358,941	0.02
USD 313,000	K Hovnanian Enterprises 10% 15/11/2025	331,368	0.02	USD 914,655	Ligado Networks 15.5% 1/11/2023	464,370	0.03
USD 1,198,000	Kaiser Aluminum 4.5% 1/6/2031	947,643	0.06	USD 1,247,000	Lindblad Expeditions 6.75% 15/2/2027	1,148,568	0.07
				USD 3,066,000	Lions Gate Capital 5.5% 15/4/2029	2,447,220	0.14
				USD 544,000	Lithia Motors 3.875% 1/6/2029	461,802	0.03
				USD 1,228,000	Live Nation Entertainment 3.75% 15/1/2028	1,081,131	0.06

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 818,000	Live Nation Entertainment 4.75% 15/10/2027	751,631	0.05	USD 3,515,000	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	3,528,216	0.21
USD 113,000	Live Nation Entertainment 4.875% 1/11/2024	109,526	0.01	USD 717,000	Minerals Technologies 5% 1/7/2028	657,593	0.04
USD 3,996,000	Live Nation Entertainment 6.5% 15/5/2027	4,021,235	0.24	USD 4,624,000	Minerva Merger Sub 6.5% 15/2/2030	3,954,561	0.23
USD 549,000	LSF11 A5 HoldCo 6.625% 15/10/2029	463,167	0.03	USD 205,000	ModivCare 5.875% 15/11/2025	193,462	0.01
USD 1,169,000	Lumen Technologies 4% 15/2/2027	1,031,122	0.06	USD 783,000	Molina Healthcare 3.875% 15/11/2030	679,789	0.04
USD 1,879,000	Lumen Technologies 4.5% 15/1/2029	1,413,948	0.08	USD 1,288,000	Molina Healthcare 3.875% 15/5/2032	1,107,936	0.07
USD 2,511,000	Lumen Technologies 5.125% 15/12/2026	2,186,152	0.13	USD 350,000	Molina Healthcare 4.375% 15/6/2028	323,447	0.02
USD 2,198,000	Lumen Technologies 5.375% 15/6/2029	1,725,276	0.11	USD 1,000,000	MPH Acquisition 5.5% 1/9/2028	859,885	0.05
USD 289,000	Lumen Technologies 6.75% 1/12/2023	292,308	0.02	USD 1,728,000	MPLX 4.95% 14/3/2052	1,541,984	0.09
USD 254,000	Lumen Technologies 7.5% 1/4/2024	259,715	0.02	USD 5,418,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	4,148,342	0.24
USD 452,000	Lumen Technologies 7.65% 15/3/2042	363,765	0.02	USD 1,492,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	1,275,148	0.08
USD 1,386,000	Madison IAQ 5.875% 30/6/2029	1,146,161	0.07	USD 148,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	133,301	0.01
USD 5,037,000	Magallanes 5.141% 15/3/2052	4,109,119	0.24	USD 67,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	64,733	0.00
USD 2,679,000	Magallanes 5.391% 15/3/2062	2,183,937	0.13	USD 829,000	MSCI 3.25% 15/8/2033	665,260	0.04
USD 283,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	273,692	0.02	USD 905,000	MSCI 3.625% 1/9/2030	772,784	0.05
USD 845,000	MajorDrive IV 6.375% 1/6/2029	659,975	0.04	USD 624,000	MSCI 3.625% 1/11/2031	520,765	0.03
USD 300,000	MasTec 4.5% 15/8/2028	280,770	0.02	USD 249,000	MSCI 3.875% 15/2/2031	214,261	0.01
USD 3,512,000	Matador Resources 5.875% 15/9/2026	3,425,429	0.20	USD 441,000	Mueller Water Products 4% 15/6/2029	397,553	0.02
USD 939,000	Match II 3.625% 1/10/2031	737,051	0.04	USD 36,000	Murphy Oil 5.75% 15/8/2025	35,722	0.00
USD 1,273,000	Match II 4.125% 1/8/2030	1,054,682	0.06	USD 245,000	Murphy Oil 5.875% 1/12/2027	239,269	0.01
USD 318,000	Match II 4.625% 1/6/2028	283,535	0.02	USD 84,000	Murphy Oil 6.125% 1/12/2042	66,485	0.00
USD 27,000	Match II 5.625% 15/2/2029	25,380	0.00	USD 378,000	Nabors Industries 5.75% 1/2/2025	352,332	0.02
USD 452,000	Mattel 3.75% 1/4/2029	405,263	0.02	USD 1,763,000	Nabors Industries 7.375% 15/5/2027	1,710,110	0.10
USD 1,617,000	Mattel 5.45% 1/11/2041	1,488,167	0.09	USD 565,000	Nationstar Mortgage 5.125% 15/12/2030	447,240	0.03
USD 896,000	Mattel 6.2% 1/10/2040	895,280	0.05	USD 576,000	Nationstar Mortgage 6% 15/1/2027	514,919	0.03
USD 524,000	Mauser Packaging Solutions 5.5% 15/4/2024	507,780	0.03	USD 1,328,000	Navient 5.5% 15/3/2029	1,081,829	0.06
USD 325,000	Maxar Technologies 7.75% 15/6/2027	322,948	0.02	USD 263,000	Navient 5.875% 25/10/2024	254,773	0.02
USD 288,000	Medline Borrower 3.875% 1/4/2029	243,438	0.01	USD 674,000	Navient 6.125% 25/3/2024	659,712	0.04
USD 5,252,000	Medline Borrower 5.25% 1/10/2029	4,421,659	0.26	USD 527,000	NCR 5% 1/10/2028	494,583	0.03
USD 1,334,000	MercadoLibre 2.375% 14/1/2026	1,197,228	0.07	USD 721,000	NCR 5.125% 15/4/2029	675,166	0.04
USD 3,358,000	MercadoLibre 3.125% 14/1/2031	2,655,507	0.16	USD 356,000	NCR 6.125% 1/9/2029	340,744	0.02
USD 240,000	Meritor 4.5% 15/12/2028	246,673	0.01	USD 1,036,000	NESCO II 5.5% 15/4/2029	923,780	0.05
USD 971,000	Metis Merger Sub 6.5% 15/5/2029	836,638	0.05	USD 393,000	New Enterprise Stone & Lime 5.25% 15/7/2028	349,953	0.02
USD 205,000	MGIC Investment 5.25% 15/8/2028	191,506	0.01	USD 444,000	New Enterprise Stone & Lime 9.75% 15/7/2028	381,226	0.02
USD 831,000	MGM Resorts International 5.75% 15/6/2025	808,472	0.05	USD 4,157,000	New Fortress Energy 6.5% 30/9/2026	3,920,855	0.23
USD 507,000	MGM Resorts International 6% 15/3/2023	505,722	0.03	USD 4,333,000	New Fortress Energy 6.75% 15/9/2025	4,196,760	0.25
USD 2,104,000	MicroStrategy 6.125% 15/6/2028	1,767,678	0.11	USD 744,000	NextEra Energy Operating Partners 4.25% 15/7/2024	719,285	0.04
USD 453,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	424,185	0.03	USD 4,000	NextEra Energy Operating Partners 4.25% 15/9/2024	3,919	0.00
USD 1,028,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	903,859	0.05	USD 2,317,000	NFP 4.875% 15/8/2028	2,030,562	0.12
				USD 8,426,000	NFP 6.875% 15/8/2028	6,963,572	0.41
				USD 384,000	NFP 7.5% 1/10/2030	379,137	0.02
				USD 683,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	629,292	0.04
				USD 609,000	NGPL PipeCo 7.768% 15/12/2037	661,245	0.04

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USD 775,000	Nielsen Finance / Nielsen Finance 5.625% 1/10/2028	777,433	0.05	EUR 362,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	322,766	0.02
USD 941,000	Nielsen Finance / Nielsen Finance 5.875% 1/10/2030	942,920	0.06	USD 1,478,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,317,287	0.08
USD 1,745,000	NMG / Neiman Marcus 7.125% 1/4/2026	1,639,457	0.10	USD 2,124,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	1,863,937	0.11
USD 1,321,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,160,053	0.07	USD 556,000	OT Merger 7.875% 15/10/2029	403,347	0.02
USD 1,693,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028*	1,304,192	0.08	USD 562,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	472,567	0.03
USD 244,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	225,850	0.01	USD 63,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	52,645	0.00
USD 2,687,000	Novelis 3.25% 15/11/2026	2,383,675	0.14	USD 1,187,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,090,776	0.06
USD 3,052,000	Novelis 3.875% 15/8/2031	2,468,732	0.15	USD 36,000	Owens & Minor 6.625% 1/4/2030	33,176	0.00
USD 3,105,000	Novelis 4.75% 30/1/2030	2,717,869	0.16	USD 701,000	OWL Rock Core Income 5.5% 21/3/2025	674,264	0.04
USD 163,000	NRG Energy 3.625% 15/2/2031	129,611	0.01	USD 607,000	P&L Development / PLD Finance 7.75% 15/11/2025	489,527	0.03
USD 1,214,000	NRG Energy 3.875% 15/2/2032	965,555	0.06	USD 1,246,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	1,125,268	0.07
USD 341,000	NRG Energy 5.25% 15/6/2029	311,879	0.02	USD 149,000	PDC Energy 6.125% 15/9/2024	147,972	0.01
USD 260,000	NRG Energy 5.75% 15/1/2028	244,678	0.02	USD 978,000	Peninsula Pacific Entertainment / Peninsula Pacific Entertainment Finance 8.5% 15/11/2027	1,049,104	0.06
USD 1,761,000	NuStar Logistics 5.75% 1/10/2025	1,674,916	0.10	USD 483,000	Penske Automotive 3.5% 1/9/2025	455,377	0.03
USD 324,000	NuStar Logistics 6% 1/6/2026	307,270	0.02	USD 250,000	Periana 5.95% 19/4/2026	230,067	0.01
USD 81,000	NuStar Logistics 6.375% 1/10/2030	73,493	0.00	USD 714,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	643,818	0.04
USD 1,052,000	Occidental Petroleum 5.5% 1/12/2025	1,078,648	0.06	USD 3,067,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	2,887,442	0.17
USD 455,000	Occidental Petroleum 5.875% 1/9/2025	467,226	0.03	USD 752,000	Picasso Finance Sub 6.125% 15/6/2025	754,820	0.04
USD 296,000	Occidental Petroleum 6.125% 1/1/2031	308,017	0.02	USD 817,000	Pilgrim's Pride 3.5% 1/3/2032	664,284	0.04
USD 3,990,000	Occidental Petroleum 6.2% 15/3/2040	4,052,098	0.24	USD 1,344,000	Playtika 4.25% 15/3/2029	1,148,199	0.07
USD 438,000	Occidental Petroleum 6.45% 15/9/2036	470,793	0.03	USD 84,000	Post 4.625% 15/4/2030	73,191	0.00
USD 278,000	Occidental Petroleum 6.6% 15/3/2046	306,302	0.02	USD 351,000	Post 5.5% 15/12/2029	321,339	0.02
USD 2,949,000	Occidental Petroleum 6.625% 1/9/2030	3,154,545	0.19	USD 5,000	Post 5.75% 1/3/2027	4,897	0.00
USD 227,000	Occidental Petroleum 6.95% 1/7/2024	238,055	0.01	USD 1,487,000	PRA Health Sciences 2.875% 15/7/2026	1,330,188	0.08
USD 347,000	Occidental Petroleum 7.5% 1/5/2031	390,848	0.02	USD 531,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	390,769	0.02
USD 140,000	Occidental Petroleum 8% 15/7/2025	151,316	0.01	USD 511,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	358,783	0.02
USD 405,000	Occidental Petroleum 8.875% 15/7/2030	474,498	0.03	USD 541,000	Prestige Brands 3.75% 1/4/2031	432,261	0.03
EUR 697,000	Olympus Water US 3.875% 1/10/2028	583,919	0.03	USD 2,342,000	Prime Healthcare Services 7.25% 1/11/2025	2,076,405	0.12
EUR 695,000	Olympus Water US 5.375% 1/10/2029	548,682	0.03	USD 375,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	364,875	0.02
USD 296,000	OneMain Finance 3.5% 15/1/2027	246,168	0.01	USD 2,413,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,138,377	0.13
USD 693,000	OneMain Finance 4% 15/9/2030	526,327	0.03	USD 244,000	PTC 3.625% 15/2/2025	229,688	0.01
USD 196,000	OneMain Finance 5.375% 15/11/2029	163,201	0.01	USD 409,000	PTC 4% 15/2/2028	373,507	0.02
USD 828,000	OneMain Finance 6.625% 15/1/2028	767,121	0.04	USD 2,343,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	2,016,362	0.12
USD 1,385,000	OneMain Finance 6.875% 15/3/2025*	1,351,364	0.08	USD 5,785,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	4,318,560	0.25
USD 1,222,000	OneMain Finance 7.125% 15/3/2026	1,153,831	0.07				
USD 1,332,000	Open Text 4.125% 15/2/2030	1,074,957	0.06				
USD 356,000	Option Care Health 4.375% 31/10/2029	313,631	0.02				

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USD 827,000	Range Resources 4.875% 15/5/2025	803,691	0.05	USD 2,104,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	1,971,090	0.11
USD 757,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	691,725	0.04	EUR 400,000	Silgan 3.25% 15/3/2025	393,658	0.02
USD 595,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	450,080	0.03	USD 224,000	Silgan 4.125% 1/2/2028	206,905	0.02
USD 1,150,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	907,139	0.05	USD 1,849,000	Simmons Foods /Simmons Prepared Foods /Simmons Pet Food /Simmons Feed 4.625% 1/3/2029	1,639,547	0.10
USD 305,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	291,862	0.02	USD 2,999,000	Sinclair Television 4.125% 1/12/2030	2,479,453	0.15
USD 217,000	Resideo Funding 4% 1/9/2029	183,140	0.01	USD 1,479,000	Sirius XM Radio 3.125% 1/9/2026	1,319,093	0.08
USD 485,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	420,651	0.02	USD 1,520,000	Sirius XM Radio 3.875% 1/9/2031	1,238,123	0.07
USD 1,695,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,539,600	0.09	USD 363,000	Sirius XM Radio 4% 15/7/2028	318,995	0.02
USD 616,000	RLJ Lodging Trust 3.75% 1/7/2026	555,434	0.03	USD 330,000	Sirius XM Radio 4.125% 1/7/2030	281,737	0.02
USD 460,000	RLJ Lodging Trust 4% 15/9/2029	388,072	0.02	USD 2,054,000	Sirius XM Radio 5% 1/8/2027	1,943,680	0.11
USD 1,642,000	Rockcliff Energy II 5.5% 15/10/2029	1,524,671	0.09	USD 261,000	Sirius XM Radio 5.5% 1/7/2029	244,644	0.01
USD 1,891,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	1,591,957	0.09	USD 1,259,000	Six Flags Theme Parks 7% 1/7/2025	1,277,885	0.08
USD 218,000	Rockies Express Pipeline 4.95% 15/7/2029	197,274	0.01	USD 813,000	SLM 3.125% 2/11/2026	684,041	0.04
USD 591,000	Ryan Specialty 4.375% 1/2/2030	533,378	0.03	USD 1,080,000	SM Energy 5.625% 1/6/2025	1,052,050	0.06
USD 941,000	Sabre GLBL 7.375% 1/9/2025	894,892	0.05	USD 612,000	SM Energy 6.5% 15/7/2028	594,610	0.03
USD 1,236,000	Sabre GLBL 9.25% 15/4/2025	1,222,596	0.07	USD 143,000	SM Energy 6.625% 15/1/2027	139,624	0.01
USD 508,000	Sasol Financing USA 4.375% 18/9/2026	473,815	0.03	USD 540,000	SM Energy 6.75% 15/9/2026	531,301	0.03
USD 1,202,000	Sasol Financing USA 5.5% 18/3/2031	1,009,322	0.06	USD 286,000	Sonic Automotive 4.625% 15/11/2029	243,500	0.01
USD 1,793,000	Sasol Financing USA 5.875% 27/3/2024	1,793,448	0.11	USD 4,312,000	Sotheby's 7.375% 15/10/2027	4,071,714	0.24
USD 1,568,000	SBA Communications 3.125% 1/2/2029	1,295,894	0.08	USD 2,033,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,790,371	0.11
USD 2,702,000	SBA Communications 3.875% 15/2/2027	2,477,800	0.15	USD 107,000	Southwestern Energy 4.75% 1/2/2032	95,526	0.01
USD 375,000	Science Applications International 4.875% 1/4/2028	347,318	0.02	USD 1,953,000	Southwestern Energy 5.375% 1/2/2029	1,834,365	0.11
USD 440,000	Scientific Games International 7% 15/5/2028	430,837	0.03	USD 55,000	Southwestern Energy 5.7% 23/1/2025	55,066	0.00
USD 373,000	Scientific Games International 7.25% 15/11/2029	367,990	0.02	USD 999,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	901,825	0.05
USD 599,000	Scientific Games International 8.625% 1/7/2025	617,262	0.04	USD 595,000	Spectrum Brands 5% 1/10/2029	520,602	0.03
EUR 1,427,000	SCIL IV / SCIL USA 4.375% 1/11/2026*	1,188,254	0.07	USD 569,000	Sprint 7.625% 1/3/2026	604,588	0.04
USD 1,180,000	SCIL IV / SCIL USA 5.375% 1/11/2026	987,135	0.06	USD 3,010,000	Sprint Capital 6.875% 15/11/2028	3,205,755	0.19
USD 285,000	Scotts Miracle-Gro 4% 1/4/2031	216,280	0.01	USD 6,453,000	Sprint Capital 8.75% 15/3/2032	7,831,490	0.46
USD 122,000	Scotts Miracle-Gro 4.375% 1/2/2032	93,949	0.01	USD 3,893,000	SRM Escrow Issuer 6% 1/11/2028	3,525,481	0.20
USD 57,000	Scripps Escrow II 3.875% 15/1/2029	48,243	0.00	USD 2,468,000	SRS Distribution 4.625% 1/7/2028	2,189,468	0.13
USD 1,159,000	Sealed Air 4% 1/12/2027	1,059,228	0.06	USD 2,557,000	SRS Distribution 6% 1/12/2029	2,078,779	0.12
USD 82,000	Sealed Air 5.125% 1/12/2024	81,301	0.01	USD 2,063,000	SRS Distribution 6.125% 1/7/2029	1,715,054	0.10
USD 2,467,000	Sensata Technologies 4.375% 15/2/2030	2,201,874	0.13	USD 4,692,000	SS&C Technologies 5.5% 30/9/2027	4,463,382	0.26
USD 246,000	Service International/US 3.375% 15/8/2030	202,819	0.01	USD 441,000	Stagwell Global 5.625% 15/8/2029	375,560	0.02
USD 1,603,000	Service International/US 4% 15/5/2031	1,372,862	0.08	EUR 100,000	Standard Industries 2.25% 21/11/2026	84,381	0.01
USD 97,000	Service International/US 5.125% 1/6/2029	92,005	0.01	USD 283,000	Standard Industries 3.375% 15/1/2031	211,504	0.01
				USD 2,082,000	Standard Industries 4.375% 15/7/2030	1,678,458	0.10
				USD 34,000	Standard Industries 4.75% 15/1/2028	29,859	0.00
				USD 358,000	Standard Industries 5% 15/2/2027	328,942	0.02
				USD 1,410,000	Staples 7.5% 15/4/2026	1,201,960	0.07
				USD 337,000	Starwood Property Trust 4.375% 15/1/2027	302,625	0.02

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持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 656,000	Starwood Property Trust 5.5% 1/11/2023	653,871	0.04	USD 685,000	Tenet Healthcare 6.25% 1/2/2027	658,998	0.04
USD 463,000	Station Casinos 4.5% 15/2/2028	399,138	0.02	USD 1,467,000	Terex 5% 15/5/2029	1,311,351	0.08
USD 1,317,000	Station Casinos 4.625% 1/12/2031	1,102,092	0.07	USD 201,000	Thor Industries 4% 15/10/2029	163,192	0.01
USD 157,000	Stericycle 3.875% 15/1/2029	136,241	0.01	USD 272,000	Titan International 7% 30/4/2028	260,761	0.02
USD 621,000	Stevens 6.125% 1/10/2026*	622,788	0.04	USD 5,227,000	TK Elevator US Newco 5.25% 15/7/2027	4,803,214	0.28
USD 2,430,000	Stillwater Mining 4.5% 16/11/2029	2,005,011	0.12	USD 37,000	Tri Pointe Homes 5.25% 1/6/2027	33,665	0.00
USD 401,000	Suburban Propane Partners / Suburban Energy Finance 5% 1/6/2031	357,263	0.02	USD 163,000	Tri Pointe Homes 5.7% 15/6/2028	147,895	0.01
USD 275,000	Summer BC Bidco B 5.5% 31/10/2026	239,467	0.01	USD 2,800,000	Triumph 8.875% 1/6/2024	2,839,158	0.17
USD 750,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	682,493	0.04	USD 524,000	TTMT Escrow Issuer 8.625% 30/9/2027	527,246	0.03
USD 56,000	Sunoco / Sunoco Finance 6% 15/4/2027	54,418	0.00	USD 1,967,000	Twilio 3.875% 15/3/2031	1,592,562	0.09
USD 1,770,000	Surgery Center 6.75% 1/7/2025	1,708,988	0.10	USD 1,967,000	Twitter 3.875% 15/12/2027	1,834,227	0.11
USD 2,392,000	Surgery Center 10% 15/4/2027	2,415,872	0.14	USD 261,000	Twitter 5% 1/3/2030	245,771	0.01
USD 1,642,000	SWF Escrow Issuer 6.5% 1/10/2029	1,198,636	0.07	USD 1,647,000	Uber Technologies 0% 15/12/2025	1,420,464	0.09
USD 1,755,000	Switch 3.75% 15/9/2028	1,742,977	0.10	USD 3,052,000	Uber Technologies 4.5% 15/8/2029	2,658,466	0.16
USD 3,945,000	Switch 4.125% 15/6/2029	3,942,343	0.23	USD 1,561,000	Uber Technologies 6.25% 15/1/2028	1,492,886	0.09
USD 930,000	Synaptics 4% 15/6/2029	803,036	0.05	USD 949,000	Uber Technologies 7.5% 15/5/2025	958,959	0.06
USD 3,378,000	Syneos Health 3.625% 15/1/2029	2,883,392	0.17	USD 3,217,000	Uber Technologies 7.5% 15/9/2027	3,212,145	0.19
USD 175,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	159,962	0.01	USD 2,319,000	Uber Technologies 8% 1/11/2026	2,349,811	0.14
USD 120,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	105,801	0.01	EUR 1,093,000	UGI International 2.5% 1/12/2029	856,696	0.05
USD 553,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	489,405	0.03	USD 1,804,000	United Airlines 4.375% 15/4/2026	1,659,820	0.10
USD 3,723,000	Tap Rock Resources 7% 1/10/2026	3,531,508	0.21	USD 2,474,000	United Airlines 4.625% 15/4/2029	2,180,212	0.13
USD 78,000	Taylor Morrison Communities 5.125% 1/8/2030	67,039	0.00	USD 2,329,771	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	2,335,794	0.14
USD 871,000	Taylor Morrison Communities 5.875% 15/6/2027	838,712	0.05	USD 163,180	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	153,797	0.01
USD 127,000	Teleflex 4.625% 15/11/2027	119,475	0.01	USD 151,000	United Natural Foods 6.75% 15/10/2028	146,279	0.01
USD 617,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	612,532	0.04	USD 110,000	United Rentals North America 5.25% 15/1/2030	103,323	0.01
USD 1,251,000	Tempur Sealy International 3.875% 15/10/2031	964,611	0.06	USD 941,000	United States Steel 6.875% 1/3/2029	925,224	0.06
USD 287,000	Tempur Sealy International 4% 15/4/2029	237,492	0.01	USD 388,000	Uniti / Uniti Finance / CSL Capital 4.75% 15/4/2028	324,795	0.02
USD 165,000	Tenet Healthcare 4.25% 1/6/2029	143,202	0.01	USD 1,620,000	Uniti / Uniti Finance / CSL Capital 6.5% 15/2/2029	1,221,830	0.07
USD 960,000	Tenet Healthcare 4.375% 15/1/2030	839,335	0.05	USD 60,000	Univision Communications 5.125% 15/2/2025	58,118	0.00
USD 723,000	Tenet Healthcare 4.625% 1/9/2024	704,369	0.04	USD 173,000	Univision Communications 6.625% 1/6/2027	167,551	0.01
USD 147,000	Tenet Healthcare 4.625% 15/6/2028	133,826	0.01	USD 792,000	Univision Communications 7.375% 30/6/2030	785,046	0.05
USD 1,180,000	Tenet Healthcare 4.875% 1/1/2026	1,125,586	0.07	USD 144,000	US Foods 4.625% 1/6/2030	125,114	0.01
USD 503,000	Tenet Healthcare 5.125% 1/11/2027	468,989	0.03	USD 1,936,000	US Foods 4.75% 15/2/2029	1,727,861	0.10
USD 937,000	Tenet Healthcare 6.125% 1/10/2028	867,910	0.05	USD 376,000	US Foods 6.25% 15/4/2025	375,541	0.02
USD 1,381,000	Tenet Healthcare 6.125% 15/6/2030	1,320,512	0.08	USD 1,182,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	1,103,988	0.07
				USD 1,938,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	1,783,890	0.11
				USD 393,000	Vail Resorts 6.25% 15/5/2025	395,069	0.02
				USD 3,696,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	3,252,739	0.19
				USD 6,439,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	5,359,347	0.31

* 本證券全部或部分代表借貸證券。

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 3,193,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	2,776,999	0.16	USD 2,808,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,364,590	0.14
USD 2,708,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	2,228,017	0.13	USD 509,000	Wynn Resorts Finance / Wynn Resorts Capital 7.75% 15/4/2025	508,170	0.03
USD 6,875,000	Verscend Escrow 9.75% 15/8/2026	6,946,912	0.41	USD 145,000	Xerox 4.8% 1/3/2035	108,696	0.01
USD 2,899,000	Vertiv 4.125% 15/11/2028	2,525,725	0.15	USD 33,000	Yum! Brands 4.75% 15/1/2030	30,202	0.00
USD 1,212,000	Viasat 5.625% 15/9/2025	1,071,105	0.06	USD 72,000	Yum! Brands 5.35% 1/11/2043	61,980	0.00
USD 774,000	Viasat 6.5% 15/7/2028	598,162	0.04	USD 280,000	Yum! Brands 5.375% 1/4/2032	256,912	0.02
USD 1,690,000	Viavi Solutions 3.75% 1/10/2029	1,452,719	0.09	USD 8,797,000	Zayo 4% 1/3/2027	7,504,956	0.44
USD 825,000	VICI Properties 5.625% 15/5/2052	762,856	0.05	USD 7,868,000	Zayo 6.125% 1/3/2028	6,160,644	0.36
USD 392,000	VICI Properties / VICI Note 3.5% 15/2/2025	369,993	0.02	USD 3,362,000	ZoomInfo Technologies / ZoomInfo Finance 3.875% 1/2/2029	2,918,464	0.17
USD 174,000	VICI Properties / VICI Note 3.875% 15/2/2029	151,738	0.01			871,467,587	51.44
USD 542,000	VICI Properties / VICI Note 4.125% 15/8/2030	480,539	0.03	總債券		1,549,146,630	91.42
USD 64,000	VICI Properties / VICI Note 4.25% 1/12/2026	60,002	0.00	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		1,615,981,611	95.36
USD 29,000	VICI Properties / VICI Note 4.5% 1/9/2026	27,476	0.00	其他可轉讓證券			
USD 365,000	VICI Properties / VICI Note 4.5% 15/1/2028	338,991	0.02	普通股／優先股（股份）			
USD 166,000	VICI Properties / VICI Note 4.625% 15/6/2025	161,174	0.01	英國			
USD 406,000	VICI Properties / VICI Note 4.625% 1/12/2029	375,617	0.02	6,177 New Topco**		—	0.00
USD 716,000	VistaJet Malta Finance / XO Management 6.375% 1/2/2030	615,832	0.04	美國			
USD 951,000	Wabash National 4.5% 15/10/2028	819,049	0.05	881 Alliant**		827,312	0.05
USD 2,560,000	Waste Pro USA 5.5% 15/2/2026	2,298,368	0.14	130,287 AMP PIPE**		797,356	0.05
USD 1,838,000	WESCO Distribution 7.125% 15/6/2025	1,848,996	0.11	568 Verscend Intermediate**		668,689	0.04
USD 1,807,000	WESCO Distribution 7.25% 15/6/2028	1,819,321	0.11			2,293,357	0.14
USD 851,000	Western Midstream Operating 5.3% 1/3/2048	749,637	0.04	普通股／優先股（股份）總額		2,293,357	0.14
USD 1,144,000	Western Midstream Operating 5.45% 1/4/2044	1,007,646	0.06	債券			
USD 150,000	Western Midstream Operating 5.5% 15/8/2048	132,411	0.01	百慕達			
USD 4,167,000	Western Midstream Operating 5.5% 1/2/2050	3,623,801	0.22	USD 2,830,186 DGL2 8.25% 30/9/2022**		—	0.00
USD 3,157,000	White Cap Buyer 6.875% 15/10/2028	2,785,787	0.16	印度			
USD 840,000	White Cap Parent 8.25% 15/3/2026	732,094	0.04	USD 386,831 Videocon Industries 2.8% 31/12/2020**,***		—	0.00
USD 952,000	Williams Scotsman International 4.625% 15/8/2028	857,400	0.05	美國			
USD 228,000	Winnebago Industries 6.25% 15/7/2028	216,536	0.01	EUR 2,042,000 Lehman Brothers 6.375% 10/5/2011****		13,279	0.00
USD 100,000	WMG Acquisition 3.875% 15/7/2030	85,286	0.01	EUR 6,110,000 Lehman Brothers 4.75% 16/1/2014****		39,732	0.00
USD 6,772,000	WR Grace 5.625% 15/8/2029	5,413,198	0.32	EUR 1,050,000 Lehman Brothers 5.375% 17/10/2012****		6,828	0.00
USD 156,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	139,601	0.01	USD 100,000 Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014****		—	0.00
USD 1,001,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	904,274	0.05	EUR 13,830,000 WinStar Communications 12.75% 15/4/2010****		—	0.00
						59,839	0.00
				總債券		59,839	0.00
				其他可轉讓證券總額		2,353,196	0.14
				總投資組合		1,618,334,807	95.50
				其他淨資產		76,183,424	4.50
				淨資產總額（美金）		1,694,518,231	100.00

** 證券依附註 2(j) 詳列之公平計價調整。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
EUR	11,279,206	USD	11,362,075	JP Morgan	2/9/2022	(78,009)
EUR	1,112,000	USD	1,104,136	HSBC Bank	2/9/2022	8,343
USD	49,686,860	GBP	40,886,391	HSBC Bank	2/9/2022	2,223,893
USD	308,695	GBP	254,000	State Street	2/9/2022	13,839
USD	272,325,044	EUR	267,655,000	HSBC Bank	2/9/2022	4,554,711
USD	3,250,039	EUR	3,190,000	BNP Paribas	2/9/2022	58,665
USD	52,784	CHF	50,160	JP Morgan	2/9/2022	1,567
USD	1,409,680	GBP	1,157,622	JP Morgan	2/9/2022	65,855
USD	15,059,073	EUR	14,732,892	JP Morgan	2/9/2022	319,832
USD	156,620	EUR	153,000	State Street	2/9/2022	3,554
USD	504,722	EUR	492,000	RBS	2/9/2022	12,510
USD	1,757,074	EUR	1,715,025	Bank of America	2/9/2022	41,311
USD	311,062	EUR	303,266	Barclays	2/9/2022	7,665
USD	326,694	GBP	269,000	Bank of America	2/9/2022	14,425
USD	94,398	EUR	95,000	Citigroup	2/9/2022	(643)
USD	111,603	EUR	112,000	Bank of America	1/9/2022	(445)
USD	48,236,931	GBP	41,176,000	Citigroup	4/10/2022	407,748
USD	291,743	GBP	249,000	State Street	4/10/2022	2,510
USD	271,241,687	EUR	270,678,000	HSBC Bank	4/10/2022	(148,340)
USD	3,937,180	EUR	3,929,000	BNP Paribas	4/10/2022	(2,155)
未實現淨增值						7,506,836
澳幣避險股份類別						
AUD	51,119,097	USD	35,678,741	BNY Mellon	15/9/2022	(636,508)
USD	1,529,715	AUD	2,208,484	BNY Mellon	15/9/2022	15,799
未實現淨減值						(620,709)
加拿大幣避險股份類別						
CAD	7,594	USD	5,887	BNY Mellon	15/9/2022	(105)
USD	146	CAD	190	BNY Mellon	15/9/2022	1
未實現淨減值						(104)
瑞士法郎避險股份類別						
CHF	4,084	USD	4,277	BNY Mellon	15/9/2022	(103)
USD	106	CHF	103	BNY Mellon	15/9/2022	1
未實現淨減值						(102)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
離岸人民幣避險股份類別						
CNY	3,424,937	USD	506,841	BNY Mellon	15/9/2022	(10,337)
USD	105,617	CNY	718,339	BNY Mellon	15/9/2022	1,481
未實現淨減值						(8,856)
歐元避險股份類別						
EUR	427,037,008	USD	436,380,839	BNY Mellon	15/9/2022	(8,770,850)
USD	12,821,679	EUR	12,792,981	BNY Mellon	15/9/2022	11,757
未實現淨減值						(8,759,093)
英鎊避險股份類別						
GBP	35,112,940	USD	42,549,825	BNY Mellon	15/9/2022	(1,778,182)
USD	2,155,333	GBP	1,809,134	BNY Mellon	15/9/2022	54,653
未實現淨減值						(1,723,529)
港幣避險股份類別						
HKD	85,048,281	USD	10,845,520	BNY Mellon	15/9/2022	(6,231)
USD	366,097	HKD	2,870,934	BNY Mellon	15/9/2022	201
未實現淨減值						(6,030)
波蘭幣避險股份類別						
PLN	40,016,752	USD	8,643,549	BNY Mellon	15/9/2022	(192,351)
USD	335,178	PLN	1,580,623	BNY Mellon	15/9/2022	1,350
未實現淨減值						(191,001)
瑞典幣避險股份類別						
SEK	45,041,310	USD	4,215,366	BNY Mellon	15/9/2022	8,516
USD	46,018	SEK	490,947	BNY Mellon	15/9/2022	(22)
未實現淨增值						8,494
新加坡幣避險股份類別						
SGD	8,882,703	USD	6,445,775	BNY Mellon	15/9/2022	(88,461)
USD	163,650	SGD	228,128	BNY Mellon	15/9/2022	380
未實現淨減值						(88,081)
南非幣避險股份類別						
USD	478,987	ZAR	8,100,038	BNY Mellon	15/9/2022	4,782
ZAR	260,164,264	USD	15,566,905	BNY Mellon	15/9/2022	(336,187)
未實現淨減值						(331,405)
未實現淨減值總額 (美金曝險部位 - 美金 1,239,781,474)						(4,213,580)

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
(2)	EUR	Euro Bund	2022 年 9 月	296,568	7,693
(46)	EUR	Euro-BTP	2022 年 9 月	5,523,299	26,807
(3)	USD	US Long Bond (CBT)	2022 年 12 月	408,844	(1,594)
(58)	USD	US Treasury 10 Year Note (CBT)	2022 年 12 月	6,792,344	28,683
(63)	USD	US Ultra Bond (CBT)	2022 年 12 月	9,491,344	(165,525)
合計				22,512,399	(103,936)

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	EUR (30,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2026	(9,447)	(8,718)
CDS	EUR (680,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2026	(80,145)	(108,760)

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

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD (410,000)	Fund provides default protection on Lumen Technologies; and receives Fixed 1%	Barclays	20/12/2023	24,692	(8,279)
CDS	EUR (568,528)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Barclays	20/12/2026	(114,934)	(90,931)
CDS	EUR (450,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Citibank	20/6/2023	(13,929)	(47,657)
CDS	EUR (400,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2026	(125,965)	(116,235)
CDS	EUR (200,000)	Fund provides default protection on Telecom Italia; and receives Fixed 1%	Citigroup	20/6/2029	(3,039)	(41,938)
CDS	EUR (250,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2026	(13,280)	(117)
CDS	EUR (552,624)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(113,072)	(88,387)
CDS	EUR (1,080,000)	Fund provides default protection on Ladbroke's Coral; and receives Fixed 1%	Credit Suisse	20/12/2026	(62,548)	(136,113)
CDS	EUR (860,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(63,375)	(23,119)
CDS	EUR (730,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Credit Suisse	20/6/2027	(24,178)	(211,073)
CDS	EUR (390,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/6/2023	(30,184)	(70,940)
CDS	EUR (414,013)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(13,114)	(43,846)
CDS	EUR (235,987)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(6,233)	(24,992)
CDS	EUR (260,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	(24,002)	(122)
CDS	EUR (810,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Goldman Sachs	20/12/2026	(232,954)	(235,376)
CDS	EUR (775,447)	Fund provides default protection on TK Elevator Holdco; and receives Fixed 5%	Goldman Sachs	20/12/2026	(35,845)	(2,650)
CDS	USD (17,325,000)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(306,175)	(177,585)
CDS	EUR 5,580,000	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	72,775	169,606
CDS	EUR (940,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(77,850)	(170,983)
CDS	EUR (260,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(24,736)	(47,293)
CDS	EUR (500,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(9,411)	(90,949)
CDS	EUR (630,000)	Fund provides default protection on Faurecia; and receives Fixed 5%	JP Morgan	20/6/2025	(15,800)	14,277
CDS	EUR (440,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(45,552)	12,195
CDS	EUR (700,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(270,543)	(200,348)
CDS	EUR (760,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(302,711)	(217,521)
CDS	EUR (1,290,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/12/2026	(374,045)	(374,858)
CDS	EUR (1,630,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	(174,609)	(23,294)
CDS	EUR (178,093)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	(15,813)	(2,545)
CDS	EUR (260,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	(14,771)	(3,716)
CDS	EUR (1,240,000)	Fund provides default protection on K&S; and receives Fixed 5%	JP Morgan	20/12/2026	(65,940)	40,423
CDS	EUR (196,667)	Fund provides default protection on Ladbroke's Coral; and receives Fixed 1%	JP Morgan	20/6/2027	(6,574)	(28,807)
CDS	EUR (393,333)	Fund provides default protection on Ladbroke's Coral; and receives Fixed 1%	JP Morgan	20/6/2027	(13,149)	(57,614)
CDS	EUR (166,102)	Fund provides default protection on Ladbroke's Coral; and receives Fixed 1%	JP Morgan	20/6/2027	646	(24,330)

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

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	EUR (673,898)	Fund provides default protection on Ladbroke's Coral; and receives Fixed 1%	JP Morgan	20/6/2027	19,872	(98,710)
TRS	USD 5,733,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/12/2022	(538,025)	(538,071)
TRS	USD 3,556,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.7bps	JP Morgan	20/12/2022	(348,531)	(348,558)
TRS	USD 4,923,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(500,161)	(500,170)
TRS	USD 1,954,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 328.25bps	Morgan Stanley	20/9/2022	(195,665)	(195,669)
TRS	USD 2,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/12/2022	(3,239)	(3,701)
TRS	USD 3,681,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.875bps	Morgan Stanley	20/12/2022	(362,240)	(362,267)
TRS	USD 2,473,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.9bps	Morgan Stanley	20/12/2022	(250,339)	(250,358)
合計（美金曝險部位 - 美金 64,474,639）					(4,764,138)	(4,740,099)

CDS：信用違約交換

TRS：總收益交換

2022 年 8 月 31 日止之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
112	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,000	21/10/2022	(56,446)	21,121
131	Put	EURO STOXX 50 Index	Exchange Traded	EUR 400	21/10/2022	31,718	104,387
119	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 350	16/12/2022	(39,568)	31,549
60	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 470	16/12/2022	(4,363)	63,027
64	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 840	16/12/2022	(27,641)	20,169
43	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 40	16/12/2022	11,981	75,283
34	Put	STOXX Europe 600 Personal & Household Goods Index	Exchange Traded	EUR 800	16/12/2022	(19,676)	18,283
合計（美金曝險部位 - 美金 3,862,136）						(103,995)	333,819

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
(131)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 200	21/10/2022	(15,168)	(51,112)
(60)	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 400	16/12/2022	1,723	(27,762)
(43)	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 940	16/12/2022	(4,785)	(33,017)
合計（美金曝險部位 - 美金 1,436,451）						(18,230)	(111,891)

至 2022 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
EUR 12,500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	(107,019)	14,793
EUR 8,500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(18,307)	88,143

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

至 2022 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
EUR 8,500,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX. XO.37.V1 quarterly from 20/6/2022	Barclays	19/10/2022	(97)	1,626
合計（美金曝險部位 – 美金 3,752,294）				(125,423)	104,562

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值 (美金)	市場價值 (美金)
EUR (8,500,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	48,468	(39,967)
合計（美金曝險部位 – 美金 1,566,757）				48,468	(39,967)

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

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				EUR 570,000	French Republic Government Bond OAT 0.1% 1/3/2036	623,578	0.17
基金				EUR 184,000	French Republic Government Bond OAT 0.1% 25/7/2036	216,109	0.06
4,239,974	愛爾蘭 BlackRock ICS US Dollar Liquidity Fund~	4,239,974	1.16	EUR 4,161,000	French Republic Government Bond OAT 0.1% 25/7/2038	4,616,989	1.27
總基金數		4,239,974	1.16	EUR 5,000	French Republic Government Bond OAT 0.1% 25/7/2047	5,853	0.00
債券				EUR 2,607,000	French Republic Government Bond OAT 0.25% 25/7/2024	3,318,022	0.91
澳洲				EUR 2,350,000	French Republic Government Bond OAT 0.7% 25/7/2030	3,070,704	0.84
AUD 490,000	Australia Government Bond 0.25% 21/11/2032	317,892	0.09	EUR 430,000	French Republic Government Bond OAT 1.8% 25/7/2040	755,987	0.21
AUD 1,210,000	Australia Government Bond 0.75% 21/11/2027	930,726	0.25	EUR 3,000,000	French Republic Government Bond OAT 1.85% 25/7/2027	4,325,890	1.19
AUD 530,000	Australia Government Bond 1.25% 21/8/2040	400,147	0.11	EUR 1,255,000	French Republic Government Bond OAT 3.15% 25/7/2032	2,476,380	0.68
AUD 585,000	Australia Government Bond 2% 21/8/2035	518,194	0.14	EUR 1,243,000	French Republic Government Bond OAT 3.4% 25/7/2029	2,259,546	0.62
AUD 950,000	Australia Government Bond 2.5% 20/9/2030	937,478	0.26			32,887,776	9.02
AUD 1,065,000	Australia Government Bond 3% 20/9/2025	1,057,848	0.29				
		4,162,285	1.14	EUR 620,000	德國 Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2033	765,159	0.21
加拿大				EUR 3,285,000	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/4/2030	4,357,625	1.19
CAD 915,000	Canadian Government Real Return Bond 2% 1/12/2041	1,087,535	0.30			5,122,784	1.40
CAD 942,000	Canadian Government Real Return Bond 3% 1/12/2036	1,327,802	0.36				
CAD 1,062,000	Canadian Government Real Return Bond 4% 1/12/2031	1,705,797	0.47	國際			
CAD 60,000	Canadian Government Real Return Bond 4.25% 1/12/2026	89,450	0.02	EUR 1,620,000	European Union 0.7% 6/7/2051	1,042,051	0.28
		4,210,584	1.15	義大利			
哥倫比亞				EUR 180,000	Italy Buoni Poliennali Del Tesoro 0.1% 15/5/2023	214,724	0.06
USD 530,000	Colombia Government International Bond 3% 30/1/2030	411,157	0.11	EUR 2,737,000	Italy Buoni Poliennali Del Tesoro 0.1% 15/5/2033	2,508,371	0.69
USD 200,000	Colombia Government International Bond 3.25% 22/4/2032	148,100	0.04	EUR 2,182,000	Italy Buoni Poliennali Del Tesoro 0.4% 15/5/2030	2,296,933	0.63
		559,257	0.15	EUR 240,000	Italy Buoni Poliennali Del Tesoro 0.45% 22/5/2023	252,250	0.07
丹麥				EUR 1,105,000	Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	1,256,442	0.35
DKK 3,165,000	Denmark I/L Government Bond 0.1% 15/11/2023	523,738	0.15	EUR 520,000	Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	592,646	0.16
DKK 3,915,000	Denmark I/L Government Bond 0.1% 15/11/2030	630,116	0.17	EUR 2,220,000	Italy Buoni Poliennali Del Tesoro 1.3% 15/5/2028	2,665,344	0.73
		1,153,854	0.32	EUR 2,070,000	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2024	2,644,882	0.73
多明尼加共和國				EUR 1,770,000	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	2,670,039	0.73
USD 450,000	Dominican Republic International Bond 6% 22/2/2033	394,024	0.11	EUR 1,835,000	Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	2,629,177	0.72
法國				EUR 1,734,000	Italy Buoni Poliennali Del Tesoro 2.6% 15/9/2023	2,485,081	0.68
EUR 1,585,000	French Republic Government Bond OAT 0.1% 1/3/2025	1,847,094	0.50	EUR 1,935,000	Italy Buoni Poliennali Del Tesoro 3.1% 15/9/2026	2,704,657	0.74
EUR 1,815,000	French Republic Government Bond OAT 0.1% 1/3/2026	2,147,675	0.59			22,920,546	6.29
EUR 2,050,000	French Republic Government Bond OAT 0.1% 1/3/2028	2,422,709	0.66	日本			
EUR 1,465,000	French Republic Government Bond OAT 0.1% 1/3/2029	1,746,157	0.48	JPY 103,000,000	Japanese Government CPI Linked Bond 0.005% 10/3/2031	814,468	0.22
EUR 1,700,000	French Republic Government Bond OAT 0.1% 25/7/2031	2,005,357	0.55	JPY 25,000,000	Japanese Government CPI Linked Bond 0.005% 10/3/2032	197,496	0.05
EUR 930,000	French Republic Government Bond OAT 0.1% 1/3/2032	1,049,726	0.29	JPY 22,400,000	Japanese Government CPI Linked Bond 0.1% 10/9/2023	176,801	0.05

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

至 2022 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
JPY 135,300,000	Japanese Government CPI Linked Bond 0.1% 10/3/2024	1,066,592	0.29	瑞典	SEK 2,755,000 Sweden Inflation Linked Bond 0.125% 1/6/2026	317,759	0.09
JPY 168,500,000	Japanese Government CPI Linked Bond 0.1% 10/9/2024	1,294,077	0.36	SEK 2,170,000	Sweden Inflation Linked Bond 0.125% 1/12/2027	251,555	0.07
JPY 276,700,000	Japanese Government CPI Linked Bond 0.1% 10/3/2025	2,139,900	0.59	SEK 4,795,000	Sweden Inflation Linked Bond 0.125% 1/6/2030	534,119	0.14
JPY 210,300,000	Japanese Government CPI Linked Bond 0.1% 10/3/2026	1,644,363	0.45	SEK 4,080,000	Sweden Inflation Linked Bond 0.125% 1/6/2032	508,519	0.14
JPY 194,900,000	Japanese Government CPI Linked Bond 0.1% 10/3/2027	1,552,227	0.43	SEK 6,785,000	Sweden Inflation Linked Bond 1% 1/6/2025	796,218	0.22
JPY 211,900,000	Japanese Government CPI Linked Bond 0.1% 10/3/2028	1,662,258	0.46	SEK 2,710,000	Sweden Inflation Linked Bond 3.5% 1/12/2028	473,691	0.13
JPY 190,800,000	Japanese Government CPI Linked Bond 0.1% 10/3/2029	1,491,807	0.41			2,881,861	0.79
JPY 82,700,000	Japanese Government CPI Linked Bond 0.2% 10/3/2030	663,960	0.18	英國	GBP 4,135,000 United Kingdom Inflation-Linked Gilt 0.125% 22/3/2024	7,211,558	1.98
		12,703,949	3.49	GBP 1,945,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2026	3,216,943	0.88
墨西哥	USD 465,000 Mexico Government International Bond 4.75% 27/4/2032	451,515	0.13	GBP 2,360,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2028	3,714,359	1.02
USD 610,000	Mexico Government International Bond 5% 27/4/2051	519,022	0.14	GBP 2,150,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2029	3,994,857	1.10
		970,537	0.27	GBP 2,040,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2031	3,158,968	0.87
紐西蘭	NZD 660,000 New Zealand Government Inflation Linked Bond 2% 20/9/2025	500,667	0.14	GBP 2,730,000	United Kingdom Inflation-Linked Gilt 0.125% 22/11/2036	4,824,002	1.32
NZD 640,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2035	548,278	0.15	GBP 800,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2039	1,079,808	0.30
NZD 771,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	550,990	0.15	GBP 1,745,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2041	2,882,945	0.79
NZD 640,000	New Zealand Government Inflation Linked Bond 3% 20/9/2030	503,881	0.14	GBP 1,975,000	United Kingdom Inflation-Linked Gilt 0.625% 22/3/2040	4,530,596	1.24
		2,103,816	0.58	GBP 70,000	United Kingdom Inflation-Linked Gilt 0.625% 22/11/2042	166,987	0.05
巴拿馬	USD 600,000 Panama Government International Bond 2.252% 29/9/2032	467,404	0.13	GBP 2,052,481	United Kingdom Inflation-Linked Gilt 0.75% 22/3/2034	4,262,669	1.17
西班牙	EUR 765,000 Spain Government Inflation Linked Bond 0.15% 30/11/2023	928,907	0.26	GBP 1,834,456	United Kingdom Inflation-Linked Gilt 1.125% 22/11/2037	4,766,192	1.31
EUR 1,920,000	Spain Government Inflation Linked Bond 0.65% 30/11/2027	2,382,288	0.65	GBP 2,100,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2027	4,990,128	1.37
EUR 1,991,000	Spain Government Inflation Linked Bond 0.7% 30/11/2033	2,340,274	0.64	GBP 2,115,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2032	4,898,938	1.34
EUR 2,245,000	Spain Government Inflation Linked Bond 1% 30/11/2030	2,820,879	0.78	GBP 613,109	United Kingdom Inflation-Linked Gilt 2% 26/1/2035	1,920,163	0.53
EUR 2,018,000	Spain Government Inflation Linked Bond 1.8% 30/11/2024	2,596,348	0.71	GBP 299,372	United Kingdom Inflation-Linked Gilt 2.5% 17/7/2024	1,328,526	0.36
		11,068,696	3.04	GBP 258,616	United Kingdom Inflation-Linked Gilt 4.125% 22/7/2030	1,094,768	0.30
						58,042,407	15.93
				美國	USD 5,970,000 United States Treasury Inflation Indexed Bonds 0.125% 15/7/2024	7,360,843	2.02
				USD 5,585,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024	6,369,769	1.75
				USD 5,037,500	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2025	5,681,535	1.56
				USD 6,165,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2025	6,939,380	1.90
				USD 7,710,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	8,547,332	2.35
				USD 3,245,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2026	3,953,347	1.08

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

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 6,190,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	6,601,038	1.81	USD 5,325,000	United States Treasury Inflation Indexed Bonds 0.75% 15/7/2028	6,353,777	1.74
USD 5,970,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	6,124,437	1.68	USD 3,250,000	United States Treasury Inflation Indexed Bonds 0.75% 15/2/2042†	4,054,135	1.11
USD 5,620,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2030	6,235,869	1.71	USD 5,721,900	United States Treasury Inflation Indexed Bonds 0.875% 15/1/2029*	6,814,406	1.87
USD 5,965,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2030*	6,655,405	1.83	USD 2,195,000	United States Treasury Inflation Indexed Bonds 1.75% 15/1/2028	3,283,169	0.90
USD 6,545,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031	7,154,112	1.96	USD 2,805,000	United States Treasury Inflation Indexed Bonds 2% 15/1/2026	4,369,502	1.20
USD 6,470,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2031	6,864,822	1.88	USD 2,105,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2040	3,471,361	0.95
USD 7,085,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2032	7,231,834	1.99	USD 3,355,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2041†	5,435,623	1.49
USD 5,695,100	United States Treasury Inflation Indexed Bonds 0.25% 15/1/2025	7,036,889	1.93	USD 3,480,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2025	5,673,136	1.56
USD 5,830,000	United States Treasury Inflation Indexed Bonds 0.25% 15/7/2029	6,610,686	1.81	USD 1,830,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2027	2,887,981	0.79
USD 3,285,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2025	4,071,025	1.12	USD 2,146,500	United States Treasury Inflation Indexed Bonds 2.5% 15/1/2029	3,303,198	0.91
USD 3,120,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2027	3,748,925	1.03	USD 690,000	United States Treasury Inflation Indexed Bonds 3.375% 15/4/2032	1,440,465	0.40
USD 5,135,000	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024	5,986,730	1.64	USD 2,237,100	United States Treasury Inflation Indexed Bonds 3.625% 15/4/2028	4,758,111	1.31
USD 5,548,300	United States Treasury Inflation Indexed Bonds 0.5% 15/1/2028	6,612,647	1.81	USD 2,460,000	United States Treasury Inflation Indexed Bonds 3.875% 15/4/2029	5,347,354	1.47
USD 4,787,000	United States Treasury Inflation Indexed Bonds 0.625% 15/4/2023	5,644,149	1.55			199,096,160	54.63
USD 6,095,000	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2024	7,683,545	2.11	總債券		359,787,991	98.72
USD 5,000,000	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2026	6,227,350	1.71	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		364,027,965	99.88
USD 2,500,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	2,562,273	0.70	總投資組合		364,027,965	99.89
				其他淨資產		412,143	0.11
				淨資產總額 (美金)		364,440,108	100.00

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未實現增值／ (減值) (美金)
AUD	225,000	USD	156,968	Bank of America	2/9/2022	(2,764)
EUR	2,445,976	USD	2,468,002	Royal Bank of Canada	21/9/2022	(17,781)
JPY	32,031,000	USD	234,738	Bank of America	2/9/2022	(3,976)
NOK	9,969,380	EUR	959,000	Citigroup	21/9/2022	40,806
NOK	8,038,538	EUR	791,000	JP Morgan	21/9/2022	15,136
USD	2,057,532	NZD	3,274,000	UBS	2/9/2022	51,715
USD	4,332,043	AUD	6,193,701	Standard Chartered Bank	2/9/2022	87,175

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未實現增值／ (減值) (美金)
USD	1,147,881	DKK	8,387,000	Bank of America	2/9/2022	19,705
USD	3,059,913	SEK	31,388,346	Standard Chartered Bank	2/9/2022	118,301
USD	61,226,523	GBP	50,376,000	State Street	2/9/2022	2,747,544
USD	13,101,001	JPY	1,759,194,000	BNP Paribas	2/9/2022	427,150
USD	78,119,119	EUR	76,676,000	BNP Paribas	2/9/2022	1,410,079
USD	204,436	JPY	27,215,000	Deutsche Bank	2/9/2022	8,369
USD	3,973,560	CAD	5,104,000	State Street	2/9/2022	87,054

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	102,172	NZD	162,951	Standard Chartered Bank	2/9/2022	2,340
USD	144,240	CAD	184,826	Standard Chartered Bank	2/9/2022	3,502
USD	31,448	DKK	229,125	Standard Chartered Bank	2/9/2022	627
USD	1,749,268	GBP	1,436,482	Standard Chartered Bank	2/9/2022	81,728
USD	4,003,518	EUR	3,916,694	Standard Chartered Bank	2/9/2022	85,137
USD	119,647	AUD	171,000	State Street	2/9/2022	2,452
USD	336,995	CAD	432,000	Bank of America	2/9/2022	8,043
USD	69,260	EUR	67,417	Barclays	2/9/2022	1,814
USD	1,065,059	GBP	869,386	Bank of America	2/9/2022	55,832
USD	93,278	EUR	90,000	State Street	2/9/2022	3,239
USD	4,263,519	AUD	6,140,000	Morgan Stanley	4/10/2022	53,278

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	2,961,278	SEK	31,388,000	Morgan Stanley	4/10/2022	14,992
USD	2,122,341	NZD	3,437,000	ANZ	4/10/2022	16,886
USD	1,164,871	DKK	8,616,000	State Street	4/10/2022	3,398
USD	12,692,708	JPY	1,751,618,000	Bank of America	4/10/2022	40,139
USD	4,393,450	CAD	5,721,000	Bank of America	4/10/2022	38,217
USD	61,000,759	GBP	52,063,000	UBS	4/10/2022	525,465
USD	78,500,098	EUR	78,337,000	BNP Paribas	4/10/2022	(42,970)
未實現淨增值						5,839,826
歐元避險股份類別						
EUR	253,497,717	USD	258,988,441	BNY Mellon	15/9/2022	(5,150,641)
USD	7,906,977	EUR	7,855,107	BNY Mellon	15/9/2022	41,437
未實現淨減值						(5,109,204)
未實現淨增值總額 (美金曝險部位 - 美金 605,582,226)						730,622

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
21	EUR	Euro BOBL	2022 年 9 月	2,588,735	(58,225)
(25)	EUR	Euro Bund	2022 年 9 月	3,707,097	(60,706)
(7)	EUR	Euro BUXL	2022 年 9 月	1,163,621	58,825
(72)	EUR	Euro Schatz	2022 年 9 月	7,826,891	64,962
(6)	JPY	Japanese 10 Year Bond (OSE)	2022 年 9 月	6,463,599	13,040
(16)	EUR	3 Month EURIBOR	2022 年 12 月	3,928,492	27,012
(22)	USD	US Long Bond (CBT)	2022 年 12 月	2,998,187	(11,687)
(54)	USD	US Treasury 10 Year Note (CBT)	2022 年 12 月	6,323,906	(8,437)
(16)	USD	US Ultra 10 Year Note	2022 年 12 月	2,007,250	10,204
(2)	USD	US Ultra Bond (CBT)	2022 年 12 月	301,312	(5,255)
52	USD	US Treasury 5 Year Note (CBT)	2022 年 12 月	5,766,719	(23,104)
(20)	EUR	3 Month EURIBOR	2023 年 3 月	4,888,856	29,638
27	GBP	3 Month SONIA	2023 年 3 月	7,548,950	(8,200)
17	USD	3 Month SOFR	2023 年 6 月	4,086,375	(9,775)
17	GBP	3 Month SONIA	2023 年 6 月	4,725,661	(16,903)
(32)	USD	3 Month SOFR	2023 年 9 月	7,695,600	22,800
合計				72,021,251	24,189

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD (4,482,437)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(84,728)	(45,946)
CDS	EUR (1,432,200)	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	(17,662)	(43,532)
IFS	EUR 3,730,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 7.67%	Bank of America	16/8/2023	(5,280)	(5,511)
IFS	USD 3,790,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 3.24%	Bank of America	20/8/2023	591	591
IFS	USD 2,815,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 3.1875%	Bank of America	2/8/2025	19,885	19,885
IFS	EUR 2,800,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.0949%	Bank of America	16/1/2027	291,555	291,555
IFS	USD 3,035,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 3.655%	Bank of America	5/5/2027	(15,561)	(15,561)
IFS	GBP 970,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 4.6322%	Bank of America	16/8/2027	36,302	36,302

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

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IFS	USD 3,540,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 3.063%	Bank of America	31/8/2027	(17,103)	(17,103)
IFS	EUR 360,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.687%	Bank of America	16/8/2032	1,381	1,381
IFS	GBP 970,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.155%	Bank of America	16/8/2032	(47,008)	(47,008)
IFS	EUR 200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.433%	Bank of America	16/7/2052	(7,795)	(7,795)
IFS	USD 130,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.4745%	Bank of America	22/7/2052	4,184	4,184
IFS	EUR 200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.441%	Bank of America	16/8/2052	(5,955)	(5,955)
IFS	EUR 100,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.6045%	Bank of America	16/8/2052	(2,803)	(2,803)
IFS	USD 130,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.426%	Bank of America	19/8/2052	4,786	4,786
IRS	EUR 2,400,000	Fund receives Fixed 0.6444%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(310,211)	(310,211)
IRS	EUR 1,235,000	Fund receives Fixed 0.69%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(155,153)	(155,283)
IRS	EUR 2,420,000	Fund receives Fixed 1.868%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(97,864)	(97,864)
IRS	USD 1,329,216	Fund receives Fixed 2.769%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(16,355)	(16,355)
IRS	USD 1,329,216	Fund receives Fixed 2.818%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(10,811)	(10,811)
IRS	USD 892,048	Fund receives Fixed 2.696%; and pays Floating USD SOFR 1 Day	Bank of America	6/7/2032	(16,518)	(16,518)
IRS	USD 604,189	Fund receives Fixed 2.6095%; and pays Floating USD SOFR 1 Day	Bank of America	7/7/2032	(15,639)	(15,640)
IRS	USD 519,037	Fund receives Fixed 2.58649%; and pays Floating USD SOFR 1 Day	Bank of America	26/7/2032	(14,507)	(14,507)
IRS	USD 1,080,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.744%	Bank of America	23/8/2032	15,698	15,698
IRS	USD 2,126,113	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	1/9/2032	(1,320)	(1,320)
合計 (美金曝險部位 - 美金 41,982,879)					(467,891)	(455,341)

CDS: 信用違約交換

IFS: 通膨交換

IRS: 利率交換

2022 年 8 月 31 日止之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
4,001,000	Put	OTC EUR/NOK	Citibank	EUR 9.39	30/9/2022	(2,181)	558
1,989,000	Put	OTC EUR/NOK	JP Morgan	EUR 9.65	9/8/2022	(1,324)	128
1,989,000	Put	OTC EUR/NOK	Morgan Stanley	EUR 9.2	9/8/2022	(45)	—
4,774,000	Put	OTC EUR/NOK	Morgan Stanley	EUR 9.65	16/11/2022	(19,944)	22,945
128	Put	US Treasury 10 Year Note	Exchange Traded	USD 116	23/9/2022	(610)	69,000
384	Put	US Treasury 10 Year Note	Exchange Traded	USD 117	23/9/2022	31,801	357,000
合計 (美金曝險部位 - 美金 26,568,953)						7,697	449,631

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
(1,989,000)	Put	OTC EUR/NOK	JP Morgan	EUR 9.2	9/8/2022	62	—
(1,989,000)	Put	OTC EUR/NOK	Morgan Stanley	EUR 9.65	9/8/2022	3,685	(128)
(4,774,000)	Put	OTC EUR/NOK	Morgan Stanley	EUR 9.35	16/11/2022	5,829	(5,737)
(498)	Put	US Treasury 10 Year Note	Exchange Traded	USD 115	23/9/2022	9,618	(140,063)

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

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

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(166)	Put	US Treasury 10 Year Note	Exchange Traded	USD 114	23/9/2022	(1,549)	(22,047)
合計 (美金曝險部位 - 美金 14,775,314)						17,645	(167,975)

至 2022 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
USD 11,139,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.8725% Fixed semi-annually from 15/6/2024; and pays Floating USD SOFR annually from 1/9/2024	JP Morgan	30/8/2023	14,492	427,749
USD 11,139,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/9/2024; and pays 2.8725% Fixed semi-annually from 1/3/2024	JP Morgan	30/8/2023	(2,322)	410,935
合計 (美金曝險部位 - 美金 11,155,710)				12,170	838,684

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
USD (9,030,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/6/2024; and pays 3.175% Fixed semi-annually from 15/12/2023	Barclays	13/6/2023	(86,601)	(444,189)
USD (9,030,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.175% Fixed semi-annually from 15/12/2023; and pays Floating USD SOFR annually from 15/6/2024	Barclays	13/6/2023	138,617	(218,971)
USD (2,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.55% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR annually from 16/8/2024	Citibank	14/8/2023	(48,129)	(141,781)
USD (2,800,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/8/2024; and pays 2.55% Fixed semi-annually from 16/2/2024	Citibank	14/8/2023	24,322	(69,627)
USD (3,050,676)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.185% Fixed semi-annually from 20/12/2023; and pays Floating USD SOFR annually from 20/6/2024	Deutsche Bank	15/6/2023	43,547	(73,294)
USD (3,050,676)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/6/2024; and pays 3.185% Fixed semi-annually from 20/12/2023	Deutsche Bank	15/6/2023	(35,391)	(152,232)
USD (1,420,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/7/2024; and pays 2.75% Fixed semi-annually from 21/1/2024	Deutsche Bank	19/7/2023	7,503	(44,022)
USD (1,420,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed semi-annually from 21/1/2024; and pays Floating USD SOFR annually from 21/7/2024	Deutsche Bank	19/7/2023	(6,926)	(57,854)
USD (8,276,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.54% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	Deutsche Bank	7/8/2023	(127,957)	(421,962)
USD (8,276,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/8/2024; and pays 2.54% Fixed semi-annually from 9/2/2024	Deutsche Bank	7/8/2023	93,685	(200,319)
USD (3,725,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.435% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Deutsche Bank	10/8/2023	(79,618)	(210,272)
USD (3,725,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.435% Fixed semi-annually from 14/2/2024	Deutsche Bank	10/8/2023	52,313	(78,342)

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

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
EUR (7,889,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed annually from 27/8/2028; and pays Floating USD SOFR semi-annually from 27/2/2028	Goldman Sachs	25/8/2027	(29,797)	(196,451)
USD (4,124,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 23/8/2024; and pays 2.678% Fixed semi-annually from 23/2/2024	JP Morgan	21/8/2023	25,846	(123,030)
USD (4,124,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.678% Fixed semi-annually from 23/2/2024; and pays Floating USD SOFR annually from 23/8/2024	JP Morgan	21/8/2023	(35,718)	(184,594)
合計 (美金曝險部位 - 美金 34,738,454)				(64,304)	(2,616,940)

至 2022 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
	美國		
USD 9,725,000	Fannie Mae or Freddie Mac 3.5% TBA	9,311,687	2.56
USD 10,359,000	Fannie Mae or Freddie Mac 4.5% TBA	10,321,975	2.83
將予宣佈證券總額 (美金曝險部位 - 美金 19,633,662)		19,633,662	5.39

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				美國			
				241,297	Amazon.com	31,332,415	2.95
				219,217	American Express	33,998,364	3.20
				276,188	Applied Materials	25,989,291	2.45
				1,284,941	Boston Scientific	52,451,292	4.93
				563,997	Charles Schwab	40,686,744	3.83
				176,387	Chart Industries*	33,804,569	3.18
				905,717	Evoqua Water Technologies	32,352,211	3.04
				434,911	Intercontinental Exchange	44,173,910	4.15
				103,414	Intuit	45,184,679	4.25
				73,992	Intuitive Surgical	15,478,386	1.46
				146,338	Mastercard	48,361,782	4.55
				218,105	Microsoft	57,974,490	5.45
				531,866	Otis Worldwide	38,650,702	3.64
				94,426	Thermo Fisher Scientific	52,580,174	4.94
				151,623	T-Mobile US	22,096,020	2.08
				94,290	UnitedHealth	49,542,795	4.66
				257,707	Walt Disney	29,169,855	2.74
				981,497	Williams	33,125,524	3.11
						686,953,203	64.61
				普通股（股份）總額		1,050,222,372	98.77
				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		1,061,877,345	99.87
				總投資組合		1,061,877,345	99.87
				其他淨資產		1,395,236	0.13
				淨資產總額（美金）		1,063,272,581	100.00
基金							
	愛爾蘭						
116,531	BlackRock ICS US Dollar Liquid Environmentally Aware Fund*	11,654,973	1.10				
總基金數		11,654,973	1.10				
普通股（股份）							
	法國						
282,154	EssilorLuxottica*	43,018,799	4.04				
69,004	LVMH Moet Hennessy Louis Vuitton	45,403,487	4.27				
298,830	Schneider Electric	36,114,219	3.40				
		124,536,505	11.71				
	德國						
324,852	Symrise	34,286,654	3.22				
	印度						
2,138,537	HDFC Bank	39,996,899	3.76				
	日本						
582,900	Daiichi Sankyo	17,624,949	1.66				
424,200	Sony*	34,029,513	3.20				
		51,654,462	4.86				
	英國						
239,200	AstraZeneca	30,011,149	2.82				
3,010,777	Prudential	31,798,060	2.99				
658,680	Reckitt Benckiser	50,985,440	4.80				
		112,794,649	10.61				

* 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
新加坡幣避險股份類別						
SGD	91,912	USD	66,483	BNY Mellon	15/9/2022	(701)
USD	3,979	SGD	5,543	BNY Mellon	15/9/2022	12
未實現淨減值						(689)
未實現淨減值總額 (美金曝險部位 - 美金 69,746)						(689)

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	29.31
金融	22.48
工業	13.26
科技	12.15
通訊	7.77
週期性消費品	7.47
基本材料	3.22
能源	3.11
投資基金	1.10
其他淨資產	0.13
	100.00

貝萊德印度基金 (India Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				288,762	Kotak Mahindra Bank	6,961,012	1.54
普通股 (股份)				345,724	Larsen & Toubro	8,364,835	1.85
印度				1,187,326	Mahindra & Mahindra	19,555,620	4.34
157,672	Alkem Laboratories	5,902,717	1.31	830,119	Marico	5,491,073	1.22
140,673	Asian Paints	6,004,501	1.33	160,272	Maruti Suzuki India	18,319,458	4.06
2,091,249	Axis Bank	19,778,632	4.38	346,086	Medplus Health Services	3,200,912	0.71
36,257	Bajaj Finance	3,333,864	0.74	63,753	Medplus Health Services	589,645	0.13
2,359,052	Bandhan Bank	8,268,452	1.83	253,925	Muthoot Finance	3,371,791	0.75
896,518	Bharti Airtel	8,198,151	1.82	17,171	Nestle India	4,306,000	0.95
486,008	Cipla	6,351,708	1.41	664,223	Oberoi Realty	8,416,668	1.87
222,286	Clean Science & Technology	4,867,689	1.08	737,869	Olectra Greentech	5,770,946	1.28
529,787	Container	4,644,245	1.03	243,634	PVR	5,611,132	1.24
73,287	Dr Reddy's Laboratories	3,915,356	0.87	766,204	Reliance Industries	25,437,387	5.64
190,965	Eicher Motors	8,072,220	1.79	648,245	Tata Consultancy Services	26,197,587	5.81
2,118,984	Fortis Healthcare	7,848,370	1.74	624,636	Tata Motors	3,703,409	0.82
639,960	Godrej Consumer Products	7,443,956	1.65	211,369	Tech Mahindra	2,862,566	0.63
466,559	Godrej Properties	8,265,673	1.83	56,303	UltraTech Cement	4,731,836	1.05
1,190,286	HDFC Bank	22,261,831	4.94	499,975	United Spirits	5,108,408	1.13
93,198	HDFC Bank	5,735,405	1.27	522,432	Varun Beverages	6,799,466	1.51
242,497	HEG	3,866,126	0.86	2,085,006	Zee Entertainment Enterprises	6,745,070	1.49
1,159,760	Hindalco Industries	6,407,582	1.42	4,000,000	Zomato	2,917,259	0.65
482,024	Hindustan Unilever	16,135,682	3.57			437,980,959	97.08
495,336	Housing Development Finance	15,250,669	3.38	普通股 (股份) 總額		437,980,959	97.08
3,741,472	ICICI Bank	41,780,584	9.26	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		437,980,959	97.08
528,997	ICICI Lombard General Insurance	8,576,927	1.90	總投資組合		437,980,959	97.09
1,209,834	ICICI Prudential Life Insurance	9,053,410	2.01	其他淨資產		13,144,633	2.91
1,117,688	Infosys	21,000,390	4.65	淨資產總額 (美金)		451,125,592	100.00
2,616,724	ITC	10,554,739	2.34				

上述大部分投資由本公司的全資子工資萊德印度證券 (模里西斯) 有限公司所持有。
385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德印度基金 (India Fund) 續

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
金融	35.70
非週期性消費品	17.70
週期性消費品	13.09
科技	11.09
工業	6.07
能源	5.64
通訊	3.96
基本材料	3.83
其他淨資產	2.91
	100.00

上述大部分投資由本公司的全資子工資萊德印度證券（模里西斯）有限公司所持有。
385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

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

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (日 圓)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (日 圓)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				239,700	Nippon Gas*	532,613,400	1.83
普通股 (股份)				236,100	Nippon Telegraph & Telephone	889,860,900	3.06
日本				398,200	ORIX*	914,267,200	3.14
84,800	ABC-Mart*	475,728,000	1.64	643,600	Panasonic*	729,198,800	2.51
105,000	Bridgestone	562,065,000	1.93	53,600	Rohm*	563,872,000	1.94
397,200	Casio Computer	525,098,400	1.80	206,000	SBI*	565,676,000	1.95
153,100	Chugai Pharmaceutical	552,537,900	1.90	39,200	Secom	349,742,400	1.20
202,200	Daiichi Sankyo	848,633,400	2.92	235,100	Sega Sammy*	487,362,300	1.68
73,100	Eisai	416,450,700	1.43	11,200	SMC*	745,920,000	2.56
1,260,900	ENEOS	660,207,240	2.27	100,100	SMS	321,821,500	1.10
262,400	Fukuoka Financial*	652,326,400	2.24	127,600	Sony*	1,420,826,000	4.88
53,900	GLOBERIDE	148,117,200	0.51	69,200	Sumitomo Metal Mining*	304,826,000	1.05
342,000	H2O Retailing*	335,844,000	1.15	260,100	Sumitomo Mitsui Financial*	1,090,859,400	3.75
157,000	Hitachi*	1,098,372,000	3.78	127,000	Suzuki Motor*	619,633,000	2.13
189,000	Honda Motor*	703,836,000	2.42	108,400	Tokio Marine*	844,652,800	2.91
98,500	Ibiden	441,280,000	1.52	21,500	Tokyo Electron	949,440,000	3.26
143,100	Itochu Techno-Solutions*	505,858,500	1.74	348,700	Tokyu*	578,493,300	1.99
1,146	Japan Logistics Fund	378,753,000	1.30	973,300	Toyota Motor*	2,045,389,950	7.03
94,700	Kao	573,408,500	1.97	78,400	Ushio	133,515,200	0.46
23,500	Keyence	1,241,740,000	4.27			28,010,984,690	96.29
324,600	Kirin	744,794,700	2.56	普通股 (股份) 總額		28,010,984,690	96.29
489,800	Marubeni*	711,189,600	2.45	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		28,010,984,690	96.29
331,000	Mitsubishi Logisnext	277,709,000	0.95	總投資組合		28,010,984,690	96.29
140,200	Miura*	417,936,200	1.44	其他淨資產		1,078,590,387	3.71
77,600	Nafco	125,324,000	0.43	淨資產總額 (日圓)		29,089,575,077	100.00
129,700	NEC	661,470,000	2.27				
92,700	Nidec*	864,334,800	2.97				

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (日圓)
歐元避險股份類別						
EUR	37,939,902	JPY	5,214,267,846	BNY Mellon	15/9/2022	53,354,683
JPY	242,153,198	EUR	1,762,687	BNY Mellon	15/9/2022	(2,580,424)
未實現淨增值						50,774,259
美金避險股份類別						
JPY	112,669,265	USD	830,910	BNY Mellon	15/9/2022	(2,545,284)
USD	11,317,594	JPY	1,522,678,230	BNY Mellon	15/9/2022	46,640,441
未實現淨增值						44,095,157
未實現淨增值總額 (日圓曝險部位 - 日圓 7,201,540,640)						94,869,416

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
週期性消費品	28.91
工業	21.74
金融	15.29
非週期性消費品	11.98
科技	10.89
通訊	4.16
能源	2.27
基本材料	1.05
其他淨資產	3.71
	100.00

貝萊德日本特別時機基金 (Japan Small & MidCap Opportunities Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (日圓)	淨資產 %	持股量	說明	市場價值 (日圓)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				61,000	MedPeer*	97,722,000	0.48
普通股 (股份)				60,500	Menicon*	204,187,500	1.01
日本				804,200	Mitsubishi HC Capital*	543,639,200	2.69
303,100	77 Bank	539,214,900	2.66	56,700	Money Forward*	199,300,500	0.98
23,700	Adventure*	253,353,000	1.25	203,300	Morningstar Japan	100,836,800	0.50
15,900	Aidma*	61,692,000	0.31	72,200	m-up	105,195,400	0.52
186,300	AOKI	131,527,800	0.65	183,100	Musashi Seimitsu Industry*	310,903,800	1.54
98,400	Bushiroad	171,216,000	0.85	129,600	Nippon Gas*	287,971,200	1.42
693,300	CMK	327,237,600	1.62	686	NIPPON REIT Investment	262,052,000	1.29
16,100	Cosmos Pharmaceutical*	236,509,000	1.17	79,000	Nippon Soda	364,585,000	1.80
197,800	Credit Saison*	346,545,600	1.71	153,700	Nisshin Seifun*	241,309,000	1.19
25,900	Daito Trust Construction	355,866,000	1.76	86,700	Nomura Real Estate	296,947,500	1.47
34,400	Digital Arts*	225,664,000	1.12	82,200	NS Solutions	312,771,000	1.54
37,400	Ebara	198,968,000	0.98	36,500	Okamoto Machine Tool Works	147,825,000	0.73
236,300	Elan	269,145,700	1.33	189,000	Park24*	377,244,000	1.86
95,000	FP	312,075,000	1.54	160,400	Raito Kogyo	296,900,400	1.47
42,900	Fuji Electric*	260,403,000	1.29	178,500	Relo*	402,339,000	1.99
62,600	Fuji Kyuko	257,599,000	1.27	166,500	Resorttrust*	373,126,500	1.84
22,600	Fujimi	151,872,000	0.75	46,200	Sakata Seed	238,854,000	1.18
269,900	Fukuoka Financial*	670,971,400	3.32	125,600	Seiren	266,648,800	1.32
113,900	FULLCAST	279,282,800	1.38	45,100	Shibaura Electronics	237,677,000	1.18
44,500	Harmonic Drive Systems*	227,840,000	1.13	109,400	Shibaura Machine	335,858,000	1.66
27,700	Hodogaya Chemical	90,302,000	0.45	27,100	Shoei	150,405,000	0.74
82,700	IBJ	78,151,500	0.39	393,500	Sourcenext*	100,736,000	0.50
47,200	IHI*	176,292,000	0.87	81,700	SWCC Showa	150,082,900	0.74
64,100	Inpex	102,816,400	0.51	19,300	Systema	8,279,700	0.04
50,100	Iriso Electronics	209,418,000	1.04	20,900	Temairazu	105,754,000	0.52
116,000	Itochu Techno-Solutions*	410,060,000	2.03	162,000	Tokyo Tatemono	339,390,000	1.68
122,000	Japan Material	236,924,000	1.17	119,700	Topcon*	227,190,600	1.12
3,235	Japan Metropolitan Fund Invest*	357,791,000	1.77	17,400	Toyo Gosei	144,420,000	0.71
19,700	Kawasaki Kisen Kaisha*	174,936,000	0.86	135,100	Toyoda Gosei*	328,428,100	1.62
151,900	Keisei Electric Railway*	592,410,000	2.93	64,168	TRE	109,983,952	0.54
33,600	KEIWA*	149,520,000	0.74	113,600	Tsumura*	362,952,000	1.79
53,000	Koa*	125,822,000	0.62	115,100	UACJ	278,426,900	1.38
24,500	Kobayashi Pharmaceutical	194,285,000	0.96	2,144	United Urban Investment	317,740,800	1.57
70,200	Komehyo	204,913,800	1.01	36,480	West*	161,788,800	0.80
31,800	Kureha*	298,920,000	1.48	86,900	Yokogawa Electric	212,470,500	1.05
113,800	Kyudenko	319,891,800	1.58			19,550,725,552	96.62
103,700	Kyushu Railway*	304,255,800	1.50	普通股 (股份) 總額		19,550,725,552	96.62
435,900	Link And Motivation	280,719,600	1.39	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
171,800	Lion	280,034,000	1.38	總投資組合		19,550,725,552	96.62
15,600	M&A Capital Partners	54,210,000	0.27	其他淨資產		684,379,610	3.38
85,000	Maruha Nichiro*	211,820,000	1.05	淨資產總額 (日圓)		20,235,105,162	100.00
26,400	MatsukiyoCocokara*	146,256,000	0.72				
221,000	Mazda Motor*	272,051,000	1.35				

* 本證券全部或部分代表借貸證券。

貝萊德日本特別時機基金 (Japan Small & MidCap Opportunities Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

						未實現增值／ (減值) (日圓)
貨幣	購買	貨幣	出售	出售	到期日	
歐元避險股份類別						
EUR	2,526,849	JPY	347,287,415	BNY Mellon	15/9/2022	3,543,345
JPY	12,070,409	EUR	87,907	BNY Mellon	15/9/2022	(134,693)
未實現淨增值						3,408,652
美金避險股份類別						
JPY	63,468,891	USD	463,831	BNY Mellon	15/9/2022	(845,565)
USD	10,638,228	JPY	1,432,321,323	BNY Mellon	15/9/2022	42,794,050
未實現淨增值						41,948,485
未實現淨增值總額 (日圓曝險部位 - 日圓 1,905,113,040)						45,357,137

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
工業	27.47
金融	22.89
非週期性消費品	16.61
週期性消費品	13.49
科技	6.02
基本材料	4.44
通訊	4.39
公共事業	0.80
能源	0.51
其他淨資產	3.38
	100.00

貝萊德拉丁美洲基金 (Latin American Fund)

至 2022 年 8 月 31 日止之投資組合

持股量 說明		市場價值 (美金)	淨資產 %	持股量 說明		市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				哥倫比亞			
基金				214,572	Bancolombia	6,151,779	0.73
				107,755	Bancolombia	899,255	0.11
						7,051,034	0.84
愛爾蘭				盧森堡			
9	BlackRock ICS US Dollar Liquid Environmentally Aware Fund-	902	0.00	43,232	Globant*	9,144,865	1.10
				387,565	Tenaris	10,549,519	1.26
總基金數		902	0.00	19,694,384 2.36			
普通股／優先股（股份）				墨西哥			
百慕達				1,520,813	America Movil	26,568,603	3.18
				5,009,370	Cemex	19,436,355	2.33
143,123	Credicorp	18,534,428	2.22	13,691,613	Fibra Uno Administracion de	13,922,515	1.67
巴西				555,095	Fomento Economico Mexicano	35,559,386	4.26
				41,194	Grupo Aeroportuario del Pacifico	5,947,178	0.71
10,596,992	Ambev	31,731,325	3.80	577,954	Grupo Aeroportuario del Pacifico	8,325,285	1.00
555,987	Arezzo Industria e Comercio	10,004,025	1.20	366,194	Grupo Aeroportuario del Sureste	7,853,367	0.94
13,542,929	B3 - Brasil Bolsa Balcao	31,866,458	3.82	31,464	Grupo Aeroportuario del Sureste	6,760,670	0.81
12,070,747	Banco Bradesco	45,204,947	5.41	7,112,454	Grupo Financiero Banorte	42,724,090	5.12
4,638,890	Banco BTG Pactual	23,425,753	2.81	3,625,840	Grupo Mexico	13,571,712	1.62
1,007,171	BB Seguridade Participacoes	5,529,695	0.66	4,803,534	Inmobiliaria Vesta	8,885,103	1.06
3,652,921	Bradespar	15,666,326	1.88	6,449,786	Wal-Mart de Mexico	21,464,082	2.57
5,179,399	CCR	13,948,132	1.67	211,018,346 25.27			
2,664,462	Gerdau	12,116,855	1.45	巴拿馬			
19,472,594	Hapvida Participacoes e Investimentos	27,649,358	3.31	156,441	Copa	11,288,783	1.35
9,272,124	Itau Unibanco	47,102,390	5.64	普通股／優先股（股份）總額			
1,918,499	Localiza Rent a Car	22,897,253	2.74	814,954,134 97.57			
2,735,970	Multiplan Empreendimentos Imobiliarios	13,060,445	1.56	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額			
2,546,345	Neenergia	8,175,648	0.98	814,955,036 97.57			
3,576,254	Petro Rio	18,405,028	2.20				
2,477,803	Petroleo Brasileiro	34,986,578	4.19	其他可轉讓證券			
3,456,321	Petroleo Brasileiro*	43,757,024	5.24	債券			
1,411,901	Rede D'Or Sao Luiz	9,142,862	1.09	巴西			
5,147,080	Sendas Distribuidora	18,315,739	2.19	BRL 163,880	Lupatech 6.5% 15/4/2018**,**	-	0.00
2,608,017	Suzano	22,818,476	2.73	總債券			
2,851,746	Vale	35,675,343	4.27	- 0.00			
4,861,210	Vibra Energia	17,843,165	2.14	其他可轉讓證券總額			
		509,322,825	60.98	- 0.00			
開曼群島				總投資組合			
419,984	Afya	5,518,589	0.66	814,955,036 97.57			
502,786	XP*	9,854,606	1.18	其他淨資產			
		15,373,195	1.84	20,278,133 2.43			
智利				淨資產總額（美金）			
897,022	Banco Santander Chile*	14,397,203	1.72	835,233,169 100.00			
81,597	Sociedad Quimica y Minera de Chile	8,273,936	0.99				
		22,671,139	2.71				

[~] 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

*** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德拉丁美洲基金 (Latin American Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	5,937,259	USD	4,145,067	BNY Mellon	15/9/2022	(75,062)
USD	350,919	AUD	507,038	BNY Mellon	15/9/2022	3,342
未實現淨減值						(71,720)
瑞士法郎避險股份類別						
CHF	279,065	USD	292,359	BNY Mellon	15/9/2022	(7,101)
USD	16,001	CHF	15,375	BNY Mellon	15/9/2022	284
未實現淨減值						(6,817)
歐元避險股份類別						
EUR	206,216	USD	210,585	BNY Mellon	15/9/2022	(4,092)
USD	11,503	EUR	11,452	BNY Mellon	15/9/2022	35
未實現淨減值						(4,057)
英鎊避險股份類別						
GBP	306,171	USD	370,104	BNY Mellon	15/9/2022	(14,593)
USD	43,568	GBP	36,720	BNY Mellon	15/9/2022	932
未實現淨減值						(13,661)
港幣避險股份類別						
HKD	1,220,628	USD	155,657	BNY Mellon	15/9/2022	(90)
USD	9,317	HKD	73,073	BNY Mellon	15/9/2022	4
未實現淨減值						(86)
波蘭幣避險股份類別						
PLN	20,928,160	USD	4,338,316	BNY Mellon	15/9/2022	81,935
USD	178,536	PLN	851,636	BNY Mellon	15/9/2022	(1,335)
未實現淨增值						80,600
新加坡幣避險股份類別						
SGD	3,708,971	USD	2,690,738	BNY Mellon	15/9/2022	(36,243)
USD	161,876	SGD	225,372	BNY Mellon	15/9/2022	579
未實現淨減值						(35,664)
未實現淨減值總額 (美金曝險部位 - 美金 12,923,648)						(51,405)

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
金融	35.59
非週期性消費品	17.53
能源	13.77
基本材料	11.06
週期性消費品	7.31
工業	7.05
通訊	3.18
科技	1.10
公共事業	0.98
其他淨資產	2.43
	100.00

貝萊德營養科學基金 (Nutrition Fund)

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				瑞 士			
基金		6,630	Barry Callebaut	13,634,112	3.92		
		121,326	Nestle	14,258,802	4.09		
				27,892,914	8.01		
愛爾蘭				英 國			
269,086	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	26,912,891	7.72	5,687,215	Agronomics (Wts 8/12/2023)	59,221	0.02
總基金數				美 國			
普通股（股份）及認股權證				103,915	AGCO	11,408,828	3.27
百慕達				124,142	Archer-Daniels-Midland	10,840,079	3.11
				468,350	BellRing Brands	11,216,982	3.22
108,267	Bunge	10,672,961	3.06	105,752	CF Industries	10,895,629	3.13
加拿大				111,497	Darling Ingredients	8,379,000	2.41
1,682,710	Flow Beverage	615,034	0.18	41,988	Deere*	15,382,304	4.42
471,216	Flow Beverage (Wts 29/6/2023)	3,588	0.00	139,947	FMC	15,118,474	4.34
288,551	Growth International	8,694,354	2.50	153,634	Freshpet	6,973,447	2.00
656,295	GURU Organic Energy	2,848,542	0.82	651,723	Graphic Packaging	14,650,733	4.21
399,647	Jamieson Wellness	11,055,812	3.17	272,075	Grocery Outlet	10,746,963	3.08
183,174	Maple Leaf Foods*	3,256,862	0.93	88,599	John Bean Technologies	9,247,963	2.65
134,404	Nutrien	12,303,342	3.53	61,433	MGP Ingredients	6,650,737	1.91
616,446	SunOpta	6,115,144	1.76	352,686	Natural Order Acquisition	3,509,226	1.01
		44,892,678	12.89	248,875	Natural Order Acquisition (Wts 15/9/2025)	7,491	0.00
開曼群島				84,779	Zoetis	13,445,949	3.86
2,576,000	China Mengniu Dairy	11,700,733	3.36	148,473,805			
法 國				普通股（股份）及認股權證總額			
8,801	Robertet	7,845,070	2.25	320,825,575			
德 國				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
110,583	HelloFresh*	2,671,730	0.77	347,738,466			
137,619	Symrise*	14,525,061	4.17	其他可轉讓證券			
		17,196,791	4.94	普通股（股份）及認股權證			
冰 島				中 國			
751,857	Marel HF	2,715,373	0.78	720,000	China Forestry**	1	0.00
愛爾蘭				曼 島			
146,723	Kerry	15,214,392	4.37	4,747,573	Agronomics (Wts 11/5/2023)**	—	0.00
曼 島				普通股（股份）及認股權證總額			
30,582,671	Agronomics	6,319,337	1.81	1			
荷 蘭				其他可轉讓證券總額			
91,469	Koninklijke DSM*	11,745,105	3.37	1			
挪威				總投資組合			
4,959,151	Hofseth BioCare	1,683,218	0.48	347,738,467			
216,498	Salmar	14,413,977	4.14	其他淨資產			
		16,097,195	4.62	619,017			
				淨資產總額（美金）			
				348,357,484			
				100.00			

~ 投資關聯方基金，詳見附註 10。
 * 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德營養科學基金 (Nutrition Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
歐元避險股份類別						
EUR	18,039,244	USD	18,432,052	BNY Mellon	15/9/2022	(368,606)
USD	1,121,370	EUR	1,112,835	BNY Mellon	15/9/2022	7,056
未實現淨減值						(361,550)
英鎊避險股份類別						
GBP	1,746,886	USD	2,115,848	BNY Mellon	15/9/2022	(87,441)
USD	138,583	GBP	116,981	BNY Mellon	15/9/2022	2,753
未實現淨減值						(84,688)
日圓避險股份類別						
JPY	644,979	USD	4,797	BNY Mellon	15/9/2022	(146)
USD	285	JPY	39,056	BNY Mellon	15/9/2022	4
未實現淨減值						(142)
波蘭幣避險股份類別						
PLN	8,527,882	USD	1,841,561	BNY Mellon	15/9/2022	(40,543)
USD	105,280	PLN	497,258	BNY Mellon	15/9/2022	259
未實現淨減值						(40,284)
新加坡幣避險股份類別						
SGD	17,068,154	USD	12,385,710	BNY Mellon	15/9/2022	(170,101)
USD	1,226,964	SGD	1,704,892	BNY Mellon	15/9/2022	6,780
未實現淨減值						(163,321)
美金避險股份類別						
USD	1,693	PLN	8,000	BNY Mellon	15/9/2022	(1)
未實現淨減值						(1)
未實現淨減值總額 (美金曝險部位 - 美金 36,673,986)						(649,986)

至 2022 年 8 月 31 日止之產業明細

食品生產商	26.42
化學品	20.79
多樣化機械	10.97
藥物	10.73
農業	8.58
投資基金	7.72
包裝與容器	4.21
飲品	2.91
其他制造業	2.65
零售業	2.00
投資公司	1.81
多元化營運	1.01
耐用消費品及服飾	0.02
其他淨資產	0.18
	100.00

貝萊德永續能源基金（基金之配息來源可能為本金） (Sustainable Energy Fund)

至 2022 年 8 月 31 日止之投資組合

持股量		說明	市場價值 (美金)	淨資產 %	持股量		說明	市場價值 (美金)	淨資產 %		
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具					韓國						
基金					500,598	LG Chem		236,535,404	3.67		
					531,589	Samsung SDI		237,666,043	3.68		
					506,036	SK IE Technology		31,477,099	0.49		
	愛爾蘭				505,678,546				7.84		
	3,982,163	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	398,279,595	6.18	西班牙						
總基金數			398,279,595	6.18	6,202,160	EDP Renovaveis*		152,080,445	2.36		
普通股（股份）					瑞典						
					12,202,351	Atlas Copco		126,135,115	1.96		
	2,661,962	加拿大 Canadian Solar*	117,658,720	1.82	瑞士						
					403,288	Sika		92,116,011	1.43		
					787,218	TE Connectivity		100,063,280	1.55		
					192,179,291				2.98		
45,893,000		中國 China Longyuan Power	74,377,441	1.15	英國						
4,967,265		Shanghai Putailai New Energy Technology	45,633,771	0.71	9,408,069	ITM Power*		21,919,163	0.34		
41,795,000		Xinjiang Goldwind Science & Technology*	62,517,284	0.97	5,943,340	ReNew Energy Global*		38,869,444	0.60		
			182,528,496	2.83	60,788,607				0.94		
		丹麥			美國						
5,754,139		Vestas Wind Systems	146,923,972	2.28	1,025,585	Analog Devices		155,560,733	2.41		
		法國			562,126	ANSYS		142,785,626	2.21		
1,123,699		Air Liquide*	142,321,594	2.21	476,652	Autodesk		98,118,814	1.52		
3,338,529		Dassault Systemes	131,077,028	2.03	827,129	Cadence Design Systems		145,392,736	2.26		
1,176,039		McPhy Energy*	15,142,144	0.23	1,848,179	Darling Ingredients		138,890,652	2.15		
1,014,310		Schneider Electric	122,581,446	1.90	1,373,420	First Solar		173,792,567	2.69		
226,306		SOITEC*	32,545,505	0.51	4,703,076	Ingersoll Rand*		224,101,571	3.47		
			443,667,717	6.88	4,915,634	NextEra Energy		423,481,869	6.57		
		德國			764,598	ON Semiconductor*		52,374,963	0.81		
8,576,953		Infineon Technologies*	211,727,510	3.28	981,266	Quanta Services		138,378,131	2.15		
8,518,344		RWE*	331,506,368	5.14	1,435,488	Shoals Technologies*		37,265,269	0.58		
			543,233,878	8.42	2,746,381	Sunnova Energy International*		69,758,077	1.08		
		愛爾蘭			2,237,431	Sunrun		74,148,463	1.15		
924,536		Eaton	128,168,426	1.99	607,011	Texas Instruments		101,109,822	1.57		
4,245,288		Johnson Controls International	231,665,366	3.59	4,091,078	Vertiv		47,661,059	0.74		
1,590,187		Kingspan	91,316,065	1.41	2,022,820,352				31.36		
508,800		Linde	144,561,466	2.24	普通股（股份）總額				6,065,686,281	94.03	
690,708		Trane Technologies	107,653,749	1.67	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額					6,463,965,876	100.21
			703,365,072	10.90							
					其他可轉讓證券						
義大利					普通股（股份）						
62,459,751		Enel	297,686,473	4.62	美國						
3,326,286		Prysmian	103,924,674	1.61	3,281,600	Enchi**		-	0.00		
			401,611,147	6.23	普通股（股份）總額					-	0.00
日本					債券						
1,331,200		Rohm*	100,891,341	1.56	美國						
252,149		ASML	124,817,086	1.93	USD 708,486	Enchi 0% 5/8/2020**, ***		-	0.00		
1,420,538		STMicroelectronics	50,393,983	0.78	總債券					-	0.00
			175,211,069	2.71	其他可轉讓證券總額					-	0.00
葡萄牙					總投資組合					6,463,965,876	100.21
39,772,881		EDP - Energias de Portugal	190,912,513	2.96	其他淨負債					(13,468,260)	(0.21)
					淨資產總額（美金）					6,450,497,616	100.00

[~] 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

*** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德永續能源基金（基金之配息來源可能為本金）

(Sustainable Energy Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	5,714,157	USD	3,989,781	BNY Mellon	15/9/2022	(72,716)
USD	741,285	AUD	1,063,301	BNY Mellon	15/9/2022	12,391
未實現淨減值						(60,325)
加拿大幣避險股份類別						
CAD	1,657,641	USD	1,285,353	BNY Mellon	15/9/2022	(23,258)
USD	112,575	CAD	146,294	BNY Mellon	15/9/2022	1,190
未實現淨減值						(22,068)
離岸人民幣避險股份類別						
CNY	142,929,178	USD	21,150,816	BNY Mellon	15/9/2022	(430,770)
USD	1,914,237	CNY	13,118,288	BNY Mellon	15/9/2022	12,517
未實現淨減值						(418,253)
歐元避險股份類別						
EUR	167,337,466	USD	170,963,772	BNY Mellon	15/9/2022	(3,401,810)
USD	16,878,357	EUR	16,778,891	BNY Mellon	15/9/2022	77,191
未實現淨減值						(3,324,619)
英鎊避險股份類別						
GBP	3,346,243	USD	4,053,680	BNY Mellon	15/9/2022	(168,166)
USD	429,505	GBP	362,522	BNY Mellon	15/9/2022	8,563
未實現淨減值						(159,603)
港幣避險股份類別						
HKD	123,853,553	USD	15,794,091	BNY Mellon	15/9/2022	(9,122)
USD	1,821,697	HKD	14,287,134	BNY Mellon	15/9/2022	820
未實現淨減值						(8,302)
紐元避險股份類別						
NZD	502,990	USD	316,253	BNY Mellon	15/9/2022	(8,109)
USD	27,686	NZD	44,774	BNY Mellon	15/9/2022	256
未實現淨減值						(7,853)
新加坡幣避險股份類別						
SGD	106,104,964	USD	76,998,988	BNY Mellon	15/9/2022	(1,060,092)
USD	7,198,878	SGD	10,016,930	BNY Mellon	15/9/2022	29,806
未實現淨減值						(1,030,286)
未實現淨減值總額 (美金曝險部位 - 美金 318,190,086)						(5,031,309)

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
公共事業	23.40
工業	22.52
科技	20.87
能源	9.94
基本材料	9.32
投資基金	6.18
非週期性消費品	4.30
通訊	3.68
其他淨負債	(0.21)
	100.00

貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金） (Systematic Global Equity High Income Fund)

至 2022 年 8 月 31 日止之投資組合

持股量 說明		市場價值 (美金)	淨資產 %	持股量 說明		市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具							
普通股／優先股（股份）及認股權證							
澳洲							
255,276	Aristocrat Leisure	6,245,859	0.14	98,600	Nongfu Spring	588,565	0.01
440,624	BHP	12,260,499	0.28	3,749,000	People's Insurance of China	1,160,725	0.03
5,391	CSL	1,084,553	0.03	14,634,000	PetroChina	6,917,428	0.16
13,027	Domino's Pizza Enterprises*	567,380	0.02	4,770,000	PICC Property & Casualty	5,165,888	0.12
16,307	REA*	1,425,504	0.03	5,236,000	Postal Savings Bank of China*	3,135,488	0.07
72,878	SEEK	1,041,897	0.02	416,000	Zijin Mining*	473,847	0.01
434,104	Telstra	1,181,131	0.03			124,310,820	2.84
16,724	Wesfarmers	538,821	0.01	丹麥			
24,958	WiseTech Global	1,005,262	0.02	172,237	Carlsberg	22,325,109	0.51
73,731	Woodside Energy	1,730,712	0.04	17,544	Genmab	6,256,172	0.14
		27,081,618	0.62	483,296	Novo Nordisk	51,813,373	1.19
比利時				30,762	Novozymes	1,778,903	0.04
156,628	Proximus*	1,994,734	0.05			82,173,557	1.88
百慕達				芬蘭			
961,000	CK Infrastructure	5,852,736	0.13	78,245	Kesko	1,644,636	0.04
75,000	Jardine Matheson	3,982,500	0.09	368,638	Nokia	1,871,644	0.04
4,330,000	Kunlun Energy	3,779,080	0.09			3,516,280	0.08
27,000	Orient Overseas International	756,135	0.02	法國			
		14,370,451	0.33	8,685	Legrand	637,059	0.01
巴西				146,516	Sanofi	12,180,726	0.28
690,285	Ambev	2,066,969	0.05	352,953	Thales	42,407,921	0.97
1,072,539	Petroleo Brasileiro	7,558,608	0.17			55,225,706	1.26
6,313,949	Petroleo Brasileiro	39,971,589	0.91	德國			
		49,597,166	1.13	249,357	Bayerische Motoren Werke*	18,430,434	0.42
加拿大				13,112	Beiersdorf	1,322,259	0.03
174,130	Agnico Eagle Mines*	7,194,524	0.17	144,565	Covestro	4,333,034	0.10
8,731	Bank of Nova Scotia/The	485,129	0.01	4,550	Deutsche Boerse	770,875	0.02
263,335	Barrick Gold*	3,910,136	0.09	82,382	Deutsche Telekom	1,558,021	0.03
930,480	BCE*	45,232,292	1.04	294,703	E.ON	2,540,255	0.06
95,838	Canadian Utilities*	2,933,678	0.07	320,084	Evonik Industries*	5,997,756	0.14
59,993	CGI	4,796,656	0.11	53,479	Fresenius Medical Care	1,834,050	0.04
1,482	Constellation Software	2,289,171	0.05	26,011	GEA	911,298	0.02
29,941	Emera	1,388,228	0.03	6,572	Henkel	413,886	0.01
91,104	Franco-Nevada	11,062,802	0.25	37,012	Henkel*	2,400,892	0.06
354,727	Hydro One	9,605,162	0.22	22,349	Infineon Technologies	551,699	0.01
303,155	Pembina Pipeline*	10,694,875	0.24	15,701	LEG Immobilien	1,199,759	0.03
18,155	Rogers Communications	788,127	0.02	75,417	Mercedes-Benz	4,281,004	0.10
1,587,394	TELUS	35,972,145	0.82	202,666	SAP	17,406,373	0.40
600,761	Wheaton Precious Metals*	18,385,202	0.42	21,314	Scout24*	1,229,068	0.03
		154,738,127	3.54	1,169,332	Telefonica Deutschland*	3,014,667	0.07
開曼群島						68,195,330	1.57
329,700	Budweiser Brewing APAC*	972,473	0.02	香港			
484,400	Chow Tai Fook Jewellery	978,847	0.02	3,512,400	AIA	33,989,081	0.78
175,700	Kuaishou Technology	1,540,167	0.04	246,500	Beijing Enterprises	734,921	0.02
33,399	Pinduoduo	2,371,997	0.05	3,412,500	BOC Hong Kong	11,782,831	0.27
297,200	Tencent	12,389,957	0.28	964,000	CITIC	996,106	0.02
1,844,000	Tingyi Cayman Islands	3,279,850	0.08	992,000	Guangdong Investment	910,022	0.02
7,941,000	Want Want China*	5,605,220	0.13	7,990,000	Lenovo*	6,617,102	0.15
		27,138,511	0.62	80,400	Link REIT	623,339	0.01
中國				635,000	New World Development	2,075,242	0.05
23,503,000	Agricultural Bank of China	7,695,983	0.18	2,315,500	Power Assets	13,865,972	0.32
59,873,000	Bank of China	21,054,638	0.48	820,000	Sino Land	1,201,488	0.03
14,048,000	Bank of Communications	8,018,630	0.18	60,000	Sun Hung Kai Properties	705,603	0.01
14,072,000	China CITIC Bank*	6,042,176	0.14	166,000	Swire Pacific	1,149,517	0.03
23,927,000	China Construction Bank	14,846,528	0.34	181,500	Techtronic Industries*	2,155,263	0.05
2,373,000	China Everbright Bank	728,656	0.02			76,806,487	1.76
23,312,000	China Petroleum & Chemical	11,019,480	0.25	印尼			
12,427,000	HKT Trust & HKT	16,688,395	0.38	3,847,200	Bank Mandiri Persero	2,293,934	0.05
33,498,000	Industrial & Commercial Bank of China	17,072,084	0.39	愛爾蘭			
1,570,700	New China Life Insurance	3,702,309	0.08	39,304	Accenture	11,579,744	0.26
				17,928	Horizon Therapeutics	1,083,568	0.02
				12,161	Kingspan	698,342	0.02
				249,064	Medtronic	22,064,580	0.50
						35,426,234	0.80

* 本證券全部或部分代表借貸證券。

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貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金） (Systematic Global Equity High Income Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
以色列				墨西哥			
277,336	Check Point Software Technologies	34,320,330	0.79	661,291	America Movil	578,301	0.01
360,967	Israel Discount Bank	2,246,837	0.05	79,679	Arca Continental	551,232	0.01
2,838	Nice	618,279	0.01	894,832	Coca-Cola Femsa	5,552,305	0.13
116,722	ZIM Integrated Shipping Services*	4,315,212	0.10	421,450	Wal-Mart de Mexico	1,402,533	0.03
		41,500,658	0.95			8,084,371	0.18
義大利				荷蘭			
56,668	Eni	661,487	0.01	22,532	Heineken	2,033,262	0.05
523,142	Mediobanca Banca di Credito Finanziario	4,186,940	0.10	26,385	Wolters Kluwer	2,636,998	0.06
		4,848,427	0.11			4,670,260	0.11
日本				紐西蘭			
112,200	Astellas Pharma*	1,604,127	0.04	253,590	Fisher & Paykel Healthcare	3,054,417	0.07
38,300	Daito Trust Construction*	3,791,232	0.09	挪威			
8,400	Fast Retailing*	4,959,331	0.11	150,837	Aker BP	5,286,274	0.12
60,300	Honda Motor*	1,617,789	0.04	302,017	Equinor	11,562,657	0.26
10,400	Hoya	1,067,685	0.02	202,059	Orkla	1,699,134	0.04
161,600	ITOCHU*	4,474,109	0.10	67,725	Telenor	738,916	0.02
6,546,900	Japan Post	45,340,833	1.04			19,286,981	0.44
125,700	Japan Post Bank*	918,265	0.02	波蘭			
2,765,400	Japan Tobacco	47,018,071	1.08	425,491	Powszechny Zaklad Ubezpieczen*	2,537,068	0.06
312,200	KDDI*	9,619,821	0.22	新加坡			
46,100	Kirin	762,051	0.02	1,903,500	Singapore Technologies Engineering	5,081,129	0.12
112,500	McDonald's Japan	4,028,133	0.09	5,301,700	Singapore Telecommunications*	9,940,653	0.23
179,100	Mitsubishi	5,888,926	0.14	606,300	Venture*	7,935,965	0.18
101,800	Mitsui*	2,395,294	0.06			22,957,747	0.53
79,900	Mitsui OSK Lines*	2,103,919	0.05	南非			
554,600	Mizuho Financial*	6,366,882	0.14	58,371	African Rainbow Minerals	814,525	0.02
244,500	MS&AD Insurance*	7,329,451	0.17	韓國			
33,200	Nintendo*	13,631,121	0.31	9,985	KT&G	621,100	0.01
280,600	Nippon Telegraph & Telephone	7,619,187	0.17	瑞典			
181,100	Nippon Yusen*	13,947,327	0.32	323,475	Epiroc	5,056,544	0.12
9,300	Nissin Foods	667,325	0.01	66,741	Essity	1,479,247	0.03
19,400	Nomura Research Institute*	529,707	0.01	2,242,856	Tele2	24,067,105	0.55
45,600	Otsuka	1,498,372	0.03	747,191	Telefonaktiebolaget LM Ericsson	5,619,448	0.13
38,600	Shimadzu*	1,137,380	0.03	3,501,094	Telia*	12,412,438	0.28
3,700	Shin-Etsu Chemical*	434,894	0.01	62,983	Volvo	1,042,392	0.03
1,097,900	SoftBank	12,097,820	0.28			49,677,174	1.14
5,131,000	Sumitomo Chemical*	20,331,038	0.46	瑞士			
1,198,700	Takeda Pharmaceutical*	33,248,042	0.76	6,530	Baloise	948,794	0.02
99,100	Terumo*	3,217,064	0.07	255	Barry Callebaut	524,389	0.01
23,100	Tokio Marine	1,296,748	0.03	152,328	Garmin	13,662,299	0.31
57,100	Tokyo Electron*	18,166,030	0.42	1,556	Givaudan	5,026,896	0.11
76,600	Trend Micro*	4,756,975	0.11	8,473	Lonza	4,592,212	0.10
70,400	Unicharm	2,460,361	0.06	862,033	Nestle	101,310,173	2.32
		284,325,310	6.51	63,067	Roche	20,471,353	0.47
澤西島				6,355	Roche*	2,426,839	0.06
68,511	Experian	2,109,162	0.05	77,983	Sika	17,812,290	0.41
45,104	Ferguson	5,267,313	0.12	10,726	Swiss Prime Site*	921,059	0.02
200,616	WPP	1,733,131	0.04	102,895	Swiss Re	8,028,883	0.19
		9,109,606	0.21	22,750	Zurich Insurance	10,079,173	0.23
馬來西亞						185,804,360	4.25
438,500	AMMB	409,550	0.01	臺灣			
2,102,000	CIMB	2,522,135	0.06	36,295	Advantech	390,526	0.01
347,000	IOI	327,968	0.00	879,000	Asustek Computer	7,364,111	0.17
10,509,100	Malayan Banking	21,062,953	0.48	214,000	Catcher Technology	1,304,214	0.03
100,400	Nestle Malaysia	2,983,641	0.07	5,747,000	China Steel	5,466,144	0.13
196,300	Petronas Gas	760,555	0.02	11,645,000	Compal Electronics	8,703,866	0.20
98,200	PPB	386,176	0.01	4,361,000	CTBC Financial	3,367,016	0.08
2,425,500	Public Bank	2,552,604	0.06	692,214	E.Sun Financial	641,329	0.02
3,192,900	RHB Bank	4,095,044	0.09	3,640,705	First Financial	3,175,713	0.07
705,300	Sime Darby	360,887	0.01	752,000	Formosa Plastics	2,250,751	0.05
1,225,000	Tenaga Nasional	2,460,691	0.06				
		37,922,204	0.87				

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貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金) (Systematic Global Equity High Income Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
10,378,000	Inventec	7,893,252	0.18	76,561	Booz Allen Hamilton	7,382,012	0.17
4,215,000	Lite-On Technology	9,112,022	0.21	116,690	Boston Scientific	4,763,286	0.11
96,000	MediaTek	2,103,722	0.05	135,315	Bristol-Myers Squibb	9,125,644	0.21
1,596,950	Mega Financial	1,883,550	0.04	6,059	Broadridge Financial Solutions	1,050,631	0.02
246,000	Nanya Technology	431,586	0.01	15,391	Brown-Forman	1,131,315	0.03
409,000	Novatek Microelectronics	3,540,750	0.08	81,109	Cadence Design Systems	14,257,340	0.33
249,000	Pegatron	520,293	0.01	7,677	Cboe Global Markets	918,476	0.02
356,000	Powerchip Semiconductor Manufacturing	402,931	0.01	55,008	Charter Communications	23,047,802	0.53
2,166,000	Quanta Computer	5,643,167	0.13	15,978	Chevron	2,511,582	0.06
213,000	Realtek Semiconductor	2,421,291	0.05	934	Chipotle Mexican Grill	1,516,639	0.04
2,480,000	Synnex Technology International	4,546,500	0.10	36,765	Church & Dwight	3,128,702	0.07
1,972,000	Taiwan Semiconductor Manufacturing	32,718,213	0.75	22,768	Cigna	6,504,818	0.15
448,000	United Microelectronics	604,938	0.01	19,784	Clorox	2,882,924	0.07
2,969,480	WPG	5,014,583	0.12	16,898	CMS Energy	1,148,895	0.03
		109,500,468	2.51	412,448	Coca-Cola	25,652,203	0.59
	泰國			16,702	Cognizant Technology Solutions	1,077,947	0.02
2,480	Srisawad (Wts 29/8/2025)	320	0.00	40,072	Colgate-Palmolive	3,179,312	0.07
	英國			1,221,844	Comcast	44,340,719	1.01
33,226	Admiral	825,021	0.02	30,017	Consolidated Edison	2,955,774	0.07
1,415,754	Auto Trader	10,781,216	0.24	107,193	Costco Wholesale	56,064,083	1.28
155,081	BAE Systems	1,404,921	0.03	15,087	Crown Castle	2,590,589	0.06
376,460	Barratt Developments	1,871,292	0.04	230,302	CVS Health	22,855,170	0.52
13,590	Berkeley	578,820	0.01	4,321	Danaher	1,183,263	0.03
699,996	British American Tobacco	27,991,584	0.64	27,732	Domino's Pizza	10,484,637	0.24
208,174	Burberry	4,278,569	0.10	278,039	DTE Energy	36,462,034	0.83
138,598	Coca-Cola Europacific Partners	6,889,706	0.15	14,019	Duke Energy	1,516,856	0.04
11,244	Croda International	890,709	0.02	146,178	eBay	6,525,386	0.15
376,061	Diageo	16,553,992	0.38	7,130	Edwards Lifesciences	652,965	0.01
196,011	Imperial Brands	4,319,425	0.10	7,073	Electronic Arts	907,607	0.02
3,087,324	J Sainsbury	7,328,185	0.17	3,891	Elevance Health	1,910,676	0.04
4,083,523	Melrose Industries	6,501,401	0.15	54,819	Eli Lilly	16,867,806	0.39
164,200	Persimmon	2,803,896	0.07	17,283	Entergy	2,021,420	0.05
206,349	Sage	1,721,336	0.04	44,128	Equity Residential	3,277,387	0.07
7,479	Spirax-Sarco Engineering	934,183	0.02	4,813	Essex Property Trust	1,288,777	0.03
59,702	SSE	1,153,583	0.03	26,621	Evergy	1,846,166	0.04
137,562	St James's Place	1,788,515	0.04	33,366	Expedia	3,479,073	0.08
4,940,998	Tesco	14,333,658	0.33	176,484	Expeditors International of Washington	18,229,032	0.42
		112,950,012	2.58	35,420	Exxon Mobil	3,342,939	0.07
	美國			36,325	FactSet Research Systems	15,964,838	0.37
63,601	Abbott Laboratories	6,580,795	0.15	6,193	Fair Isaac	2,863,643	0.07
255,519	AbbVie	34,689,259	0.79	101,336	Fox	3,493,052	0.08
70,718	Adobe	26,810,608	0.61	10,504	Gartner	3,067,798	0.07
511,280	Agilent Technologies	66,410,159	1.52	92,714	Genuine Parts	14,501,397	0.33
21,119	Akamai Technologies	1,952,029	0.05	543,636	Gilead Sciences	34,439,341	0.79
4,238	Align Technology	1,055,092	0.02	58,627	Hershey	13,385,717	0.31
999,990	Alphabet	110,138,899	2.52	18,202	Hologic	1,228,453	0.03
409,723	Alphabet	45,516,128	1.04	329,823	Home Depot	95,754,213	2.19
1,169,898	Altria	52,779,948	1.21	22,393	Hormel Foods	1,139,356	0.03
677,677	Amazon.com	87,996,358	2.01	49,361	Huntington Ingalls Industries	11,441,386	0.26
52,853	Ameren	4,939,641	0.11	25,182	IDEXX Laboratories	8,928,782	0.20
8,433	American Electric Power	854,516	0.02	74,862	Incyte	5,306,219	0.12
117,266	American Financial	15,289,141	0.35	955,424	Intel	30,611,785	0.70
3,832	AmerisourceBergen	561,120	0.01	10,339	Intuit	4,517,419	0.10
127,537	AMETEK	15,442,180	0.35	630,534	Invitation Homes	22,957,743	0.53
241,789	Amgen	58,771,652	1.35	54,611	J M Smucker	7,723,088	0.18
37,695	Analog Devices	5,717,578	0.13	6,715	Jack Henry & Associates	1,306,067	0.03
664,383	Apple	106,377,684	2.43	647,696	Johnson & Johnson	105,587,402	2.42
85,440	AT&T	1,518,696	0.03	255,962	JPMorgan Chase	29,312,768	0.67
81,287	Automatic Data Processing	20,028,304	0.46	18,698	Kellogg	1,366,263	0.03
8,818	AutoZone	18,841,773	0.43	43,866	Kraft Heinz	1,652,213	0.04
8,175	Best Buy	595,631	0.01	101,327	Kroger	4,831,271	0.11
9,111	Biogen	1,801,791	0.04	9,490	Laboratory of America	2,168,370	0.05
20,822	BioMarin Pharmaceutical	1,884,183	0.04	34,961	Lennox International	8,478,043	0.20
4,472	Booking	8,550,464	0.20	194,442	Lowe's	38,015,356	0.87
				15,453	Marriott International	2,386,098	0.06
				16,401	Mastercard	5,420,203	0.12
				16,707	McCormick	1,416,587	0.03
				11,891	McDonald's	3,023,287	0.07
				775,400	Merck	67,064,346	1.53

貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）

(Systematic Global Equity High Income Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %	
228,698	Meta Platforms	37,806,066	0.86	94,282	Travelers	15,387,765	0.35	
5,470	Mettler-Toledo International	6,755,231	0.16	12,013	Twilio	872,504	0.02	
573,236	Microsoft	152,371,861	3.49	39,612	Ulta Beauty	16,696,458	0.38	
18,570	Mid-America Apartment Communities	3,134,430	0.07	211,320	Union Pacific	47,654,773	1.09	
8,005	Neurocrine Biosciences	843,247	0.02	99,109	UnitedHealth	52,074,842	1.19	
22,452	NextEra Energy	1,934,240	0.04	104,861	US Bancorp	4,817,314	0.11	
17,481	Norfolk Southern	4,270,696	0.10	7,018	Veeva Systems	1,445,568	0.03	
190,301	NVIDIA	29,133,180	0.67	49,988	VeriSign	9,114,312	0.21	
8,373	Old Dominion Freight Line	2,306,175	0.05	90,614	Verizon Communications	3,838,862	0.09	
1,374	Palo Alto Networks	780,995	0.02	24,330	Vertex Pharmaceuticals	6,913,369	0.16	
488,316	Paychex	60,785,576	1.39	280,593	Visa*	56,724,681	1.30	
153,227	PepsiCo	26,584,884	0.61	17,941	Walgreens Boots Alliance	637,264	0.01	
1,022,613	Pfizer	46,958,389	1.07	49,569	Walmart	6,579,789	0.15	
575,962	Philip Morris International	55,004,371	1.26	31,428	Waste Management	5,387,702	0.12	
24,915	Procter & Gamble	3,500,557	0.08	79,651	WEC Energy*	8,270,960	0.19	
26,881	Public Service Enterprise	1,752,372	0.04	49,186	Workday	8,190,945	0.19	
41,298	Public Storage	13,789,815	0.32	19,172	WW Grainger	10,708,712	0.25	
39,889	Quest Diagnostics	5,032,795	0.12	23,835	Xcel Energy	1,787,387	0.04	
20,430	Regeneron Pharmaceuticals	12,133,786	0.28	33,782	Yum! Brands	3,773,449	0.09	
29,542	Republic Services	4,257,889	0.10	85,971	Zoetis	13,635,001	0.31	
2,526	ResMed	560,368	0.01	49,762	Zoom Video Communications	4,077,996	0.09	
17,022	RingCentral	751,692	0.02			2,501,029,704	57.24	
13,772	Roper Technologies	5,658,226	0.13	普通股／優先股（股份）及認股權證總額			4,121,563,667	94.32
34,111	ServiceNow	15,157,223	0.35	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額			4,121,563,667	94.32
5,450,459	Sirius XM*	33,438,566	0.76	總投資組合			4,121,563,667	94.32
216,707	Snap-on	47,348,313	1.08	其他淨資產			248,059,433	5.68
66,339	Southern	5,154,540	0.12	淨資產總額（美金）			4,369,623,100	100.00
36,312	Teladoc Health	1,154,722	0.03					
296,879	Texas Instruments	49,451,135	1.13					
2,535	Thermo Fisher Scientific	1,411,589	0.03					
4,660	T-Mobile US	679,102	0.02					

* 本證券全部或部分代表借貸證券。

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	397,298,164	USD	277,234,493	BNY Mellon	15/9/2022	(4,885,893)
USD	19,508,759	AUD	28,203,914	BNY Mellon	15/9/2022	174,962
未實現淨減值						(4,710,931)
加拿大幣避險股份類別						
CAD	66,716,477	USD	51,718,120	BNY Mellon	15/9/2022	(921,484)
USD	3,602,620	CAD	4,679,111	BNY Mellon	15/9/2022	40,031
未實現淨減值						(881,453)
瑞士法郎避險股份類別						
CHF	76,239,895	USD	79,866,145	BNY Mellon	15/9/2022	(1,934,044)
USD	4,917,936	CHF	4,735,072	BNY Mellon	15/9/2022	77,809
未實現淨減值						(1,856,235)
離岸人民幣避險股份類別						
CNY	2,170,917,723	USD	320,968,073	BNY Mellon	15/9/2022	(6,256,217)
USD	18,644,232	CNY	128,109,659	BNY Mellon	15/9/2022	72,569
未實現淨減值						(6,183,648)
歐元避險股份類別						
EUR	82,053,493	USD	83,844,763	BNY Mellon	15/9/2022	(1,681,174)
USD	5,415,728	EUR	5,396,479	BNY Mellon	15/9/2022	12,093
未實現淨減值						(1,669,081)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
英鎊避險股份類別						
GBP	99,909,491	USD	120,981,352	BNY Mellon	15/9/2022	(4,970,751)
USD	10,045,532	GBP	8,471,059	BNY Mellon	15/9/2022	209,358
未實現淨減值						(4,761,393)
港幣避險股份類別						
HKD	5,830,661,498	USD	743,538,441	BNY Mellon	15/9/2022	(428,500)
USD	48,342,507	HKD	379,235,373	BNY Mellon	15/9/2022	9,475
未實現淨減值						(419,025)
紐元避險股份類別						
NZD	51,822,637	USD	32,588,843	BNY Mellon	15/9/2022	(841,080)
USD	2,562,780	NZD	4,134,187	BNY Mellon	15/9/2022	30,080
未實現淨減值						(811,000)
新加坡幣避險股份類別						
SGD	12,895,659	USD	9,354,686	BNY Mellon	15/9/2022	(125,316)
USD	534,127	SGD	744,501	BNY Mellon	15/9/2022	1,292
未實現淨減值						(124,024)
南非幣避險股份類別						
USD	509,577	ZAR	8,556,443	BNY Mellon	15/9/2022	8,656
ZAR	125,526,325	USD	7,509,374	BNY Mellon	15/9/2022	(160,724)
未實現淨減值						(152,068)
未實現淨減值總額 (美金曝險部位 - 美金 1,818,560,606)						(21,568,858)

貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金） (Systematic Global Equity High Income Fund) 續

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現減值 (美金)
231	JPY	Nikkei 225 (Yen)	2022 年 9 月	23,323,833	(590,921)
512	EUR	EURO STOXX 50 Index	2022 年 9 月	18,188,954	(616,936)
122	GBP	FTSE 100 Index	2022 年 9 月	10,344,903	(226,862)
1,025	USD	S&P 500 E-Mini Index	2022 年 9 月	205,038,438	(11,540,808)
合計				256,896,128	(12,975,527)

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 (美金)	市場價值 (美金)
(709)	Call	S&P 500 Index	Exchange Traded	USD 215	9/2/2022	3,368,159	(7,090)
(276)	Call	Nikkei 225 Index	Exchange Traded	JPY 250	9/9/2022	517,689	(21,872)
(280)	Call	Nikkei 225 Index	Exchange Traded	JPY 125	9/9/2022	452,711	(34,293)
(746)	Call	S&P 500 Index	Exchange Traded	USD 320	9/9/2022	3,140,122	(20,515)
(914)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 725	16/9/2022	282,345	(115,671)
(936)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 825	16/9/2022	379,839	(29,497)
(300)	Call	FTSE 100 Index	Exchange Traded	GBP 600	16/9/2022	122,774	(35,696)
(318)	Call	FTSE 100 Index	Exchange Traded	GBP 700	16/9/2022	152,593	(13,843)
(694)	Call	S&P 500 Index	Exchange Traded	USD 315	16/9/2022	3,173,503	(121,450)
(618)	Call	S&P 500 Index	Exchange Traded	USD 190	23/9/2022	2,227,683	(1,344,150)
合計 (美金曝險部位 - 美金 53,639,881)						13,817,418	(1,744,077)

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	28.05
科技	15.93
通訊	15.23
金融	10.60
工業	8.64
週期性消費品	8.58
公共事業	2.45
能源	2.40
基本材料	2.30
多元化	0.14
其他淨資產	5.68
	100.00

貝萊德智慧數據環球小型企業基金 (Systematic Global SmallCap Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				284,000	First Pacific	109,640	0.05
普通股／優先股（股份）				12,105	Golden Ocean	114,628	0.05
澳洲				6,434	Hafnia	28,170	0.02
42,353	Abacus Property	78,953	0.04	481	Helen of Troy	60,688	0.03
40,273	AGL Energy	211,977	0.10	6,114	Hiscox	63,820	0.03
28,020	Allkem	267,122	0.12	13,086	Liberty Latin America	90,948	0.04
58,424	Arena REIT	168,172	0.08	3,000	Luk Fook International	7,702	0.00
1,581	AUB	24,065	0.01	87,000	Luye Pharma*	25,162	0.01
1,844	carsales.com	28,562	0.01	15,600	Man Wah*	12,363	0.01
8,843	Centuria Office REIT	9,939	0.00	908	Nabors Industries	117,495	0.05
60,775	Challenger*	266,575	0.12	825,000	Pacific Basin Shipping*	294,320	0.13
61,823	Charter Hall	572,426	0.26	524,000	Pou Sheng International*	52,743	0.02
33,221	Charter Hall Long Wale REIT*	101,773	0.05	186,000	Sihuan Pharmaceutical*	23,699	0.01
170,669	Charter Hall Retail REIT	480,740	0.22	180,000	Skyworth	89,901	0.04
41,889	Charter Hall Social			9,637	Stolt-Nielsen	207,580	0.09
	Infrastructure REIT	105,935	0.05	28,500	Yue Yuen Industrial	42,558	0.02
48,597	Deterra Royalties	139,552	0.06			3,686,943	1.65
6,897	Dexus Industria REIT	12,999	0.01	巴西			
41,270	Domain Australia	100,693	0.05	4,386	Ambipar Participacoes e		
325,678	GDI Property Partnership*	202,000	0.09		Empreendimentos	23,360	0.01
127,472	Growthpoint Properties			2,560	Azul	8,210	0.00
	Australia	308,392	0.14	59,541	Embraer	165,405	0.08
133,994	Incitec Pivot	359,986	0.16	27,445	Guararapes Confeccoes	48,354	0.02
11,671	Insignia Financial	27,836	0.01	14,919	Light	16,889	0.01
2,016	JB Hi-Fi*	56,220	0.03	59,459	Marfrig Global Foods	153,116	0.07
35,860	Johns Lyng*	174,495	0.08	11,418	Multiplan Empreendimentos		
5,726	Jumbo Interactive	55,686	0.02		Imobiliarios	54,505	0.02
4,499	Lifestyle Communities*	53,559	0.02	21,094	Odontoprev	38,876	0.02
785	Lovisa	12,412	0.01	56,688	Sao Martinho	358,217	0.16
13,435	Lynas Rare Earths	81,765	0.04	242,123	Sendas Distribuidora	861,588	0.39
174,257	National Storage REIT	290,209	0.13			1,728,520	0.78
1,020	Netwealth*	9,193	0.00	英屬維京群島			
28,245	Nine Entertainment	42,587	0.02	920	Biohaven Pharmaceutical	137,457	0.06
51,340	Orora	116,817	0.05	加拿大			
8,040	OZ Minerals	141,723	0.07	5,231	Aclara Resources	1,354	0.00
3,427	PEXA	33,868	0.01	7,288	Alamos Gold	52,943	0.02
19,017	Pilbara Minerals	47,572	0.02	1,507	Allied Properties Real Estate		
55,339	Pinnacle Investment				Investment Trust*	36,365	0.02
	Management*	391,025	0.18	43,430	Altius Minerals	602,541	0.27
20,231	Pro Medicus	755,385	0.34	8,235	Aritzia	271,958	0.12
31,502	Rural Funds*	56,350	0.02	48,276	Atco	1,714,872	0.77
144,369	Sandfire Resources*	457,119	0.21	16,113	Bausch + Lomb	238,634	0.11
122,514	Shopping Centres Australasia			4,876	Boardwalk Real Estate		
	Property	229,225	0.10		Investment Trust*	180,892	0.08
7,779	Sims	82,050	0.04	292	Bombardier	7,235	0.00
14,409	Tassal	51,055	0.02	3,213	BRP	226,162	0.10
38,110	Technology One	310,030	0.14	9,111	Canada Goose	168,169	0.08
16,390	Viva Energy	33,474	0.01	4,557	Capital Power	177,698	0.08
		6,949,516	3.14	72,099	Crescent Point Energy	544,066	0.24
奧地利				12,232	CT Real Estate Investment		
45,907	ANDRITZ	2,109,876	0.95		Trust*	151,263	0.07
587	Palfinger*	14,858	0.01	739	Descartes Systems	52,496	0.02
481	Porr*	5,524	0.00	1,201	Docebo	37,587	0.02
		2,130,258	0.96	4,545	Enerflex*	22,495	0.01
比利時				32,815	Enerplus	494,751	0.22
1,532	Etablissements Franz Colruyt*	42,623	0.02	3,798	Evertz Technologies	41,761	0.02
544	Ion Beam Applications	9,666	0.00	7,219	Fortuna Silver Mines	16,436	0.01
842	Melexis	64,020	0.03	18,565	Freehold Royalties	200,739	0.09
960	Telenet	13,628	0.01	18,375	Gibson Energy*	347,278	0.16
		129,937	0.06	1,473	Hudbay Minerals	6,438	0.00
百慕達				21,869	Innergex Renewable Energy	328,552	0.15
429	Argo International	8,546	0.00	28,218	Killam Apartment Real Estate		
56,000	China Oriental*	10,346	0.00		Investment Trust*	364,204	0.16
30,000	China Water Affairs	27,368	0.01	30,106	Lions Gate Entertainment	314,307	0.14
57,324	Essent	2,299,266	1.04	9,012	Lions Gate Entertainment*	89,399	0.04
				508	Masonite International	42,769	0.02
				28,563	Methanex	1,044,419	0.47

*本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
1,737	NuVista Energy	14,047	0.01	240	Netcompany*	9,769	0.01
1,109	Parex Resources	17,649	0.01	925	Royal Unibrew	69,305	0.03
8,498	PrairieSky Royalty	115,959	0.05			1,235,869	0.56
1,574	Precision Drilling	96,555	0.04		芬蘭		
118,205	Sandstorm Gold	670,565	0.30	9,629	Cargotec*	325,215	0.14
52,572	Silvercorp Metals	120,095	0.06	23,246	Nokian Renkaat	239,770	0.11
2,869	Slate Grocery REIT*	30,956	0.01	11,029	Outokumpu*	44,510	0.02
2,343	Stelco	63,710	0.03	3,142	Rovio Entertainment	18,860	0.01
8,072	Torex Gold Resources	59,990	0.03	7,625	YIT*	24,990	0.01
30,344	TransAlta	280,043	0.13			653,345	0.29
		9,247,352	4.16		法國		
	開曼群島			209,317	Air France-KLM	307,305	0.14
68,000	Agile	23,913	0.01	32,718	ALD*	358,744	0.16
28,801	Baozun	244,521	0.11	1,005	Alten	124,372	0.06
37,000	Central China New Life	16,028	0.01	3,128	Atos*	31,857	0.01
44,000	China Lilang*	21,527	0.01	2,485	Coface	24,910	0.01
22,000	China Resources Medical*	13,090	0.01	78,256	Elior*	248,648	0.11
136,000	China SCE	11,436	0.01	1,480	Esler	193,963	0.09
268,000	China Shineway Pharmaceutical	206,243	0.09	2,787	Faurecia	40,290	0.02
284,000	CIMC Enric	304,314	0.14	856	Korian	11,013	0.01
121,000	FIH Mobile*	15,725	0.01	6,376	Mersen	189,130	0.09
14,151	FinVolution	68,915	0.03	4,350	Rubis	102,443	0.04
554,000	Fufeng	311,989	0.14	545	Sopra Steria SACA	75,515	0.03
5,000	General Interface Solution	13,240	0.01	2	Synergie	55	0.00
103,000	Gourmet Master	343,475	0.15	20,826	Television Francaise 1*	131,677	0.06
40,000	Greentown Management	33,993	0.02	453	Vicat*	11,466	0.00
4,000	Health & Happiness H&H International	5,361	0.00			1,851,388	0.83
35,524	Herbalife Nutrition	956,661	0.43		德國		
19,000	IGG	8,206	0.00	2,790	Atoss Software*	371,788	0.17
32,500	JNBY Design*	35,529	0.02	2,064	Aurubis*	126,123	0.06
369,000	KWG	66,761	0.03	422	Eckert & Ziegler Strahlen- und Medizintechnik	16,820	0.01
33,000	KWG Living	5,886	0.00	3,096	ElringKlinger	21,728	0.01
22,000	Lee & Man Paper Manufacturing	7,905	0.01	36,585	Encavis*	792,407	0.36
3,000	NetDragon Websoft	6,536	0.00	2,691	Evotec*	60,466	0.03
11,294	Niu Technologies	66,183	0.03	204	FUCHS PETROLUB	5,527	0.00
143,000	Powerlong Commercial Management*	77,981	0.03	3,607	Gerresheimer	190,532	0.09
183,000	Powerlong Real Estate	23,083	0.01	1,338	GFT Technologies*	44,776	0.02
8,000	Q Technology	4,414	0.00	7,707	HUGO BOSS	423,759	0.19
113,000	TCL Electronics*	54,135	0.02	86	Hypoport*	16,984	0.01
8,000	Tianneng Power International	8,532	0.00	2,940	K+S	66,796	0.03
24,000	TPK	28,662	0.01	4,907	Krones	407,947	0.18
493,000	Xiabuxiabu Catering Management China	233,039	0.10	7,912	LANXESS*	266,987	0.12
336,000	Yuzhou	14,556	0.01	844	MLP*	4,661	0.00
		3,231,839	1.45	9,285	MorphoSys*	161,814	0.07
	中國			168	Nagarro	16,975	0.01
46,000	China BlueChemical	12,015	0.01	3,054	Nordex	29,722	0.01
44,774	Jinzhou Port	11,910	0.01	75,215	ProSiebenSat.1 Media*	577,900	0.26
97,700	Konka	26,763	0.01	3,146	Salzgitter*	77,236	0.03
258,000	Qingling Motors*	41,090	0.02	188,384	Schaeffler*	984,730	0.45
785,000	Sinopec Engineering	351,062	0.16	304	Steico	23,540	0.01
		442,840	0.21	2,239	Suedzucker	30,642	0.01
				12,085	TAG Immobilien	111,472	0.05
				52,135	thyssenkrupp	291,769	0.13
						5,123,101	2.31
	賽普勒斯				直布羅陀		
538	Phoenix Vega Mezz	35	0.00	127,941	888	181,492	0.08
	丹麥				希臘		
2,099	ALK-Abello	39,529	0.02	2,401	Aegean Airlines	12,010	0.01
10,892	D/S Norden	501,076	0.23		香港		
13,386	FLSmidth*	366,966	0.16	32,000	China Overseas Grand Oceans	15,167	0.01
5,814	H Lundbeck	22,926	0.01	60,000	Dah Sing Financial*	160,156	0.07
12,852	ISS	226,298	0.10				

*本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
500	Langham Hospitality Investments and Langham Hospitality Investments	59	0.00	1,905,800	Media Nusantara Citra	117,487	0.05
186,000	Shanghai Industrial	258,787	0.12	4,943,600	Mitra Adiperkasa	336,401	0.15
378,000	Shougang Fushan Resources	120,404	0.05	2,708,900	Perusahaan Gas Negara	335,818	0.15
177,000	SJM*	62,017	0.03	476,000	Surya Citra Media	7,248	0.00
				677,400	XL Axiata	120,031	0.06
		616,590	0.28			1,222,891	0.55
	印度				愛爾蘭		
409	Aavas Financiers	11,708	0.00	4,739	Adient	156,813	0.07
17,681	Aditya Birla Fashion and Retail	68,080	0.03	32,320	Alkermes	786,992	0.36
16,754	Amara Raja Batteries	107,356	0.05	9,485	Cimpress	338,330	0.15
1,017	APL Apollo Tubes	12,126	0.01	5,621	Uniphar	19,288	0.01
28,903	Apollo Tyres	91,556	0.04			1,301,423	0.59
9,291	Ashok Leyland	18,007	0.01		以色列		
19,687	Astral	518,425	0.23	12,027	Alony Hetz Properties & Investments*	195,168	0.09
199	Blue Dart Express	21,402	0.01	90,005	Bezeq The Israeli Telecommunication	154,483	0.07
1,878	Blue Star	26,000	0.01	1,155	Delek Automotive Systems	17,571	0.01
15,375	Carborundum Universal	163,283	0.07	449	Israel	215,606	0.10
3,794	Central Depository Services India	59,633	0.03	102	Isras Investment	24,490	0.01
1,828	Century Plyboards India	15,438	0.01	17,119	Oil Refineries	7,347	0.00
31,601	Chambal Fertilisers and Chemicals	139,297	0.06	1,660	Plus500	32,701	0.01
3,080	Cochin Shipyard	14,598	0.01	148	Property & Building	15,511	0.00
3,732	Computer Age Management Services	108,210	0.05	18,571	Radware*	398,627	0.18
11,254	Coromandel International	149,155	0.07	259	Rami Levy Chain Stores		
167	CRISIL	6,901	0.00		Hashikma Marketing 2006	20,202	0.01
35,896	Cummins India	538,769	0.24	22,790	Taboola.com	58,115	0.03
32,464	Emami	197,931	0.09			1,139,821	0.51
84,793	Exide Industries	171,329	0.08		義大利		
14,561	Glenmark Pharmaceuticals	68,015	0.03	11,661	A2A	13,323	0.00
41,558	ICICI	262,319	0.12	79,416	Banca Mediolanum	507,687	0.23
39,968	Indian Energy Exchange	80,984	0.04	1,189	Biesse*	15,226	0.01
9,069	JK Paper	47,874	0.02	1,451	Brunello Cucinelli*	74,541	0.03
7,707	JM Financial	6,208	0.00	1,477	Danieli & C Officine Meccaniche	27,395	0.01
20,007	Jyothy Labs	47,513	0.02	7,599	Datalogic*	65,835	0.03
48,073	Kajaria Ceramics	704,807	0.32	4,545	El.En.	62,248	0.03
5,044	Kalpataru Power Transmission	25,922	0.01	97,508	Iren	147,593	0.07
43,311	KPIT Technologies	306,089	0.14	11,160	Leonardo*	90,948	0.04
10,347	Lemon Tree Hotels	9,109	0.00	125,633	Maire Tecnimont*	318,240	0.14
1,660	Mahanagar Gas	18,143	0.01	51,609	OVS*	78,789	0.03
1,800	Metropolis Healthcare	32,468	0.02	35,689	Piaggio & C*	86,904	0.04
1,257	Motilal Oswal Financial Services	12,180	0.00	103,994	Pirelli & C	395,348	0.18
954	Narayana Hrudayalaya	8,399	0.00	9,742	Reply	1,159,798	0.52
4,189	National Aluminium	4,244	0.00	4,125	Sanlorenzo*	130,200	0.06
19,803	Orient Electric	64,724	0.03	1,141	Sesa	141,431	0.07
6,880	PB Fintech	43,557	0.02	32,475	Webuild*	45,582	0.02
11,912	Persistent Systems	527,395	0.24			3,361,088	1.51
1,645	Praj Industries	8,717	0.00		日本		
2,079	PVR	47,881	0.02	5,000	Aeon Delight*	102,698	0.05
33,797	Redington India	64,121	0.03	500	Ai	7,712	0.00
650	Schaeffler India	24,873	0.01	6,100	Alfresa	73,347	0.03
13,456	Strides Pharma Science	55,952	0.03	148,700	Amada*	1,175,202	0.53
3,005	Supreme Industries	74,336	0.04	28,600	AOKI*	145,467	0.07
368	Thermax	11,191	0.00	17,700	Arcland Service	264,725	0.12
25,225	Vardhman Textiles	105,525	0.05	200	BayCurrent Consulting*	59,796	0.03
		5,101,750	2.30	27,900	Bell System24*	299,492	0.14
	印尼			6,600	Bengo4.com	183,538	0.08
2,190,300	AKR Corporindo	177,084	0.08	23,500	Chugoku Electric Power*	141,198	0.07
52,200	Astra Agro Lestari	32,180	0.01	17,100	Coca-Cola Bottlers Japan	176,045	0.08
92,400	Bank Pembangunan Daerah Jawa Barat Dan Banten	8,653	0.01	3,900	Comture	68,697	0.03
522,700	Bank Tabungan Negara Persero	53,001	0.02	900	Cosmos Pharmaceutical	95,249	0.04
517,400	Erajaya Swasembada	17,011	0.01	1,400	Daiseki	42,362	0.02
375,800	Industri Jamu Dan Farmasi Sido Muncul	17,977	0.01	14,200	Digital Arts*	671,100	0.30
				78,100	DMG Mori*	1,026,291	0.46
				29,400	Doshisha*	322,795	0.15
				37,300	en Japan*	644,127	0.29

*本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
43,700	EXEO*	674,366	0.30	19,000	Yokogawa Bridge*	266,784	0.12
36,300	FCC*	377,894	0.17	39,300	Yurtec*	212,631	0.10
5	Fukuoka REIT	6,135	0.00	900	Zenrin	6,192	0.00
3,400	Giken	79,731	0.04	17,900	Zuken	454,577	0.20
9,500	Goldcrest*	119,019	0.06			22,499,679	10.13
63,700	H2O Retailing*	450,657	0.20		澤西島		
24,300	Hino Motors	111,692	0.05	60,346	Centamin*	63,496	0.03
15,500	Hisamitsu Pharmaceutical*	378,553	0.17	5,977	Janus Henderson	141,954	0.06
200	Horiba	9,207	0.00	4,556	Man	12,947	0.01
191	Ichigo Office REIT Investment	118,889	0.05			218,397	0.10
25,600	IHI*	688,851	0.31		盧森堡		
5,200	Infomart	15,884	0.01	6,555	InPost*	33,799	0.02
1,400	Information Services			71,200	Millicom International Cellular	1,030,588	0.47
	International-Dentsu	45,942	0.02	1,893	Perimeter Solutions	18,892	0.01
43,700	INFRONEER*	313,886	0.14	51,268	SES	358,928	0.16
37,100	J Front Retailing	295,613	0.13	7,520	Shurgard Self Storage*	365,253	0.16
3,000	JAC Recruitment	42,751	0.02			1,807,460	0.82
30,600	Japan Lifeline*	223,980	0.10		馬來西亞		
28,900	Japan Wool Textile	213,411	0.10	169,000	Astro Malaysia	31,531	0.01
9,500	JINS*	291,902	0.13	8,500	Genting Plantations	12,744	0.01
35,400	Kanamoto	548,323	0.25	145,500	Lotte Chemical Titan	55,593	0.02
18,200	Kaneka*	491,697	0.22	147,543	Magnum	53,736	0.02
52,900	Kobe Steel*	242,386	0.11	384,800	TIME dotCom	410,123	0.19
5,800	Konoike Transport	55,407	0.02			563,727	0.25
600	Kyokuto Kaihatsu Kogyo	5,931	0.00		馬紹爾群島		
34,500	Kyushu Electric Power*	207,788	0.09	17,512	Dorian LPG	247,445	0.11
500	Life	9,438	0.00	2,294	Genco Shipping & Trading	31,611	0.01
90,400	Lion	1,061,575	0.48	8,717	International Seaways	254,275	0.11
123,800	Mani*	1,566,174	0.71			533,331	0.23
22,400	Maruwa Unyu Kikan*	271,276	0.12		墨西哥		
20,200	Maxell*	215,963	0.10	470,566	Alsea	858,736	0.39
4,300	Menicon*	104,553	0.05	145,181	Concentradora Fibra Danhos de	169,089	0.07
200	Milbon	8,501	0.00			1,027,825	0.46
189,500	Mitsubishi Motors	763,161	0.34		荷蘭		
1,500	Mitsubishi Pencil	15,118	0.01	1,255	Brunel International*	11,790	0.01
400	Mitsui Mining & Smelting	9,510	0.01	350	Elastic	30,817	0.01
2,900	Morita	26,534	0.01	11,375	MFE-MediaForEurope	6,583	0.01
9,400	Nihon Kohden*	216,368	0.10	1,232	Playa Hotels & Resorts	8,168	0.00
191,500	Nippon Paper Industries*	1,254,086	0.57	98,806	PostNL*	211,239	0.10
700	Nittetsu Mining	31,166	0.01	1,163	Signify	33,311	0.01
2,300	Obara*	54,681	0.02	281	uniQure	5,544	0.00
7,200	Okumura*	152,190	0.07	4,034	Wereldhave*	54,604	0.02
35,700	PeptiDream*	432,345	0.19			362,056	0.16
26,000	Pigeon*	390,173	0.18		紐西蘭		
1,200	Prestige International	5,818	0.00	221,818	Air New Zealand	92,410	0.04
9,900	Rohto Pharmaceutical*	299,914	0.13	9,559	Contact Energy	46,148	0.02
31,100	Santen Pharmaceutical	225,400	0.10			138,558	0.06
2,300	Sawai	68,186	0.03		挪威		
16,500	Sega Sammy	246,421	0.11	5,443	Borregaard	82,862	0.04
6,800	Shikoku Electric Power	39,780	0.02	8,449	Elkem	33,683	0.01
1,600	Shoei*	63,975	0.03	547	Scatec*	5,581	0.00
8,500	SMS	196,877	0.09	9,437	TOMRA Systems*	215,260	0.10
5,000	Sohgo Security Services	130,219	0.06			337,386	0.15
1,100	Solasto	7,124	0.00		菲律賓		
22,700	Sosei*	285,539	0.13	91,040	Cebu Air	66,795	0.03
1,600	Strike	45,762	0.02		波蘭		
25,200	Sumitomo Pharma*	188,630	0.08	345	Asseco Poland	5,239	0.00
2,300	Taisho Pharmaceutical	85,998	0.04	20,317	Bank Millennium	16,333	0.01
1,100	Takamatsu Construction	15,184	0.01	292	KRUK	18,555	0.01
1,200	Toho Gas	27,016	0.01	50	Neuca	7,779	0.00
40,300	Tohoku Electric Power	200,912	0.09			47,906	0.02
7,300	Tokai*	97,084	0.04				
12,600	Toridoll	270,600	0.12				
10,100	Toyo Ink	139,270	0.06				
21,900	Toyobo	166,926	0.08				
1,100	Toyota Boshoku	16,135	0.01				
18,000	Trusco Nakayama	253,910	0.12				
5,500	Tsuruha	307,086	0.14				
3,800	ValueCommerce	70,248	0.03				
1,600	Wakita	12,933	0.01				

*本證券全部或部分代表借貸證券。

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
119,426	葡萄牙 REN - Redes Energeticas Nacionais SGPS	317,213	0.14	1,622	Lotte Chilsung Beverage	187,357	0.09
1,890	波多黎各 Popular	146,985	0.07	2,604	LOTTE Himart	30,663	0.01
2,040	沙烏地阿拉伯 Al Hammadi	24,313	0.01	4,133	LS	207,337	0.09
819	Dallah Healthcare	25,797	0.01	238	LS Electric	9,929	0.00
		50,110	0.02	11,114	LX Hausys	374,330	0.17
19,600	新加坡 AIMS APAC REIT	19,216	0.01	192	Mando	7,751	0.00
76,100	Bumitama Agri*	34,038	0.02	393	NHN	7,448	0.00
20,000	First Resources	21,613	0.01	1,746	NHN KCP	16,578	0.01
17,104	Flex	307,017	0.14	779	Posco International	15,638	0.01
724,600	Hutchison Port Trust	155,789	0.07	29,410	Seah Besteel	410,076	0.18
176,000	Keppel Infrastructure Trust	71,794	0.03	1,657	Shinsegae	276,879	0.13
84,800	OUE Commercial Real Estate Investment Trust	22,758	0.01	9,552	SK Networks	32,422	0.02
7,000	Raffles Medical	6,963	0.00	166	Taekwang Industrial	102,389	0.05
448,500	Sasseur Real Estate Investment Trust*	248,750	0.11	168	Young Poong	87,545	0.04
480,400	Sembcorp Industries	1,165,470	0.53	1,875	Youngone	62,521	0.03
121,800	StarHub	107,214	0.05			4,291,172	1.93
8,600	Suntec Real Estate Investment Trust	9,724	0.01	7,487	AmRest*	31,774	0.01
		2,170,346	0.99	6,227	Fluidra*	100,796	0.05
	南非			39,222	Gestamp Automocion	145,184	0.07
10,596	AVI	46,086	0.02	30,336	Indra Sistemas*	239,758	0.11
141,524	Dis-Chem Pharmacies	294,828	0.13	198	Laboratorios Farmaceuticos Rovi	9,773	0.00
61,382	Equites Property Fund	64,836	0.03	29,457	Melia Hotels International*	179,029	0.08
873,825	KAP Industrial	233,054	0.10			706,314	0.32
9,747	Truworths International	32,680	0.02		瑞典		
		671,484	0.30	39,004	AcadeMedia*	170,631	0.08
	韓國			22,647	AddTech	323,667	0.15
6,019	AfreecaTV	346,052	0.16	10,864	AFRY	144,779	0.07
14,539	BNK Financial	72,937	0.03	6,854	Arjo	31,205	0.02
1,211	Chong Kun Dang Pharmaceutical	77,773	0.04	440	Atrium Ljungberg*	6,433	0.00
4,265	Daewoo Engineering & Construction	16,581	0.01	10,053	Avanza Bank*	163,507	0.07
1,429	Daewoo Shipbuilding & Marine Engineering	21,528	0.01	19,432	Biotage	333,990	0.15
44,778	DGB Financial	249,408	0.11	26,066	Dometic*	152,334	0.07
1,205	Dong-A ST	50,811	0.02	138,302	Elekta	805,150	0.36
29,980	Dongwon Development	83,493	0.04	6,391	HMS Networks	235,744	0.11
198	Doosan	12,257	0.00	9,509	Intrum*	171,725	0.08
348	Eugene Technology	7,142	0.00	890	Lime Technologies*	26,023	0.01
2,707	GS Retail	51,406	0.02	279	Loomis	7,541	0.00
3,078	Handsome	65,355	0.03	1,380	New Wave	22,335	0.01
11,174	Hanwha	266,077	0.12	62,272	Scandic Hotels*	223,166	0.10
269	Hanwha Aerospace	16,371	0.01	1,697	SSAB	7,974	0.00
2,895	Hite Jinro	66,014	0.03			2,826,204	1.28
1,626	Hyundai Construction Equipment	49,477	0.02		瑞士		
3,836	Hyundai Department Store	177,525	0.08	31,431	Aryzta	37,035	0.02
183	Hyundai Home Shopping Network	6,834	0.00	3,494	Belimo	1,341,419	0.60
10,343	Hyundai Marine & Fire Insurance	243,583	0.11	666	Bucher Industries*	241,683	0.11
534	Ilyang Pharmaceutical	8,703	0.00	165	Burckhardt Compression	69,328	0.03
203	Innocean Worldwide	6,443	0.00	892	Cembra Money Bank	60,112	0.03
61,546	JB Financial	349,246	0.16	57	Coltene	4,801	0.00
4,171	Kolon Industries	163,715	0.07	1,110	Comet*	194,942	0.09
1,557	KT Skylife	9,964	0.01	1,615	Dufry*	60,882	0.03
334	LEENO Industrial						

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
10,000	Compeq Manufacturing	17,314	0.01	800	Fevertree Drinks*	8,479	0.00
9,000	CTCI	13,321	0.01	95,862	Forterra	295,452	0.13
30,000	FLEXium Interconnect	92,255	0.04	4,448	Gates Industrial	48,038	0.02
223,000	Formosa Advanced Technologies	283,535	0.13	2,049	Genus	60,559	0.03
45,000	Global Unichip	801,315	0.36	5,766	Greggs	124,097	0.06
10,305	Hiwin Technologies	70,252	0.03	8,907	Hill & Smith	107,016	0.05
13,000	Holtek Semiconductor	31,691	0.01	41,578	Howden Joinery	276,660	0.12
11,000	King Slide Works	165,158	0.07	14,546	IG	138,294	0.06
986,000	King Yuan Electronics	1,209,926	0.55	1,001	IMI	13,421	0.01
14,000	Kinik	73,134	0.03	15,080	Impax Asset Management	108,185	0.05
25,000	Kinsus Interconnect Technology	101,027	0.05	2,600	Intermediate Capital	41,515	0.02
1,000	Lotes	23,918	0.01	3,375	John Wood	4,939	0.00
641,000	Macronix International	693,913	0.31	100,626	Marks & Spencer	143,094	0.06
11,000	Makalot Industrial	65,232	0.03	7,993	Marshalls	30,805	0.01
610,000	Powertech Technology	1,711,508	0.77	9,285	Micro Focus International	55,919	0.02
7,282	Poya International	102,157	0.05	7,144	Morgan Advanced Materials	21,973	0.01
76,000	Primax Electronics	167,543	0.08	6,262	Morgan Sindall	124,159	0.06
8,000	Sercomm	25,574	0.01	1,405	Nielsen	39,150	0.02
7,000	Taiwan Hon Chuan Enterprise	17,225	0.01	5,765	Oxford Biomedica	29,981	0.01
2,000	Taiwan Union Technology	3,778	0.00	10,431	Pagegroup*	52,480	0.02
31,000	Test Research	61,007	0.03	5,142	Pennon	55,602	0.03
57,000	Tong Yang Industry	102,249	0.05	45,131	Pets at Home*	167,020	0.07
14,000	WT Microelectronics	29,759	0.01	214	Renishaw	9,211	0.00
39,577	Yulon Finance	210,644	0.09	114,083	Rightmove	815,259	0.37
		7,036,812	3.17	17,105	Safestore*	220,207	0.10
				15,174	Senior	22,723	0.01
				18,502	Softcat	278,356	0.13
				7,546	Spectris	244,748	0.11
				21,400	TORM	409,339	0.19
				4,198	Travis Perkins*	41,345	0.02
				48,255	Vesuvius	194,378	0.09
				30,939	Virgin Money UK*	53,748	0.03
				29,728	Wickes	40,825	0.02
				1,558	YouGov*	18,176	0.01
						6,923,390	3.13
	泰國				美國		
544,500	Ananda Development*	19,114	0.01	3,941	1 Automotive*	706,976	0.32
77,300	Beauty Community	3,095	0.00	5,707	1-800-Flowers.com	51,420	0.02
325,700	MC*	89,325	0.04	1,391	1st Source	66,309	0.03
8,800	Mega Lifesciences	11,886	0.01	2,078	2U	15,356	0.01
318,100	Pruksa	112,540	0.05	50,346	8x8	266,834	0.12
81,500	SPCG	35,316	0.02	2,264	Academy Sports & Outdoors	98,145	0.04
26,600	Thonburi Healthcare	49,790	0.02	26,035	Acadia Realty Trust	423,589	0.19
5,100	Thonburi Healthcare	9,546	0.00	3,777	ACCO Brands	22,889	0.01
11,800	TQM Alpha*	13,835	0.01	6,363	ACI Worldwide	154,303	0.07
		344,447	0.16	31,836	ADTRAN	748,468	0.34
	土耳其			2,797	Affiliated Managers	362,547	0.16
45,587	Anadolu Efes Biracilik Ve Malt Sanayii	102,781	0.05	10,817	Agios Pharmaceuticals	274,644	0.12
2,820	Mavi Giyim Sanayi Ve Ticaret	10,941	0.00	3,744	Air Lease	137,592	0.06
285,251	Migros Ticaret	1,275,277	0.57	8,473	Alarm.com	570,148	0.26
306,491	Sok Marketler Ticaret	285,002	0.13	29,744	Alector	313,502	0.14
		1,674,001	0.75	8,444	Alexander & Baldwin	156,130	0.07
	英國			228	Allegiant Travel	22,501	0.01
575	Abcam	8,604	0.00	3,018	Allison Transmission	109,493	0.05
3,971	Advanced Medical Solutions	13,776	0.01	3,208	Allscripts Healthcare Solutions	55,723	0.03
39,981	Ashmore*	94,587	0.04	680	Alteryx	44,159	0.02
1,577	Aston Martin Lagonda Global*	8,124	0.00	46,977	Altice USA	466,482	0.21
3,709	Bellway	87,920	0.04	5,735	Altra Industrial Motion	222,518	0.10
28,453	Big Yellow	442,928	0.20	406	Amedisys	48,537	0.02
8,446	Brewin Dolphin	50,297	0.02	4,503	American Airlines*	60,160	0.03
869,062	Centrica	764,104	0.34	15,009	American Assets Trust	421,603	0.19
6,858	ConvaTec	17,578	0.01	1,141	AMN Healthcare Services	120,341	0.05
523	Craneware	9,752	0.00	5,452	Amneal Pharmaceuticals*	12,485	0.01
374	Cranswick	13,355	0.01	3,540	Amphastar Pharmaceuticals	106,342	0.05
22,489	Crest Nicholson	60,984	0.03	710	AnaptysBio	17,068	0.01
484,703	Currys*	357,575	0.16	1,766	Andersons	64,653	0.03
1,988	CVS	42,140	0.02	314	Anika Therapeutics	7,228	0.00
4,148	Dechra Pharmaceuticals	170,411	0.08	9,453	Antero Resources	368,667	0.17
2,397	Derwent London	68,173	0.03				
6,189	Domino's Pizza*	16,812	0.01				
16,675	DS Smith	51,916	0.02				
40,642	Dunelm	324,122	0.15				
626	EMIS	13,676	0.01				
6,678	Ferrexpo	11,403	0.01				

*本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
172	Apellis Pharmaceuticals	10,289	0.00	1,631	Crocs*	119,618	0.05
2,236	Apogee Enterprises	92,459	0.04	2,270	CrossFirst Bankshares	30,123	0.01
30,775	Archrock*	224,965	0.10	15,484	CubeSmart	722,948	0.33
422	Arcus Biosciences	10,331	0.00	1,452	Cullen/Frost Bankers	189,559	0.08
2,129	Armstrong World Industries	181,221	0.08	217	Customers Bancorp	7,630	0.00
3,366	Arrowhead Pharmaceuticals	131,308	0.06	2,852	CVR Energy	93,660	0.04
5,407	Artivion	120,198	0.05	23,218	Delek US	646,389	0.29
3,165	ASGN	306,878	0.14	40,348	Deluxe*	802,925	0.36
21,619	AssetMark Financial*	426,759	0.19	5,484	Denny's	52,921	0.02
1,674	Atara Biotherapeutics	6,763	0.00	14,617	Dick's Sporting Goods	1,560,657	0.70
444	Autoliv	34,907	0.01	4,159	Douglas Emmett	82,431	0.04
5,131	AutoNation	636,090	0.29	754	Ducommun	33,372	0.02
253	Avis Budget	43,058	0.02	2,627	EastGroup Properties	436,450	0.20
1,335	Azenta	71,890	0.03	20,051	EchoStar	371,545	0.17
3,316	AZZ	142,356	0.06	27,787	Ecovyst	261,198	0.12
892	Bar Harbor Bankshares	24,887	0.01	17,613	Emergent BioSolutions	430,286	0.19
1,455	Beam Therapeutics	79,385	0.04	1,684	Encore Capital	92,772	0.04
10,186	Berry	90,146	0.04	6,502	Endeavor	147,856	0.07
1,536	Beyond Meat*	38,185	0.02	95,983	EnLink Midstream	981,906	0.44
1,200	BJ's Wholesale Club	87,852	0.04	1,907	Ensign	161,656	0.07
10,996	Black Hills	838,445	0.38	1,412	Envista*	52,908	0.02
98	Blueprint Medicines	7,110	0.00	6,880	Equitrans Midstream	62,814	0.03
59,871	Box	1,562,633	0.70	22,573	Essential Properties Realty Trust	520,308	0.23
19,683	Boyd Gaming	1,085,911	0.49	1,940	Evercore	182,748	0.08
1,294	Bread Financial	49,741	0.02	14,402	Everi	270,326	0.12
10,244	BridgeBio Pharma	109,303	0.05	1,380	Evoqua Water Technologies	49,294	0.02
21,570	Brixmor Property	469,579	0.21	45,811	Exelixis	825,514	0.37
15,407	Brookdale Senior Living*	67,791	0.03	2,602	eXp World	34,815	0.02
29,543	Brucker	1,683,065	0.76	1,362	Expensify	24,884	0.01
11,170	Builders FirstSource*	661,599	0.30	964	Exponent*	91,098	0.04
12,991	BWX Technologies*	683,327	0.31	2,047	Fate Therapeutics	53,273	0.02
3,580	Calix	211,721	0.09	6,202	Federal Realty Investment Trust	639,674	0.29
21,903	Callaway Golf	497,198	0.22	4,043	FibroGen*	51,872	0.02
2,895	Capital City Bank	92,958	0.04	22,756	First Bancshares	686,548	0.31
4,071	Cardiovascular Systems	55,813	0.03	821	First Busey	19,055	0.01
7,604	Carriage Services	275,493	0.12	4,304	First Foundation	82,766	0.04
1,865	Catalyst Pharmaceuticals	25,383	0.01	5,063	First Horizon	116,019	0.05
218	CBTX	6,544	0.00	12,005	First Industrial Realty Trust	612,975	0.28
1,172	Centerspace	87,619	0.04	3,891	First Interstate BancSystem	157,547	0.07
2,836	Cerus*	11,854	0.01	732	First of Long Island	13,564	0.01
5,869	ChargePoint*	96,545	0.04	4,563	Fisker*	41,249	0.02
4,310	Chefs' Warehouse	143,868	0.07	822	Flywire	20,879	0.01
1,859	Chegg	36,715	0.02	1,074	Forma Therapeutics	14,080	0.01
150	Chemed	70,800	0.03	27,447	Forrester Research	1,140,423	0.51
1,040	Chesapeake Energy*	101,442	0.05	442	Fox Factory	41,809	0.02
1,808	Choice Hotels International	208,806	0.09	10,320	Frontdoor	245,822	0.11
429	Churchill Downs	86,285	0.04	7,188	GameStop*	210,608	0.10
1,974	Chuy's	44,987	0.02	15,396	Gaming and Leisure Properties	749,477	0.34
15,838	Ciena	818,033	0.37	18,326	Gap	172,448	0.08
356	Cirrus Logic	27,490	0.01	984	GATX*	95,359	0.04
4,908	Clean Energy Fuels	32,540	0.02	1,081	Globus Medical	64,698	0.03
791	Clearwater Paper	34,100	0.02	1,158	Gogo	17,706	0.01
22,732	Clearway Energy	784,481	0.35	8,911	Gray Television	171,715	0.08
2,353	Clearway Energy	87,508	0.04	980	Greif	65,386	0.03
8,109	Clover Health Investments	21,732	0.01	319	Greif	21,711	0.01
41,021	CNO Financial	756,632	0.34	440	Grocery Outlet	17,380	0.01
5,818	Codexis	41,424	0.02	1,226	GrowGeneration	5,915	0.00
9,967	Cogent Communications	530,942	0.24	347	Guardant Health	17,690	0.01
34,185	Coherus Biosciences	398,939	0.18	25,890	H&E Equipment Services	824,338	0.37
8,138	Compass Minerals International	330,525	0.15	16,906	H&R Block	762,292	0.34
5,558	Comstock Resources*	105,102	0.05	9,683	Hackett*	200,051	0.09
5,066	Comtech Telecommunications	57,043	0.03	10,737	Hain Celestial	220,753	0.10
5,320	ConnectOne Bancorp	134,862	0.06	2,828	Halozyne Therapeutics	115,156	0.05
8,453	Corcept Therapeutics	223,497	0.10	3,861	Harmony Biosciences	171,351	0.08
782	CoreCivic	7,460	0.00	1,767	Harsco	10,143	0.00
7,206	Coronado Global Resources	8,075	0.00	16,928	Haverty Furniture*	471,953	0.21
750	Corsair Gaming	11,520	0.01	5,590	Hawaiian	85,192	0.04
228	Credit Acceptance	123,115	0.06				

*本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
14,351	Hecla Mining	56,256	0.02	5,012	Model N	148,957	0.07
40,240	Helix Energy Solutions	173,032	0.08	326	ModivCare	36,030	0.02
4,084	Herc	468,312	0.21	5,905	Moelis*	247,183	0.11
21,061	Heritage Commerce	239,885	0.11	2,843	Momentive Global	20,441	0.01
2,686	Heritage-Crystal Clean	87,832	0.04	183	Morningstar	42,489	0.02
9,980	Highwoods Properties	307,883	0.14	30,107	MRC Global*	292,941	0.13
22,410	Hilltop	597,002	0.27	19,749	Murphy Oil	748,487	0.34
784	Horizon Bancorp	15,006	0.01	2,655	Natera	129,378	0.06
2,022	Howard Hughes*	132,097	0.06	10,815	National Fuel Gas	764,512	0.35
477	Hubbell	99,111	0.04	2,468	National Research	84,480	0.04
5,449	Hudson Pacific Properties	73,371	0.03	14,527	National Retail Properties	662,722	0.30
5,047	Huntsman	142,729	0.06	5,254	National Storage Affiliates Trust	271,527	0.12
10,399	Independence Realty Trust	204,548	0.09	5,214	Neogen	107,982	0.05
2,226	Independent Bank	45,744	0.02	8,723	NexPoint Residential Trust	465,023	0.21
4,405	Industrial Logistics Properties Trust	34,271	0.02	1,556	Nexstar Media	297,865	0.13
1,584	Ingevity*	112,369	0.05	501	NGM Biopharmaceuticals	7,149	0.00
1,762	Inogen	51,803	0.02	7,419	Nikola*	40,730	0.02
7,582	Inspire	822,799	0.37	3,015	Oak Street Health	81,013	0.04
221	Inspire Medical Systems	43,880	0.02	4,445	OceanFirst Financial	87,433	0.04
17,137	Integra LifeSciences	825,489	0.37	743	Office Properties Income Trust	13,300	0.01
14,095	Intercept Pharmaceuticals	233,554	0.11	1,450	Old National Bancorp/IN	24,345	0.01
3,871	International Money Express	89,497	0.04	6,269	Old Second Bancorp	86,199	0.04
112	Intra-Cellular Therapies	5,540	0.00	1,683	Omega Healthcare Investors	54,765	0.02
14,003	Ionis Pharmaceuticals	593,587	0.27	345	ONE Gas	27,127	0.01
5,400	IPG Photonics	493,452	0.22	3,755	OneMain*	132,702	0.06
67	iRhythm Technologies	9,778	0.00	46,351	Option Care Health	1,455,885	0.66
25,793	Ironwood Pharmaceuticals*	282,433	0.13	2,117	Origin Bancorp	86,628	0.04
2,420	iTeos Therapeutics	54,910	0.03	1,336	Orthofix Medical	27,014	0.01
3,521	Janus International	36,865	0.02	26,354	Outfront Media*	480,697	0.22
939	JELD-WEN	10,770	0.00	47,017	Ovintiv	2,468,392	1.11
31,943	JetBlue Airways	255,544	0.12	9,100	Pactiv Evergreen	100,646	0.05
2,580	Jones Lang LaSalle	447,527	0.20	39,544	PacWest Bancorp	1,047,916	0.47
310	Karuna Therapeutics	78,151	0.04	144	Palomar	11,330	0.00
3,269	Kearny Financial	37,365	0.02	5,010	Paylocity	1,224,795	0.55
3,633	Kforce	199,670	0.09	10,182	Payoneer Global*	68,219	0.03
3,687	Kilroy Realty	183,391	0.08	20,339	PBF Energy	684,001	0.31
3,406	Kinetik	126,329	0.06	27,867	Pebblebrook Hotel Trust*	503,278	0.23
3,336	Kirby*	227,515	0.10	8,061	Pegasystems*	301,481	0.14
23,357	Kite Realty Trust	461,301	0.21	4,489	Penske Automotive	532,216	0.24
5,617	Kontoor Brands*	213,446	0.10	2,925	Penumbra	490,201	0.22
1,800	Koppers	41,994	0.02	18,312	Peoples Bancorp	551,191	0.25
27,310	Lakeland Bancorp	444,061	0.20	1,056	Perella Weinberg Partners	7,603	0.00
6,980	Lamar Advertising	665,403	0.30	3,072	PGT Innovations	65,034	0.03
484	Landstar System	72,145	0.03	1,664	Phibro Animal Health	25,193	0.01
486	Lantheus	37,981	0.02	19,722	Pinnacle Financial Partners	1,601,229	0.72
8,729	Lattice Semiconductor	478,524	0.22	92,530	Plains GP	1,113,136	0.50
3,813	LendingTree	124,799	0.06	9,532	Portland General Electric*	492,805	0.22
5,663	Life Storage	725,997	0.33	194	Premier	6,891	0.00
23,372	LivePerson	274,855	0.12	12,833	Premier Financial*	351,239	0.16
5,011	LiveRamp	102,124	0.05	12,022	Prestige Consumer Healthcare	620,455	0.28
2,140	LSB Industries	33,341	0.02	11,133	PROG	213,865	0.10
235	Lumentum	19,792	0.01	2,325	Prodyn	94,744	0.04
31,534	Magnolia Oil & Gas*	738,211	0.33	5,822	ProPetro	53,155	0.02
106	Malibu Boats	6,497	0.00	385	PROS	8,062	0.00
1,772	Mandiant	40,535	0.02	4,851	PTC Therapeutics	246,237	0.11
8,769	Manhattan Associates	1,252,915	0.56	28,053	Pure Storage	830,930	0.37
2,729	Marathon Digital	32,748	0.02	671	Q2	27,524	0.01
12,854	Marcus & Millichap	489,866	0.22	504	Quaker Chemical*	89,102	0.04
2,791	MarineMax	106,532	0.05	2,621	Qualys	406,098	0.18
2,697	Mattel	60,682	0.03	342	Quanex Building Products	7,763	0.00
23,590	MaxLinear	858,676	0.39	3,879	QuidelOrtho	310,630	0.14
1,278	McGrath RentCorp	107,237	0.05	74,816	Qurata Retail	238,289	0.11
81	Medpace	12,384	0.01	183	Qurata Retail	10,552	0.00
914	Mercantile Bank	30,509	0.01	19,665	Radian	417,685	0.19
10,486	Merit Medical Systems	624,966	0.28	10,827	RadNet	226,393	0.10
262	Methode Electronics	10,614	0.01	1,076	Rapid7	64,194	0.03
7,060	MGIC Investment	100,958	0.05	9,342	Red Rock Resorts*	365,552	0.17
25,858	Midland States Bancorp	662,482	0.30	4,234	Reinsurance of America	530,944	0.24
				1,284	Repligen	284,676	0.13

*本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持股票		說明	市場價值 (美金)	淨資產 %	持股票		說明	市場價值 (美金)	淨資產 %
7,182	RMR		191,472	0.09	12,569	Univar Solutions		316,864	0.14
3,684	Rocket*		29,804	0.01	7,056	Unum		268,340	0.12
9,868	Rocket Pharmaceuticals		154,533	0.07	23,359	Upland Software		246,204	0.11
4,342	RPT Realty		42,465	0.02	1,055	Upwork		18,863	0.01
1,311	Rush Enterprises		69,601	0.03	11,745	Urban Edge Properties		187,333	0.08
4,222	Rush Enterprises		198,941	0.09	2,521	UWM		9,139	0.00
1,314	Rush Street Interactive		6,517	0.00	3,927	Valvoline*		114,551	0.05
1,490	Ryder System		117,457	0.05	14,677	Vanda Pharmaceuticals		159,979	0.07
501	Ryman Hospitality Properties		42,059	0.02	10,109	Varex Imaging		215,423	0.10
693	Sabra Health Care REIT		10,513	0.00	16,597	Varonis Systems		472,185	0.21
3,262	Sandy Spring Bancorp		126,859	0.06	1,524	Veeco Instruments		32,248	0.02
73,094	Sangamo Therapeutics		397,266	0.18	8,954	Veritex		270,858	0.12
138	Sarepta Therapeutics		15,111	0.01	10,326	Verra Mobility		166,765	0.08
371	Scholastic		17,229	0.01	13,034	Victory Capital		357,914	0.16
131	Scotts Miracle		9,039	0.00	349	Vir Biotechnology		8,390	0.00
41,242	Select Medical*	1,066,518	0.48	5,261	Virgin Galactic*		31,697	0.01	
618	SEMrush	7,521	0.00	16,341	Virtu Financial		374,699	0.17	
28,437	Semtech	1,319,192	0.59	6,749	Voya Financial		418,640	0.19	
613	Shockwave Medical	183,900	0.08	11,128	Warrior Met Coal		362,661	0.16	
156	Shutterstock	8,795	0.00	3,383	Washington Federal		110,218	0.05	
1,331	Simpson Manufacturing	124,781	0.06	213	Williams-Sonoma		31,976	0.01	
6,556	Skilz	8,785	0.00	12,776	WillScot Mobile Mini		517,172	0.23	
17,604	SkyWest	382,887	0.17	2,722	Wingstop		309,083	0.14	
3,129	SL Green Realty	139,021	0.06	24,182	Wintrust Financial		2,057,404	0.93	
1,508	SLM	23,170	0.01	302	Workiva		20,916	0.01	
12,434	SolarWinds	115,885	0.05	9,023	Xencor*		248,403	0.11	
3,127	Sonic Automotive*	171,141	0.08	42,271	Xerox*		701,699	0.32	
1,921	SPS Commerce	238,338	0.11	4,879	Yelp		167,252	0.07	
1,617	Standex International	149,281	0.07	4,718	YETI		176,217	0.08	
23,100	Stifel Financial	1,381,149	0.62	34,370	Yext		152,259	0.07	
23,140	STORE Capital	629,408	0.28	13,980	Zions Bancorp		775,331	0.35	
583	Summit Materials	16,808	0.01	41,236	ZipRecruiter		699,775	0.32	
11,771	SunCoke Energy	77,218	0.04	663	Zumiez		17,550	0.01	
1,274	Supernus Pharmaceuticals	43,889	0.02	86,191	Zuora*		685,218	0.31	
1,159	Syneos Health	70,896	0.03				109,731,990	49.42	
3,259	Synovus Financial	131,892	0.06	普通股 / 優先股 (股份) 總額			218,108,451	98.23	
693	Tandem Diabetes Care	31,892	0.01	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			218,108,451	98.23	
9,659	Taylor Morrison Home	248,816	0.11						
1,783	TD SYNNEX	172,184	0.08	其他可轉讓證券					
1,244	TechTarget	81,669	0.04						
15,461	Tempur Sealy International*	394,410	0.18	普通股 (股份)					
2,796	Tenable	115,139	0.05						
3,493	Tenet Healthcare	201,860	0.09						
8,533	Teradata	280,821	0.13						
11,895	Tetra Tech	1,635,682	0.74						
9,379	Timken	603,726	0.27						
8,445	Toll Brothers	376,816	0.17						
1,098	TopBuild	202,910	0.09						
47,487	Travel + Leisure	2,024,846	0.91						
1,784	Traverse Therapeutics	47,758	0.02						
17,956	Trex	843,932	0.38						
59,049	Tri Pointe Homes	1,042,805	0.47						
34,734	Trinity Industries	859,319	0.39						
5,373	TripAdvisor	130,080	0.06						
1,302	TTM Technologies	20,572	0.01						
5,944	Turning Point Brands	137,009	0.06						
1,954	Tutor Perini	13,463	0.01						
371	Ultragenyx Pharmaceutical	18,546	0.01						
355	UMH Properties*	6,511	0.00						
3,639	Under Armour	31,405	0.01						
18,425	United States Cellular	528,982	0.24						
339	United Therapeutics	74,966	0.03						

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

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現減值 (美金)
17	USD	MSCI EAFE Index	2022 年 9 月	1,564,680	(68,708)
8	USD	MSCI Emerging Markets Index	2022 年 9 月	395,720	(4,365)
23	USD	Russell 2000 E-Mini Index	2022 年 9 月	2,133,365	(10,957)
合計				4,093,765	(84,030)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	6,163,534	USD	4,303,500	BNY Mellon	15/9/2022	(78,387)
USD	292,637	AUD	424,506	BNY Mellon	15/9/2022	1,639
未實現淨減值						(76,748)
英鎊避險股份類別						
GBP	8,102,684	USD	9,817,115	BNY Mellon	15/9/2022	(408,625)
USD	1,440,223	GBP	1,201,508	BNY Mellon	15/9/2022	45,086
未實現淨減值						(363,539)
未實現淨減值總額 (美金曝險部位 - 美金 15,316,383)						(440,287)

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
金融	19.81
非週期性消費品	18.71
週期性消費品	14.82
工業	13.44
科技	10.35
通訊	5.86
能源	5.82
基本材料	4.85
公共事業	4.55
多元化	0.02
其他淨資產	1.77
	100.00

貝萊德英國基金 (United Kingdom Fund)

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (英 鎊)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (英 鎊)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				49,049	Renishaw	1,818,563	0.67
基金				595,264	Rentokil Initial*	3,128,707	1.16
愛爾蘭				1,442,240	Rightmove	8,878,429	3.29
64,445 BlackRock ICS Sterling				257,118	Rio Tinto	12,211,897	4.53
Liquid Environmentally				741,706	RS	8,092,012	3.00
Aware Fund~				843,910	Shell	19,131,440	7.10
總基金數				3,998,001	SigmaRoc	1,975,013	0.73
6,441,049 2.39				63,829	Spirax-Sarco Engineering	6,868,000	2.55
普通股 (股份)				161,702	Unilever	6,370,250	2.36
澳洲				699,764	Watches of Switzerland	5,517,639	2.05
106,640 BHP						209,246,150	77.60
愛爾蘭				美國			
425,056 Grafton				41,860	Apple	5,773,712	2.14
澤西島				22,672	Axon Enterprise*	2,330,772	0.86
362,436 Experian				35,592	Chegg*	605,541	0.22
英國				40,346	Edwards Lifesciences	3,182,915	1.18
183,429 Ashtead				7,519	Intuit	2,830,061	1.05
122,111 AstraZeneca				11,684	Mastercard	3,326,294	1.24
691,035 Auction Technology				27,563	Microsoft	6,311,342	2.34
46,474 AVEVA*				3,439	MongoDB	996,639	0.37
4,572,462 Baltic Classifieds				102,054	Nasdaq	5,265,998	1.95
101,216 British American Tobacco				11,064	S&P Global	3,409,887	1.27
1,300,774 BT				17,817	Trade Desk	996,868	0.37
437,200 Chapel Down				68,336	Tradeweb Markets	4,066,547	1.51
634,391 Compass						39,096,576	14.50
88,012 Croda International				普通股 (股份) 總額			
205,040 Dechra Pharmaceuticals						263,525,924	97.73
99,310 Diageo				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
90,685 Future*							
32,238 Games Workshop				其他可轉讓證券			
482,631 Gamma Communications				普通股 (股份)			
69,393 Hargreaves Lansdown*				英國			
322,014 Howden Joinery				217,967	Patisserie**	—	0.00
1,455,382 HSBC				普通股 (股份) 總額			
387,926 IntegraFin						—	0.00
235,545 Intermediate Capital*				其他可轉讓證券總額			
590,454 Learning Technologies						—	0.00
142,619 London Stock Exchange				總投資組合			
171,343 Next						269,966,973	100.12
1,143,496 Pets at Home*				其他淨負債			
75,001 Reckitt Benckiser						(319,004)	(0.12)
506,144 RELX				淨資產總額 (英鎊)			
						269,647,969	100.00

~ 投資關聯方基金，詳見附註 10。
 * 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德英國基金 (United Kingdom Fund) 續

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	29.10
週期性消費品	17.17
金融	13.69
通訊	11.53
基本材料	7.70
能源	7.10
科技	6.63
工業	4.81
投資基金	2.39
其他淨負債	(0.12)
	100.00

至 2022 年 8 月 31 日止之投資組合

持 股 量		說 明		市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明		市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具						368,314 Bank of America 12,633,170 1.66 38,413 Capital One Financial 4,117,105 0.54 126,889 Cardinal Health 8,870,810 1.17 81,918 Charles Schwab 5,909,565 0.78 42,033 Cigna 12,008,828 1.58 410,529 Cisco Systems 18,609,279 2.45 442,029 Citigroup 21,690,363 2.86 252,494 Cognizant Technology Solutions 16,295,963 2.14 419,334 Comcast 15,217,631 2.00 81,005 ConocoPhillips 8,772,031 1.15 40,878 Constellation Brands 10,201,105 1.34 70,257 DENTSPLY SIRONA 2,330,425 0.31 31,662 Dollar General 7,533,973 0.99 41,295 Edison International 2,848,116 0.38 35,974 Elevance Health 17,665,033 2.32 257,208 EQT 12,088,776 1.59 103,287 Equitable 3,097,577 0.41 207,380 Fidelity National Financial 8,193,584 1.08 165,272 Fidelity National Information Services 15,401,698 2.03 19,452 First Citizens BancShares 15,983,514 2.10 247,278 Fox 8,523,673 1.12 489,784 General Motors 19,096,678 2.52 65,015 Hess 7,820,654 1.03 28,032 Humana 13,671,206 1.80 28,734 Huntington Ingalls Industries 6,660,254 0.88 102,974 JPMorgan Chase 11,792,583 1.55 514,760 Kinder Morgan 9,330,025 1.23 63,402 Laboratory of America 14,486,723 1.91 29,547 Lear 4,147,808 0.55 91,253 Leidos 8,777,626 1.16 36,078 Microsoft 9,589,893 1.26 43,232 Mondelez International 2,702,865 0.36 361,487 Newell Brands 6,618,827 0.87 63,770 PPG Industries 8,156,183 1.08 150,600 Public Service Enterprise 9,817,614 1.29 53,251 Ralph Lauren 4,953,940 0.65 59,867 Raymond James Financial 6,266,878 0.83 7,606 Robert Half International 587,944 0.08 122,664 Ross Stores 10,579,770 1.39 136,383 Sealed Air 7,421,963 0.98 57,192 Sempra Energy 9,509,314 1.25 225,410 SS&C Technologies 12,726,648 1.68 17,645 Union Pacific 3,979,124 0.52 299,120 Verizon Communications 12,672,219 1.67 32,309 Visa 6,531,587 0.86 74,509 Walmart 9,890,325 1.30 556,078 Wells Fargo 24,667,620 3.25 276,658 Williams 9,337,208 1.23 96,922 Zimmer Biomet 10,511,191 1.38					
基金						542,881,170 71.47					
愛爾蘭						普通股（股份）總額 716,649,758 94.35					
437,804 BlackRock ICS US Dollar Liquid Environmentally Aware Fund~ 43,787,368 5.76						允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額 760,437,126 100.11					
總基金數 43,787,368 5.76						總投資組合 760,437,126 100.11					
普通股（股份）						其他淨負債 (840,772) (0.11)					
加拿大						淨資產總額（美金） 759,596,354 100.00					
105,087 Rogers Communications* 4,561,931 0.60											
丹麥											
24,817 Novo Nordisk 2,660,134 0.35											
法國											
320,305 Sanofi 13,311,876 1.75											
德國											
230,227 Bayer* 11,990,783 1.58											
115,194 Siemens 5,914,751 0.78											
17,905,534 2.36											
愛爾蘭											
213,709 Medtronic 18,932,480 2.49											
67,262 Willis Towers Watson 13,977,044 1.84											
32,909,524 4.33											
日本											
362,700 Komatsu* 7,656,143 1.01											
907,900 Panasonic* 7,410,760 0.98											
15,066,903 1.99											
荷蘭											
58,241 Airbus* 5,764,847 0.76											
481,221 Koninklijke Philips 8,050,827 1.06											
13,815,674 1.82											
韓國											
8,648 Samsung Electronics* 9,517,124 1.25											
瑞士											
24,503 Alcon* 1,633,753 0.22											
英國											
117,525 AstraZeneca 14,745,235 1.94											
217,229 BAE Systems 7,894,102 1.04											
655,567 BP 19,968,571 2.63											
477,218 Prudential 5,040,096 0.66											
321,969 Unilever 14,738,131 1.94											
62,386,135 8.21											
美國											
61,501 Activision Blizzard 4,854,274 0.64											
29,927 Allstate 3,657,079 0.48											
167,344 Altria 7,549,724 0.99											
54,947 American Electric Power 5,567,780 0.73											
313,768 American International 16,432,030 2.16											
26,758 AmerisourceBergen 3,918,174 0.52											
24,743 Analog Devices 3,753,018 0.49											
121,947 Apollo Global Management 6,852,202 0.90											

- 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

貝萊德美國價值型基金 (US Basic Value Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
離岸人民幣避險股份類別						
CNY	290,889	USD	43,036	BNY Mellon	15/9/2022	(867)
USD	2,771	CNY	19,043	BNY Mellon	15/9/2022	11
未實現淨減值						(856)
歐元避險股份類別						
EUR	31,521,326	USD	32,200,673	BNY Mellon	15/9/2022	(637,062)
USD	2,305,350	EUR	2,299,361	BNY Mellon	15/9/2022	2,944
未實現淨減值						(634,118)
新加坡幣避險股份類別						
SGD	468,124	USD	337,854	BNY Mellon	15/9/2022	(2,820)
USD	17,340	SGD	24,191	BNY Mellon	15/9/2022	27
未實現淨減值						(2,793)
未實現淨減值總額 (美金曝險部位 - 美金 34,231,511)						(637,767)

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	25.09
金融	21.96
科技	10.65
週期性消費品	9.25
能源	8.86
通訊	7.84
工業	5.97
投資基金	5.76
公共事業	3.65
基本材料	1.08
其他淨負債	(0.11)
	100.00

貝萊德美元優質債券基金 (US Dollar Bond Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				USD 250,000	AIMCO CLO Series 2017-A 4.81% 20/4/2034	234,383	0.04
債券				USD 199,427	Allegro CLO II-S 3.812% 21/10/2028	197,333	0.04
阿根廷				USD 250,000	Allegro CLO XI 4.588% 19/1/2033	244,673	0.04
USD 46,150	Genneia 8.75% 2/9/2027	43,340	0.01	USD 250,000	AMMC CLO 21 4.038% 2/11/2030	248,326	0.04
USD 144,000	YPF 7% 15/12/2047	78,480	0.01	USD 250,000	Anchorage Capital CLO 2013-1 3.705% 13/10/2030	248,414	0.05
				USD 250,000	Anchorage Capital CLO 2013-1 4.105% 13/10/2030	244,382	0.04
				USD 250,000	Anchorage Capital CLO 3-R 4.293% 28/1/2031	244,142	0.04
奧地利				USD 250,000	Anchorage Capital CLO 4-R 3.843% 28/1/2031	247,294	0.04
USD 200,000	BRF 4.35% 29/9/2026	182,921	0.03	USD 250,000	Anchorage Capital CLO 4-R 4.643% 28/1/2031	236,871	0.04
USD 85,000	Suzano Austria 3.125% 15/1/2032	67,321	0.01	USD 600,000	Anchorage Capital CLO 5-R 3.962% 15/1/2030	587,489	0.10
USD 40,000	Suzano Austria 3.75% 15/1/2031	34,000	0.01	USD 250,000	Anchorage Capital CLO 5-R 4.362% 15/1/2030	242,887	0.04
				USD 250,000	Apidos CLO XXIV 3.66% 20/10/2030	245,960	0.04
巴西				USD 250,000	Apidos CLO XXXI 4.062% 15/4/2031	239,448	0.04
USD 200,000	Banco Votorantim 4% 24/9/2022	199,902	0.04	USD 250,000	Bain Capital Credit CLO 2021-3 5.883% 24/7/2034	232,442	0.04
USD 47,000	Oi 10% 27/7/2025	21,620	0.00	USD 250,000	Bardot CLO 5.759% 22/10/2032	234,296	0.04
				USD 500,000	Benefit Street Partners CLO V-B 3.8% 20/4/2031	492,935	0.09
英屬維京群島				USD 245,097	BlueMountain CLO 2013-2 3.939% 22/10/2030	242,719	0.04
USD 200,000	RKPF Overseas 2020 A 5.2% 12/1/2026	82,000	0.02	USD 700,000	BlueMountain CLO 2015-3 3.71% 20/4/2031	690,580	0.12
USD 240,000	TSMC Global 2.25% 23/4/2031	200,387	0.04	USD 250,000	Brookside Mill CLO 2013-1 4.09% 17/1/2028	249,061	0.05
				USD 250,000	Brookside Mill CLO 2013-1 5.39% 17/1/2028	242,060	0.04
加拿大				USD 250,000	Canyon CLO 2020-3 4.212% 15/1/2034	237,132	0.04
USD 21,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	18,832	0.00	USD 250,000	Carbone Clo 3.85% 20/1/2031	246,563	0.04
USD 68,387	Air Canada 2017-1 Class AA Pass Through Trust 3.3% 15/7/2031	61,296	0.01	USD 248,466	Carlyle Global Market Strategies CLO 2013-3 3.612% 15/10/2030	245,825	0.04
USD 55,000	Bausch Health 5.75% 15/8/2027	40,431	0.01	USD 250,000	CBAM 2017-1 5.11% 20/7/2030	242,709	0.04
USD 154,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	137,659	0.03	USD 200,000	China Aoyuan 7.95% 19/2/2023	13,657	0.00
USD 67,000	Masonite International 5.375% 1/2/2028	62,170	0.01	USD 250,000	CIFC Funding 2012-II-R 3.96% 20/1/2028	246,223	0.04
USD 14,000	Mattamy 5.25% 15/12/2027	12,348	0.00	USD 250,000	CIFC Funding 2014-II-R 5.583% 24/4/2030	235,286	0.04
USD 639,000	Rogers Communications 3.8% 15/3/2032	586,398	0.10	USD 250,000	CIFC Funding 2015-III 3.888% 19/4/2029	240,682	0.04
USD 416,000	Rogers Communications 4.55% 15/3/2052	371,715	0.07	USD 500,000	CIFC Funding 2017-I 4.432% 23/4/2029	492,120	0.09
USD 87,000	Suncor Energy 6.5% 15/6/2038	95,549	0.01	USD 840,000	CIFC Funding 2018-I 3.74% 18/4/2031	825,930	0.15
				USD 250,000	Clear Creek CLO 3.91% 20/10/2030	247,108	0.04
開曼群島				USD 500,000	Deer Creek Clo 2017-1 3.89% 20/10/2030	495,200	0.09
USD 250,000	ACAS CLO 2015-1 4.34% 18/10/2028	240,747	0.04	USD 1,450,000	Dryden 53 CLO 3.632% 15/1/2031	1,434,283	0.25
USD 320,000	AGL CLO 12 3.87% 20/7/2034	313,091	0.06	USD 227,671	Dryden XXVI Senior Loan Fund 3.412% 15/4/2029	224,794	0.04
USD 270,000	AGL CLO 14 3.882% 2/12/2034	263,870	0.05	USD 250,000	Eaton Vance CLO 2018-1 4.712% 15/10/2030	238,487	0.04
USD 250,000	AGL CLO 3 5.812% 15/1/2033	235,209	0.04	USD 200,000	Fantasia 0% 5/7/2022***	18,685	0.00
USD 250,000	AGL CLO 7 3.712% 15/7/2034	243,947	0.04				
USD 500,000	AGL Core CLO 4 3.78% 20/4/2033	490,171	0.09				
USD 250,000	AIMCO CLO Series 2015-A 4.34% 17/10/2034	240,720	0.04				
USD 250,000	AIMCO CLO Series 2017-A 3.76% 20/4/2034	242,248	0.04				

*** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 500,000	Flatiron CLO 18 3.692% 17/4/2031	493,790	0.09	USD 250,000	Signal Peak CLO 5 3.893% 25/4/2031	247,071	0.04
USD 250,000	Galaxy XXII CLO 3.94% 16/4/2034	244,129	0.04	USD 250,000	Sitka 6.75% 6/7/2026	238,049	0.04
USD 250,000	Generate CLO 2 3.909% 22/1/2031	246,713	0.04	USD 250,000	Symphony CLO XXVI 3.79% 20/4/2033	244,735	0.04
USD 250,000	Gilbert Park CLO 4.462% 15/10/2030	240,026	0.04	USD 250,000	Tiaa Clo III 3.89% 16/1/2031	247,777	0.04
USD 250,000	Gilbert Park CLO 5.462% 15/10/2030	237,665	0.04	USD 1,250,000	TICP CLO IX 3.85% 20/1/2031	1,238,961	0.22
USD 1,563,000	Goldentree Loan Opportunities X 3.83% 20/7/2031	1,543,459	0.27	USD 250,000	TICP CLO XI 3.89% 20/10/2031	245,786	0.04
USD 1,250,000	Goldentree Loan Opportunities XI 3.81% 18/1/2031	1,239,577	0.22	USD 150,000	TRINITAS CLO IV 4.14% 18/10/2031	146,142	0.03
USD 740,000	Goldentree Loan Management US CLO 1 3.84% 20/10/2034	724,433	0.13	USD 500,000	Trinitas CLO XIV 4.783% 25/1/2034	483,455	0.09
USD 247,195	Grippen Park CLO 3.97% 20/1/2030	245,216	0.04	USD 500,000	Trinitas CLO XIV 5.783% 25/1/2034	490,638	0.09
USD 200,000	Grupo Aval 4.375% 4/2/2030	161,940	0.03	USD 743,224	Voya CLO 2014-4 3.583% 14/7/2031	732,956	0.13
USD 169,700	ICG US CLO 2015-1 3.878% 19/10/2028	168,346	0.03	USD 500,000	Voya Clo 2017-4 3.642% 15/10/2030	493,276	0.09
USD 250,000	LCM XIV 3.75% 20/7/2031	245,396	0.04	USD 250,000	Wellfleet CLO 2017-3 4.69% 17/1/2031	234,065	0.04
USD 6,948	LoanCore 2018-CRE1 Issuer 3.521% 15/5/2028	6,952	0.00	USD 250,000	York CLO 1 4.409% 22/10/2029	241,456	0.04
USD 263,732	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	226,122	0.04	USD 200,000	Yuzhou 6% 25/10/2023	15,000	0.00
USD 237,633	Madison Park Funding XIII 3.688% 19/4/2030	235,435	0.04	35,710,149 6.23			
USD 750,000	Madison Park Funding XLI 4.409% 22/4/2027	728,211	0.13	智利			
USD 370,000	Madison Park Funding XXVI 4.006% 29/7/2030	366,779	0.07	USD 200,000	VTR Comunicaciones 4.375% 15/4/2029	121,000	0.02
USD 200,000	Modern Land China 9.8% 11/4/2023	33,000	0.01	哥倫比亞			
USD 250,000	MP CLO III 3.96% 20/10/2030	247,879	0.04	USD 294,000	Colombia Government International Bond 4.5% 15/3/2029	257,995	0.04
USD 500,000	Neuberger Berman Loan Advisers CLO 26 3.66% 18/10/2030	492,970	0.09	COP 544,000,000	Colombian TES 7% 26/3/2031	90,757	0.02
USD 250,000	Neuberger Berman Loan Advisers CLO 26 4.14% 18/10/2030	242,712	0.04	COP 474,000,000	Colombian TES 7.25% 18/10/2034	75,563	0.01
USD 816,000	OHA Loan Funding 2013-2 3.998% 23/5/2031	806,522	0.14	USD 292,000	Ecopetrol 6.875% 29/4/2030	270,830	0.05
USD 250,000	OZLM VI 4.49% 17/4/2031	241,442	0.04	USD 200,000	Empresas Publicas de Medellin 4.25% 18/7/2029	165,414	0.03
USD 250,000	OZLM XII 4.382% 30/4/2027	248,373	0.05	860,559 0.15			
USD 500,000	OZLM XVIII 3.532% 15/4/2031	492,231	0.09	丹麥			
USD 750,000	Palmer Square CLO 2014-1 3.87% 17/1/2031	743,018	0.13	USD 274,000	Danske Bank 1.171% 8/12/2023	271,159	0.05
USD 250,000	Palmer Square CLO 2018-1 3.77% 18/4/2031	246,497	0.04	格恩西島			
USD 350,000	Palmer Square CLO 2018-2 3.84% 16/7/2031	344,774	0.06	USD 304,000	Credit Suisse Funding Guernsey 3.8% 15/9/2022	304,002	0.05
USD 250,000	Pikes Peak CLO 1 3.963% 24/7/2031	246,331	0.04	印尼			
USD 260,000	Riserva Clo 3.8% 18/1/2034	253,989	0.05	USD 200,000	Indonesia Government International Bond 2.85% 14/2/2030	183,999	0.03
USD 1,750,000	Rockford Tower CLO 2017-3 3.9% 20/10/2030	1,735,893	0.30	USD 401,000	Indonesia Government International Bond 3.05% 12/3/2051	305,762	0.06
USD 750,000	Rockford Tower CLO 2018-1 4.084% 20/5/2031	740,143	0.13	489,761 0.09			
USD 500,000	Rockford Tower CLO 2018-1 4.704% 20/5/2031	485,112	0.09	愛爾蘭			
USD 250,000	Rockford Tower CLO 2018-1 5.984% 20/5/2031	227,065	0.04	EUR 250,000	Alme Loan Funding V 5.41% 15/7/2031	218,283	0.04
USD 250,000	Rockford Tower CLO 2018-2 3.87% 20/10/2031	246,291	0.04	EUR 297,000	Ares European CLO XII 1.747% 20/4/2032	282,665	0.05
USD 463,141	Romark WM-R 3.74% 20/4/2031	458,232	0.08	USD 220,000	ASG Finance Designated Activity 7.875% 3/12/2024	202,950	0.04
USD 250,000	RR 19 9.012% 15/10/2035	230,793	0.04	EUR 100,000	Avoca CLO XV 1.05% 15/4/2031	94,707	0.02
USD 250,000	RR 3 3.602% 15/1/2030	246,982	0.04	EUR 500,000	Avoca CLO XVIII 1.75% 15/4/2031	473,327	0.08
USD 250,000	RR 5 4.162% 15/10/2031	245,962	0.04	EUR 100,000	Avoca CLO XX 5.75% 15/7/2032	87,235	0.01

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 100,000	Avoca CLO XXII 1.3% 15/4/2035	92,167	0.01	盧森堡			
EUR 250,000	Avoca CLO XXII 2.9% 15/4/2035	221,611	0.04	USD 226,000	Atento Luxco 1 8% 10/2/2026	108,261	0.02
EUR 250,000	Avoca CLO XXII 5.23% 15/4/2035	207,266	0.03	USD 586,000	EIG Pearl 4.387% 30/11/2046	476,125	0.08
EUR 250,000	Avoca CLO XXIII 3.05% 15/4/2034	228,427	0.04	USD 75,000	Gol Finance 7% 31/1/2025	45,962	0.01
EUR 250,000	Bluemountain Euro 2021-2 CLO 1.75% 15/10/2035	237,359	0.04	USD 180,000	Millicom International Cellular 6.625% 15/10/2026	176,911	0.03
EUR 300,000	BlueMountain Fuji CLO III 2.9% 15/1/2031	276,987	0.05	USD 200,000	Simpar Europe 5.2% 26/1/2031	163,252	0.03
EUR 100,000	CIFC European Funding CLO II 1.6% 15/4/2033	94,786	0.02	970,511 0.17			
EUR 250,000	CVC Cordatus Loan Fund IV 1.691% 22/2/2034	232,562	0.04	墨西哥			
EUR 250,000	CVC Cordatus Loan Fund V 1.542% 21/7/2030	240,129	0.04	USD 200,000	Banco Mercantil del Norte 5.875% 24/1/2171	173,750	0.03
EUR 250,000	CVC Cordatus Loan Fund XX 3% 22/6/2034	225,236	0.04	USD 200,000	Banco Mercantil del Norte 6.625% 24/1/2171	170,973	0.03
EUR 250,000	CVC Cordatus Loan Fund XX 5.61% 22/6/2034	209,055	0.04	USD 19,000	Grupo Televisa SAB 6.625% 15/1/2040	20,555	0.00
EUR 250,000	CVC Cordatus Loan Fund XXI 5.93% 22/9/2034	210,796	0.04	MXN 5,700,000	Mexican Bonos 8.5% 31/5/2029	274,344	0.05
EUR 250,000	Dartry Park CLO 3.562% 28/1/2034	231,270	0.04	MXN 7,200,000	Mexican Bonos 8.5% 18/11/2038	340,156	0.06
EUR 250,000	Euro-Galaxy III CLO 3.395% 24/4/2034	233,824	0.04	MXV 1,980	Mexican Udibonos 4.5% 22/11/2035	75,933	0.01
EUR 250,000	Fidelity Grand Harbour CLO 2021-1 3.6% 15/10/2034	233,000	0.04	USD 544,000	Mexico Government International Bond 2.659% 24/5/2031	452,064	0.08
EUR 100,000	Henley CLO IV 1.495% 25/4/2034	92,809	0.01	USD 919,000	Mexico Government International Bond 4.5% 31/1/2050	732,753	0.13
EUR 250,000	Henley CLO IV 3.145% 25/4/2034	225,385	0.04	USD 233,000	Operadora de Servicios Mega de Sofom ER 8.25% 11/2/2025	138,405	0.03
EUR 250,000	Madison Park Euro Funding XIV 3.6% 15/7/2032	238,892	0.04	USD 600,000	Petroleos Mexicanos 6.7% 16/2/2032	467,040	0.08
EUR 250,000	Madison Park Euro Funding XVI 3.2% 25/5/2034	227,459	0.04	USD 59,000	Petroleos Mexicanos 6.875% 16/10/2025	57,401	0.01
EUR 250,000	Man GLG Euro CLO 3.5% 15/10/2032	236,335	0.04	MXN 2,706,800	Petroleos Mexicanos 7.19% 12/9/2024	122,205	0.02
EUR 100,000	OCP Euro CLO 2017-2 1.35% 15/1/2032	95,658	0.02	USD 226,000	Petroleos Mexicanos 8.75% 2/6/2029	208,203	0.04
EUR 250,000	Penta CLO 11 2.45% 15/11/2034	243,512	0.04	3,233,782 0.57			
EUR 250,000	Rockfield Park CLO 5.952% 16/7/2034	214,425	0.04	荷蘭			
EUR 250,000	Rockford Tower Europe CLO 2018-1 5.36% 20/12/2031	216,345	0.04	EUR 240,000	Digital Dutch Finco 1% 15/1/2032	179,151	0.03
EUR 250,000	RRE 9 Loan Management 1.7% 15/10/2036	233,531	0.04	EUR 200,000	Digital Dutch Finco 1.5% 15/3/2030	165,806	0.03
GBP 179,639	Scorpio European Loan Conduit No. 34 3.913% 17/5/2029	207,616	0.04	USD 851,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	689,631	0.12
EUR 250,000	Sound Point Euro CLO II Funding 6.382% 26/1/2036	218,918	0.04	USD 261,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	211,044	0.04
EUR 100,000	St Paul's CLO XII 1.6% 15/4/2033	94,499	0.02	USD 83,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	73,556	0.01
		7,079,026	1.24	USD 1,150,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	1,091,781	0.19
義大利				USD 349,000	Shell International Finance 3.875% 13/11/2028	343,609	0.06
EUR 196,549	Cassia 2022-1 2.891% 22/5/2034	190,980	0.03	2,754,578 0.48			
日本				阿曼			
USD 200,000	Mizuho Financial 2.201% 10/7/2031	162,165	0.03	USD 200,000	Oman Government International Bond 6.75% 28/10/2027	209,000	0.04
USD 664,000	Nissan Motor 4.81% 17/9/2030	597,617	0.10	巴拿馬			
USD 244,000	Nomura 2.608% 14/7/2031	196,295	0.03	USD 352,000	Panama Government International Bond 3.875% 17/3/2028	339,079	0.06
USD 1,068,000	Takeda Pharmaceutical 2.05% 31/3/2030	898,618	0.16	USD 445,000	Panama Government International Bond 4.5% 1/4/2056	345,617	0.06
		1,854,695	0.32	684,696 0.12			
				祕魯			
				USD 200,000	InRetail Consumer 3.25% 22/3/2028	172,570	0.03

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持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 324,000	Peruvian Government International Bond 3.55% 10/3/2051	243,029	0.04	USD 406,000	AbbVie 4.5% 14/5/2035	391,714	0.07
USD 236,000	Peruvian Government International Bond 4.125% 25/8/2027	231,983	0.04	USD 384,000	AbbVie 4.55% 15/3/2035	371,598	0.06
		647,582	0.11	USD 138,000	AbbVie 4.85% 15/6/2044	132,497	0.02
	菲律賓			USD 136,000	AbbVie 4.875% 14/11/2048	133,221	0.02
USD 552,000	Philippine Government International Bond 3% 1/2/2028	532,680	0.09	USD 231,000	AEP Texas 3.45% 15/5/2051	179,536	0.03
USD 282,000	Philippine Government International Bond 3.2% 6/7/2046	219,255	0.04	USD 112,000	AEP Texas 3.95% 1/6/2028	108,091	0.02
		751,935	0.13	USD 41,000	AEP Texas 4.15% 1/5/2049	35,023	0.01
	俄羅斯聯邦			USD 138,000	AEP Transmission 2.75% 15/8/2051	98,071	0.02
RUB 30,039,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	158,935	0.03	USD 225,000	AEP Transmission 3.15% 15/9/2049	172,813	0.03
	泰國			USD 112,000	AEP Transmission 3.65% 1/4/2050	93,569	0.02
USD 200,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	174,545	0.03	USD 180,000	AEP Transmission 3.8% 15/6/2049	155,277	0.03
	土耳其			USD 58,000	AEP Transmission 4.5% 15/6/2052	55,997	0.01
USD 81,410	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/9/2028	67,629	0.01	USD 88,000	Aetna 4.5% 15/5/2042	79,347	0.01
	阿拉伯聯合大公國			USD 444,000	Agilent Technologies 2.1% 4/6/2030	368,614	0.07
USD 200,000	NBK Tier 1 3.625% 24/8/2171	175,375	0.03	USD 7,203	Ajax Mortgage Loan Trust 2018-B 0% 26/2/2057	5,213	0.00
	英國			USD 1,174,076	Ajax Mortgage Loan Trust 2019-G 3% 25/9/2059	1,157,267	0.20
USD 228,000	Anglo American Capital 2.875% 17/3/2031	188,365	0.03	USD 456,946	Ajax Mortgage Loan Trust 2019-H 3% 25/11/2059	450,568	0.08
USD 937,000	Anglo American Capital 5.625% 1/4/2030	938,159	0.17	USD 1,182,733	Ajax Mortgage Loan Trust 2020-A 2.375% 25/12/2059	1,156,542	0.20
USD 139,957	Avianca Midco 2 9% 1/12/2028	118,264	0.02	USD 122,569	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	120,771	0.02
USD 1,459,000	BAE Systems 3.4% 15/4/2030	1,337,210	0.23	USD 467,913	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	453,914	0.08
USD 417,000	Barclays 4.375% 12/1/2026	409,584	0.07	USD 1,494,245	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	1,413,194	0.25
USD 352,000	Barclays 5.304% 9/8/2026	350,953	0.06	USD 107,000	Alabama Power 3.45% 1/10/2049	85,411	0.01
USD 314,000	HSBC 4.583% 19/6/2029	297,229	0.05	USD 179,000	Alabama Power 3.75% 1/3/2045	150,392	0.03
USD 109,962	SCC Power 4% 17/5/2032	11,271	0.00	USD 27,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	23,605	0.00
USD 203,007	SCC Power 8% 31/12/2028	83,233	0.02	USD 119,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	113,369	0.02
		3,734,268	0.65	USD 207,000	Alexandria Real Estate Equities 2.95% 15/3/2034	175,302	0.03
	美國			USD 262,055	Alternative Loan Trust 2004- 22CB 6.25% 25/10/2034	254,658	0.04
USD 552,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	519,197	0.09	USD 335,189	Alternative Loan Trust 2006- OA14 2.589% 25/11/2046	270,430	0.05
USD 200,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	174,080	0.03	USD 400,683	Alternative Loan Trust 2006- OA16 2.824% 25/10/2046	362,729	0.06
USD 100,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	92,505	0.02	USD 76,169	Alternative Loan Trust 2006- OA9 2.568% 20/7/2046	58,856	0.01
USD 100,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	84,309	0.01	USD 498,845	Alternative Loan Trust 2007- 14T2 6% 25/7/2037	289,989	0.05
USD 210,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	172,441	0.03	USD 138,435	Alternative Loan Trust 2007-9T1 6% 25/5/2037	78,163	0.01
USD 200,000	280 Park Avenue 2017-280P Mortgage Trust 3.906% 15/9/2034	190,777	0.03	EUR 605,000	Altria 3.125% 15/6/2031	528,884	0.09
USD 230,000	280 Park Avenue 2017-280P Mortgage Trust 4.489% 15/9/2034	218,205	0.04	USD 15,000	Altria 3.4% 6/5/2030	13,075	0.00
USD 118,000	AbbVie 2.3% 21/11/2022	117,777	0.02	USD 135,000	Altria 4.5% 2/5/2043	103,700	0.02
USD 278,000	AbbVie 2.6% 21/11/2024	268,897	0.05	USD 401,000	Altria 5.8% 14/2/2039	378,779	0.07
USD 327,000	AbbVie 4.25% 21/11/2049	291,715	0.05	USD 523,000	Amazon.com 2.5% 3/6/2050	370,247	0.06
USD 73,000	AbbVie 4.45% 14/5/2046	66,934	0.01	USD 45,652	Ambac Assurance 5.1% 7/6/2171	46,052	0.01
				USD 170,000	Ameren Illinois 3.25% 15/3/2050	133,220	0.02
				USD 29,805	American Airlines 2013-2 Class A Pass Through Trust 4.95% 15/7/2024	29,317	0.00

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USD 37,937	American Airlines 2015-2 Class AA Pass Through Trust 3.6% 22/3/2029	34,752	0.01	USD 95,000	Ashford Hospitality Trust 2018- ASHF 4.491% 15/4/2035	90,183	0.02
USD 208,980	American Airlines 2015-2 Class B Pass Through Trust 4.4% 22/3/2025	201,264	0.04	USD 467,000	Ashford Hospitality Trust 2018- ASHF 5.491% 15/4/2035	433,424	0.08
USD 821,536	American Airlines 2016-1 Class AA Pass Through Trust 3.575% 15/7/2029	742,849	0.13	USD 2,000,000	AT&T 0% 27/11/2022	1,979,968	0.35
USD 184,204	American Airlines 2016-1 Class B Pass Through Trust 5.25% 15/7/2025	170,541	0.03	USD 629,000	AT&T 2.55% 1/12/2033	507,544	0.09
USD 69,006	American Airlines 2016-2 Class AA Pass Through Trust 3.2% 15/12/2029	59,991	0.01	USD 100,000	AT&T 2.75% 1/6/2031	86,172	0.01
USD 150,851	American Airlines 2016-3 Class AA Pass Through Trust 3% 15/4/2030	136,109	0.02	USD 839,000	AT&T 3.55% 15/9/2055	622,642	0.11
USD 54,298	American Airlines 2017-1 Class AA Pass Through Trust 3.65% 15/8/2030	49,862	0.01	USD 189,000	AT&T 3.65% 15/9/2059	140,085	0.02
USD 77,841	American Airlines 2017-1 Class B Pass Through Trust 4.95% 15/8/2026	71,886	0.01	USD 275,000	AT&T 3.8% 1/12/2057	211,111	0.04
USD 162,419	American Airlines 2019-1 Class B Pass Through Trust 3.85% 15/8/2029	135,350	0.02	USD 70,000	AT&T 3.85% 1/6/2060	53,819	0.01
USD 37,148	American Home Mortgage Assets Trust 2007-1 1.559% 25/2/2047	16,183	0.00	USD 434,000	AT&T 4.3% 15/2/2030	422,443	0.07
USD 124,000	American International 4.375% 30/6/2050	112,159	0.02	USD 232,000	AT&T 4.3% 15/12/2042	202,204	0.04
USD 158,000	American International 4.75% 1/4/2048	150,960	0.03	USD 237,000	AT&T 4.5% 15/5/2035	224,000	0.04
USD 170,000	American Municipal Power 8.084% 15/2/2050	241,447	0.04	USD 53,000	Atmos Energy 4.125% 15/3/2049	48,120	0.01
USD 114,000	American Tower 2.1% 15/6/2030	92,687	0.02	USD 217,000	Autodesk 2.4% 15/12/2031	180,639	0.03
USD 4,000	American Tower 3.375% 15/5/2024	3,937	0.00	USD 206,000	Autodesk 3.5% 15/6/2027	199,453	0.03
USD 1,206,000	American Tower 3.8% 15/8/2029	1,120,871	0.20	USD 287,000	Baltimore Gas and Electric 2.9% 15/6/2050	213,153	0.04
USD 6,000	American Tower 3.95% 15/3/2029	5,652	0.00	USD 205,000	Baltimore Gas and Electric 3.5% 15/8/2046	170,126	0.03
USD 271,000	American Transmission Systems 2.65% 15/1/2032	229,416	0.04	USD 103,000	Baltimore Gas and Electric 3.75% 15/8/2047	89,084	0.02
USD 500,000	Amgen 4.05% 18/8/2029	489,284	0.08	USD 50,000	Baltimore Gas and Electric 4.55% 1/6/2052	48,735	0.01
USD 60,000	Amgen 4.2% 22/2/2052	53,033	0.01	USD 350,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	314,084	0.06
USD 397,000	Amgen 4.4% 1/5/2045	360,939	0.06	USD 900,000	BAMLL Commercial Mortgage Trust 2017-SCH 3.792% 15/11/2033	861,255	0.15
USD 289,000	Anheuser-Busch / Anheuser- Busch InBev Worldwide 4.7% 1/2/2036	281,623	0.05	USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 3.892% 15/11/2032	95,512	0.02
USD 188,000	Anheuser-Busch InBev Worldwide 4.439% 6/10/2048	170,168	0.03	USD 300,000	BAMLL Commercial Mortgage Trust 2017-SCH 4.392% 15/11/2032	286,938	0.05
USD 534,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	546,558	0.10	USD 100,000	BAMLL Commercial Mortgage Trust 2018-DSNY 3.742% 15/9/2034	96,115	0.02
USD 879,000	Aon 4.5% 15/12/2028	873,868	0.15	USD 410,000	BAMLL Commercial Mortgage Trust 2018-DSNY 4.092% 15/9/2034	392,488	0.07
USD 237,000	Apple 2.4% 20/8/2050	167,041	0.03	USD 510,000	BANK 2017-BNK9 3.538% 15/11/2054	489,740	0.09
USD 378,000	Apple 2.8% 8/2/2061	270,329	0.05	USD 453,000	Bank of America 1.658% 11/3/2027	406,883	0.07
USD 81,000	Apple 3.85% 4/5/2043	75,069	0.01	USD 1,405,000	Bank of America 1.734% 22/7/2027	1,257,369	0.22
USD 1,911,586	APS Resecuritization Trust 2016-1 3.188% 31/7/2057	738,152	0.13	USD 325,000	Bank of America 2.299% 21/7/2032	262,086	0.05
USD 80,587	APS Resecuritization Trust 2016-3 5.294% 27/9/2046	81,582	0.01	USD 691,000	Bank of America 2.456% 22/10/2025	661,953	0.12
USD 148,000	Aramark Services 5% 1/2/2028	136,578	0.02	USD 404,000	Bank of America 2.496% 13/2/2031	341,527	0.06
USD 650,000	AREIT 2022-CRE7 4.538% 17/6/2039	646,196	0.11	USD 790,000	Bank of America 2.551% 4/2/2028	717,990	0.13
USD 146,005	Argent Mortgage Loan Trust 2005-W1 2.924% 25/5/2035	129,281	0.02	USD 916,000	Bank of America 2.572% 20/10/2032	752,768	0.13
				USD 165,000	Bank of America 2.651% 11/3/2032	138,205	0.02
				USD 283,000	Bank of America 2.687% 22/4/2032	237,014	0.04
				USD 1,021,000	Bank of America 2.972% 4/2/2033	865,022	0.15
				USD 421,000	Bank of America 3.194% 23/7/2030	377,082	0.07
				USD 229,000	Bank of America 3.366% 23/1/2026	221,820	0.04

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USD 494,000	Bank of America 3.593% 21/7/2028	466,626	0.08	USD 30,609	Bayview Financial Revolving Asset Trust 2005-E 3.493% 28/12/2040	30,042	0.01
USD 325,000	Bank of America 3.97% 5/3/2029	309,192	0.05	USD 916,000	BBCMS 2017-DELC Mortgage Trust 5.016% 15/8/2036	882,025	0.15
USD 309,000	Bank of America 3.974% 7/2/2030	291,456	0.05	USD 104,000	BBCMS 2017-DELC Mortgage Trust 6.016% 15/8/2036	99,066	0.02
USD 245,000	Bank of America 4.271% 23/7/2029	235,688	0.04	USD 118,384	BBCMS Trust 2015-SRCH 3.312% 10/8/2035	112,632	0.02
USD 1,587,000	Bank of America 4.571% 27/4/2033	1,532,103	0.27	USD 147,722	BCAP Trust 2007-AA4 3.89% 25/6/2047	80,748	0.01
USD 1,188,000	Bank of America 5.015% 22/7/2033	1,184,882	0.21	USD 118,927	BCMSC Trust 2000-A 7.575% 15/6/2030	18,697	0.00
USD 100,000	Bank of America 5.875% 15/9/2170	90,750	0.02	USD 110,398	BCMSC Trust 2000-A 7.83% 15/6/2030	17,921	0.00
USD 200,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2016-UBS10 5.005% 15/7/2049	190,760	0.03	USD 79,834	BCMSC Trust 2000-A 8.29% 15/6/2030	13,697	0.00
USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.736% 15/2/2050	23,699	0.00	USD 33,078	Bear Stearns ALT-A Trust 2006-6 2.764% 25/11/2036	27,757	0.01
USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 1.393% 15/2/2050	48,010	0.01	USD 164,533	Bear Stearns ALT-A Trust 2007-1 2.764% 25/1/2047	146,450	0.03
USD 125,000	Bank of New York Mellon 4.625% 20/3/2171	115,305	0.02	USD 87,494	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	64,359	0.01
USD 600,000	BankAmerica Manufactured Housing Contract Trust 7.366% 10/12/2025	168,961	0.03	USD 134,632	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	99,636	0.02
USD 200,000	Bay Area Toll Authority 7.043% 1/4/2050	270,333	0.05	USD 78,404	Bear Stearns Asset Backed I Trust 2006-HE1 3.464% 25/12/2035	113,407	0.02
USD 83,163	Bayview Commercial Asset Trust 2005-3 2.924% 25/11/2035	76,183	0.01	USD 78,456	Bear Stearns Asset Backed I Trust 2006-HE7 2.784% 25/9/2036	76,031	0.01
USD 174,160	Bayview Commercial Asset Trust 2005-4 2.894% 25/1/2036	159,149	0.03	USD 12,912	Bear Stearns Asset Backed I Trust 2007-FS1 2.784% 25/5/2035	12,771	0.00
USD 8,215	Bayview Commercial Asset Trust 2005-4 3.119% 25/1/2036	7,491	0.00	USD 57,473	Bear Stearns Asset Backed I Trust 2007-HE2 2.584% 25/3/2037	53,818	0.01
USD 30,062	Bayview Commercial Asset Trust 2006-2 2.864% 25/7/2036	27,701	0.01	USD 40,022	Bear Stearns Asset Backed I Trust 2007-HE3 2.694% 25/4/2037	53,290	0.01
USD 12,422	Bayview Commercial Asset Trust 2006-3 2.819% 25/10/2036	11,645	0.00	USD 461,548	Bear Stearns Asset Backed I Trust 2007-HE3 2.794% 25/4/2037	452,860	0.08
USD 353,635	Bayview Commercial Asset Trust 2006-4 2.789% 25/12/2036	328,631	0.06	USD 14,930	Bear Stearns Mortgage Funding Trust 2007-AR2 2.614% 25/3/2037	13,845	0.00
USD 195,299	Bayview Commercial Asset Trust 2007-1 2.714% 25/3/2037	179,980	0.03	USD 27,200	Bear Stearns Mortgage Funding Trust 2007-AR3 2.584% 25/3/2037	23,700	0.00
USD 705,245	Bayview Commercial Asset Trust 2007-2 2.714% 25/7/2037	628,253	0.11	USD 350,000	Benchmark 2018-B5 Mortgage Trust 3.944% 15/7/2051	338,976	0.06
USD 559,270	Bayview Commercial Asset Trust 2007-6 3.944% 25/12/2037	518,738	0.09	USD 114,000	Berkshire Hathaway Finance 2.85% 15/10/2050	84,316	0.01
USD 216,628	Bayview Commercial Asset Trust 2008-2 4.944% 25/4/2038	212,675	0.04	USD 100,000	BHMS 2018-ATLS 3.641% 15/7/2035	97,164	0.02
USD 605,578	Bayview Financial Revolving Asset Trust 2004-B 3.493% 28/5/2039	519,283	0.09	USD 360,000	BHMS 2018-ATLS 4.291% 15/7/2035	345,439	0.06
USD 69,130	Bayview Financial Revolving Asset Trust 2004-B 3.793% 28/5/2039	52,459	0.01	USD 185,000	Biogen 2.25% 1/5/2030	152,193	0.03
				USD 237,000	Biogen 3.15% 1/5/2050	163,804	0.03
				USD 274,000	Blackstone Private Credit Fund 3.25% 15/3/2027	235,808	0.04
				USD 313,000	Blackstone Private Credit Fund 4% 15/1/2029	271,007	0.05
				USD 101,000	BP Capital Markets America 3.001% 17/3/2052	74,257	0.01
				USD 178,000	Bristol-Myers Squibb 3.7% 15/3/2052	152,585	0.03
				USD 339,000	Broadcom 3.469% 15/4/2034	276,478	0.05
				USD 111,000	Broadcom 4.15% 15/11/2030	101,987	0.02

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持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 250,000	Broadcom 4.15% 15/4/2032	226,481	0.04	USD 100,000	CFCRE Commercial Mortgage Trust 2018-TAN 4.236% 15/2/2033	99,027	0.02
USD 1,304,000	Broadcom 4.926% 15/5/2037	1,175,857	0.21	USD 100,000	CFCRE Commercial Mortgage Trust 2018-TAN 4.69% 15/2/2033	98,186	0.02
USD 18,000	Buckeye Partners 3.95% 1/12/2026	16,107	0.00	USD 100,000	CFCRE Commercial Mortgage Trust 2018-TAN 6.661% 15/2/2033	96,876	0.02
USD 227,000	Burlington Northern Santa Fe 3.3% 15/9/2051	185,346	0.03	USD 14,000	Charles River Laboratories International 4.25% 1/5/2028	12,855	0.00
USD 128,000	Burlington Northern Santa Fe 4.4% 15/3/2042	123,042	0.02	USD 312,000	Charles Schwab 4% 1/3/2171	251,642	0.04
USD 167,000	Burlington Northern Santa Fe 4.45% 15/1/2053	163,137	0.03	USD 125,000	Charter Communications Operating / Charter Communications Operating Capital 3.5% 1/3/2042	87,282	0.02
USD 290,000	BWAY 2013-1515 Mortgage Trust 3.446% 10/3/2033	270,786	0.05	USD 450,000	Charter Communications Operating / Charter Communications Operating Capital 3.7% 1/4/2051	305,700	0.05
USD 798,933	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	770,033	0.13	USD 96,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	62,855	0.01
USD 500,000	BWAY 2013-1515 Mortgage Trust 4.058% 10/3/2033	448,823	0.08	USD 121,000	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	84,310	0.01
USD 30,000	BXP Trust 2017-CC 3.67% 13/8/2037	25,822	0.00	USD 541,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	360,522	0.06
USD 60,000	BXP Trust 2017-CC 3.67% 13/8/2037	48,495	0.01	USD 201,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	178,876	0.03
USD 30,000	BXP Trust 2017-GM 3.539% 13/6/2039	26,154	0.00	USD 161,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/12/2061	115,689	0.02
USD 50,000	BXP Trust 2017-GM 3.539% 13/6/2039	42,521	0.01	USD 191,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	152,298	0.03
USD 44,000	Caesars Entertainment 4.625% 15/10/2029	35,736	0.01	USD 228,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	195,767	0.03
USD 397,000	Cameron LNG 3.302% 15/1/2035	339,456	0.06	USD 69,000	Charter Communications Operating / Charter Communications Operating Capital 5.75% 1/4/2048	61,981	0.01
USD 706,000	Cameron LNG 3.402% 15/1/2038	604,717	0.11	USD 866,000	Charter Communications Operating / Charter Communications Operating Capital 6.484% 23/10/2045	838,652	0.15
USD 323,000	Capital One Financial 3.273% 1/3/2030	285,972	0.05	USD 166,000	Charter Communications Operating / Charter Communications Operating Capital 6.834% 23/10/2055	167,988	0.03
USD 97,708	Carrington Mortgage Loan Trust Series 2006-NC3 2.594% 25/8/2036	93,243	0.02	USD 783,942	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	393,554	0.07
USD 256,875	Carrington Mortgage Loan Trust Series 2007-FRE1 2.704% 25/2/2037	245,775	0.04	USD 150,000	Cheniere Corpus Christi 2.742% 31/12/2039	118,030	0.02
USD 182,000	CCO / CCO Capital 4.75% 1/3/2030	157,740	0.03	USD 60,000	Cheniere Corpus Christi 3.7% 15/11/2029	55,431	0.01
USD 160,000	CCO / CCO Capital 5.375% 1/6/2029	147,375	0.03	USD 932,000	Cheniere Corpus Christi 5.125% 30/6/2027	933,161	0.16
USD 40,000	CD 2017-CD3 Mortgage Trust 3.631% 10/2/2050	38,016	0.01	USD 291,000	Cheniere Corpus Christi 5.875% 31/3/2025	297,196	0.05
USD 100,000	CD 2017-CD5 Mortgage Trust 3.956% 15/8/2050	92,833	0.02				
USD 130,000	Cedar Fair 5.25% 15/7/2029	118,734	0.02				
USD 130,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	122,653	0.02				
USD 96,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	94,175	0.02				
USD 817,000	Celanese US 5.9% 5/7/2024	824,333	0.14				
USD 140,000	CenterPoint Energy Houston Electric 2.35% 1/4/2031	121,781	0.02				
USD 116,000	CenterPoint Energy Houston Electric 3.35% 1/4/2051	95,326	0.02				
USD 158,000	CenterPoint Energy Houston Electric 3.6% 1/3/2052	135,498	0.02				
USD 37,000	CenterPoint Energy Houston Electric 3.95% 1/3/2048	33,440	0.01				
USD 266,000	CenterPoint Energy Resources 1.75% 1/10/2030	218,221	0.04				
USD 330,000	CFCRE Commercial Mortgage Trust 2016-C4 0.854% 10/5/2058	7,725	0.00				

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USD 482,000	Cheniere Corpus Christi 7% 30/6/2024	495,733	0.09	USD 222,000	Comcast 4.25% 15/1/2033	217,017	0.04
USD 7,297	CHL Mortgage Pass-Through Trust 2004-29 2.984% 25/2/2035	6,759	0.00	USD 400,000	COMM 2013-GAM 3.531% 10/2/2028	351,546	0.06
USD 1,225,349	CHL Mortgage Pass-Through Trust 2006-OA4 1.819% 25/4/2046	411,745	0.07	USD 16,605	COMM 2014-CCRE18 Mortgage Trust 3.55% 15/7/2047	16,307	0.00
USD 18,660	CHL Mortgage Pass-Through Trust 2006-OA5 2.844% 25/4/2046	17,687	0.00	USD 365,457	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	357,349	0.06
USD 343,458	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	163,947	0.03	USD 10,000,000	COMM 2015-3BP Mortgage Trust 0.168% 10/2/2035	21,250	0.00
USD 77,000	Churchill Downs 4.75% 15/1/2028	69,614	0.01	USD 1,285,295	COMM 2015-CCRE25 Mortgage Trust 0.966% 10/8/2048	25,192	0.00
USD 153,000	Churchill Downs 5.5% 1/4/2027	146,934	0.03	USD 72,000	COMM 2015-CCRE25 Mortgage Trust 4.678% 10/8/2048	66,297	0.01
USD 122,000	Cigna 3.875% 15/10/2047	100,438	0.02	USD 130,000	COMM 2015-LC23 Mortgage Trust 3.774% 10/10/2048	127,283	0.02
USD 604,000	Cigna 4.5% 25/2/2026	606,672	0.11	USD 125,000	Commercial Metals 4.375% 15/3/2032	106,110	0.02
USD 139,047	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	112,261	0.02	USD 153,000	Commonwealth Edison 3.125% 15/3/2051	118,879	0.02
USD 257,000	Citigroup 2.52% 3/11/2032	209,704	0.04	USD 205,000	Commonwealth Edison 3.2% 15/11/2049	162,156	0.03
USD 942,000	Citigroup 2.976% 5/11/2030	826,587	0.14	USD 500,000	Connecticut Avenue Trust 2022-R01 5.333% 25/12/2041	461,536	0.08
USD 877,000	Citigroup 3.07% 24/2/2028	814,371	0.14	USD 19,559	Conseco Finance 4.891% 15/11/2032	21,105	0.00
USD 462,000	Citigroup 3.668% 24/7/2028	437,865	0.08	USD 53,891	Conseco Finance 7.5% 1/3/2030	24,069	0.00
USD 426,000	Citigroup 3.785% 17/3/2033	385,316	0.07	USD 48,989	Conseco Finance 7.53% 15/3/2028	48,970	0.01
USD 178,000	Citigroup 3.875% 18/5/2171	156,006	0.03	USD 50,613	Conseco Finance 7.86% 1/3/2030	23,477	0.00
USD 119,000	Citigroup 3.98% 20/3/2030	111,982	0.02	USD 108,833	Conseco Finance Securitizations 8.31% 1/5/2032	26,089	0.00
USD 387,000	Citigroup 4.412% 31/3/2031	371,255	0.06	USD 484,000	Consumers Energy 3.75% 15/2/2050	423,395	0.07
USD 141,000	Citigroup 4.658% 24/5/2028	139,830	0.02	USD 80,000	Consumers Energy 4.2% 1/9/2052	75,232	0.01
USD 233,000	Citigroup 4.91% 24/5/2033	230,592	0.04	USD 634	Countrywide Asset-Backed Certificates 2.664% 25/12/2025	1,500	0.00
USD 100,000	Citigroup Commercial Mortgage Trust 2013-375P 3.635% 10/5/2035	95,530	0.02	USD 352,945	Countrywide Asset-Backed Certificates 2.944% 25/1/2046	334,107	0.06
USD 250,000	Citigroup Commercial Mortgage Trust 2015-GC27 3.772% 10/2/2048	237,862	0.04	USD 188,000	Cox Communications 3.6% 15/6/2051	143,442	0.02
USD 50,000	Citigroup Commercial Mortgage Trust 2017-C4 3.471% 12/10/2050	47,743	0.01	USD 585,379	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	260,547	0.05
USD 180,000	Citigroup CCommercial Mortgage Trust 2018-C6 4.412% 10/11/2051	179,982	0.03	USD 22,499	Credit-Based Asset Servicing and Securitization 3.022% 25/12/2036	19,244	0.00
USD 215,793	Citigroup Mortgage Loan Trust 2007-AHL2 2.644% 25/5/2037	160,520	0.03	USD 199,471	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	13,198	0.00
USD 98,125	Citigroup Mortgage Loan Trust 2007-AHL2 2.714% 25/5/2037	73,333	0.01	USD 260,000	Crown Castle 2.1% 1/4/2031	209,566	0.04
USD 406,043	Citigroup Mortgage Loan Trust 2007-AHL3 2.614% 25/7/2045	298,532	0.05	USD 283,000	Crown Castle 2.25% 15/1/2031	231,809	0.04
USD 26,408	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	23,751	0.00	USD 202,000	Crown Castle 2.5% 15/7/2031	167,151	0.03
USD 83,000	Citizens Financial 3.25% 30/4/2030	73,638	0.01	USD 715,000	Crown Castle 3.1% 15/11/2029	635,878	0.11
USD 200,000	City of San Antonio TX Electric & Gas Systems Revenue 5.808% 1/2/2041	231,122	0.04	USD 34,000	Crown Castle 3.15% 15/7/2023	33,778	0.01
USD 160,000	Clear Channel Outdoor 5.125% 15/8/2027	143,366	0.02	USD 153,000	Crown Castle 3.3% 1/7/2030	136,765	0.02
USD 194,000	CNH Industrial Capital 4.2% 15/1/2024	193,230	0.03	USD 122,000	Crown Castle 3.8% 15/2/2028	115,697	0.02
USD 7,000	Comcast 1.95% 15/1/2031	5,853	0.00	USD 67,000	Crown Castle 4.45% 15/2/2026	66,817	0.01
USD 279,000	Comcast 2.65% 1/2/2030	249,775	0.04	USD 69,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	68,065	0.01
USD 572,000	Comcast 3.4% 15/7/2046	454,206	0.08				
USD 76,000	Comcast 4% 15/8/2047	66,395	0.01				
USD 308,000	Comcast 4.2% 15/8/2034	297,204	0.05				

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USD 50,000	Csail 2015-C2 Commercial Mortgage Trust 3.504% 15/6/2057	48,605	0.01	USD 24,051	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 2.541% 15/11/2036	23,094	0.00
USD 800,000	CSAIL 2016-C5 Commercial Mortgage Trust 4.463% 15/11/2048	767,034	0.13	USD 900,000	DBGS 2018-5BP Mortgage Trust 3.371% 15/6/2033	863,123	0.15
USD 1,910,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.26% 15/11/2050	21,847	0.00	USD 219,303	DBGS 2018-BIOD Mortgage Trust 4.369% 15/5/2035	210,345	0.04
USD 70,000	CSAIL 2018-C14 Commercial Mortgage Trust 5.087% 15/11/2051	63,382	0.01	USD 70,000	DBJPM 16-C1 Mortgage Trust 3.276% 10/5/2049	67,077	0.01
USD 20,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.224% 15/8/2051	19,707	0.00	USD 290,000	DBUBS 2017-BRKB Mortgage Trust 3.648% 10/10/2034	267,753	0.05
USD 30,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.898% 15/8/2051	27,823	0.01	USD 100,000	DBUBS 2017-BRKB Mortgage Trust 3.648% 10/10/2034	91,090	0.02
USD 51,986	CSFB Mortgage-Backed Pass-Through Certificates Series 2005-10 3.794% 25/11/2035	10,465	0.00	USD 122,000	Dell International / EMC 3.45% 15/12/2051	82,133	0.01
USD 100,000	CSMC 2017-TIME 3.646% 13/11/2039	89,584	0.02	USD 67,000	Dell International / EMC 4.9% 1/10/2026	67,474	0.01
USD 82,605	CSMC Mortgage-Backed Trust 2007-5 7% 25/8/2037	50,224	0.01	USD 20,000	Dell International / EMC 8.35% 15/7/2046	24,638	0.00
USD 36,408	CSMC Series 2014-4R 2.459% 27/2/2036	38,019	0.01	USD 479,000	Delta Air Lines 2019-1 Class AA Pass Through Trust 3.204% 25/10/2025	464,443	0.08
USD 100,000	CSMC Trust 2017-CALI 3.904% 10/11/2032	93,565	0.02	USD 475	Deutsche ALT-A 5.674% 27/1/2037	479	0.00
USD 100,000	CSX 2.5% 15/5/2051	68,055	0.01	USD 476,872	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4/DE 2.784% 25/8/2047	498,476	0.09
USD 275,000	CSX 4.3% 1/3/2048	254,286	0.05	USD 230,000	Devon Energy 4.75% 15/5/2042	209,379	0.04
USD 83,000	CSX 4.65% 1/3/2068	77,230	0.01	USD 231,000	Devon Energy 5% 15/6/2045	215,176	0.04
USD 553,000	CVS Health 3.75% 1/4/2030	521,422	0.09	USD 81,000	Devon Energy 5.25% 15/10/2027	82,324	0.01
USD 512,000	CVS Health 5.125% 20/7/2045	497,586	0.09	USD 180,000	Devon Energy 5.6% 15/7/2041	179,783	0.03
USD 244,903	CWABS Asset-backed Certificates Series 2007-12 3.284% 25/8/2047	238,182	0.04	USD 71,000	Devon Energy 5.85% 15/12/2025	73,410	0.01
USD 11,247	CWABS Asset-Backed Certificates Trust 2004-5 3.344% 25/10/2034	10,829	0.00	USD 15,000	Devon Energy 5.875% 15/6/2028	15,476	0.00
USD 2,147	CWABS Asset-Backed Certificates Trust 2006-11 2.604% 25/9/2046	2,138	0.00	USD 144,000	Devon Energy 8.25% 1/8/2023	148,005	0.03
USD 81,620	CWABS Asset-Backed Certificates Trust 2006-11 2.704% 25/12/2036	75,953	0.01	USD 718,000	Diamondback Energy 3.25% 1/12/2026	691,202	0.12
USD 492,011	CWABS Asset-Backed Certificates Trust 2006-18 2.894% 25/3/2037	395,273	0.07	USD 2,238,000	Diamondback Energy 3.5% 1/12/2029	2,042,465	0.36
USD 5,059	CWHEQ Home Equity Loan Trust Series 2006-S3 6.019% 25/1/2029	7,608	0.00	USD 209,000	Diamondback Energy 4.25% 15/3/2052	173,748	0.03
USD 5,586	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	6,881	0.00	USD 594,000	Diamondback Energy 4.4% 24/3/2051	508,695	0.09
USD 58,543	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 2.581% 15/5/2035	57,530	0.01	USD 120,000	Discover Financial Services 4.5% 30/1/2026	118,757	0.02
USD 3,505	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 2.581% 15/5/2035	3,376	0.00	EUR 509,000	Discovery Communications 1.9% 19/3/2027*	462,523	0.08
USD 16,710	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 2.691% 15/12/2033	16,737	0.00	USD 402,000	DTE Electric 3.95% 1/3/2049	365,068	0.06
				USD 400,000	Duke Energy 4.3% 15/3/2028	393,231	0.07
				USD 294,000	Duke Energy Carolinas 3.2% 15/8/2049	231,812	0.04
				USD 328,000	Duke Energy Carolinas 3.875% 15/3/2046	288,367	0.05
				USD 1,057,000	Duke Energy Florida 2.5% 1/12/2029	944,879	0.16
				USD 100,000	Duke Energy Progress 2.5% 15/8/2050	69,341	0.01
				USD 769,000	Duke Energy Progress 3.45% 15/3/2029	736,372	0.13
				USD 557,000	Duke Realty 1.75% 1/2/2031	453,033	0.08
				USD 311,000	DuPont de Nemours 4.493% 15/11/2025	314,130	0.06
				USD 135,000	Eaton 4.7% 23/8/2052	132,801	0.02
				USD 182,000	Ecolab 2.75% 18/8/2055	129,915	0.02
				USD 42,000	Edison International 2.4% 15/9/2022	41,973	0.01
				USD 138,000	Electronic Arts 1.85% 15/2/2031	113,869	0.02

* 本證券全部或部分代表借貸證券。

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USD 980,000	Energy Transfer 3.6% 1/2/2023	978,915	0.17	USD 260,550	Fannie Mae Pool 2% 1/2/2051	225,830	0.04
USD 368,000	Energy Transfer 3.9% 15/5/2024	363,904	0.06	USD 236,123	Fannie Mae Pool 2% 1/3/2051	204,614	0.04
USD 200,000	Energy Transfer 4.2% 15/9/2023	199,685	0.03	USD 128,849	Fannie Mae Pool 2% 1/3/2051	111,977	0.02
USD 640,000	Energy Transfer 5% 15/5/2050	554,428	0.10	USD 150,958	Fannie Mae Pool 2% 1/4/2051	131,404	0.02
USD 335,000	Energy Transfer 5.95% 1/12/2025	343,995	0.06	USD 204,308	Fannie Mae Pool 2% 1/4/2051	177,028	0.03
USD 165,000	Energy Transfer 6.25% 15/4/2049	163,705	0.03	USD 202,852	Fannie Mae Pool 2% 1/4/2051	176,292	0.03
USD 279,000	Energy Transfer 6.5% 1/2/2042	285,034	0.05	USD 78,513	Fannie Mae Pool 2% 1/4/2051	68,250	0.01
USD 60,000	Energy Transfer / Regency Energy Finance 4.5% 1/11/2023	60,012	0.01	USD 592,221	Fannie Mae Pool 2% 1/8/2051	513,128	0.09
USD 288,000	Entergy Louisiana 4.2% 1/9/2048	262,320	0.05	USD 967,391	Fannie Mae Pool 2% 1/8/2051	838,169	0.15
USD 180,000	Enterprise Products Operating 3.125% 31/7/2029	164,244	0.03	USD 627,468	Fannie Mae Pool 2% 1/8/2051	543,671	0.10
USD 169,000	Enterprise Products Operating 3.3% 15/2/2053	125,518	0.02	USD 401,021	Fannie Mae Pool 2% 1/11/2051	348,078	0.06
USD 115,000	Enterprise Products Operating 5.95% 1/2/2041	121,255	0.02	USD 612,631	Fannie Mae Pool 2% 1/11/2051	530,730	0.09
USD 9,000	Equinix 1% 15/9/2025	8,129	0.00	USD 118,173	Fannie Mae Pool 2% 1/11/2051	102,730	0.02
USD 240,000	Equinix 2.5% 15/5/2031	198,821	0.03	USD 120,177	Fannie Mae Pool 2% 1/11/2051	104,467	0.02
USD 400,000	Equinix 3.2% 18/11/2029	360,559	0.06	USD 213,347	Fannie Mae Pool 2% 1/11/2051	185,393	0.03
USD 977,000	Equinix 3.9% 15/4/2032	894,568	0.16	USD 402,460	Fannie Mae Pool 2% 1/11/2051	349,069	0.06
USD 19,000	Exelon 4.1% 15/3/2052	16,613	0.00	USD 2,259,623	Fannie Mae Pool 2% 1/11/2051	1,955,749	0.34
USD 140,000	Exelon 4.45% 15/4/2046	126,610	0.02	USD 178,467	Fannie Mae Pool 2% 1/12/2051	154,910	0.03
USD 42,000	Exelon 5.1% 15/6/2045	42,060	0.01	USD 276,588	Fannie Mae Pool 2% 1/12/2051	240,316	0.04
USD 380,000	FactSet Research Systems 3.45% 1/3/2032	334,544	0.06	USD 417,358	Fannie Mae Pool 2% 1/12/2051	361,555	0.06
USD 4,124,609	Fannie Mae Pool 1.5% 1/11/2041	3,512,078	0.61	USD 423,898	Fannie Mae Pool 2% 1/12/2051	367,221	0.06
USD 2,092,061	Fannie Mae Pool 1.5% 1/12/2041	1,774,102	0.31	USD 78,105	Fannie Mae Pool 2% 1/12/2051	68,288	0.01
USD 451,881	Fannie Mae Pool 1.5% 1/10/2050	372,472	0.07	USD 412,239	Fannie Mae Pool 2% 1/12/2051	356,511	0.06
USD 392,148	Fannie Mae Pool 1.5% 1/11/2050	323,265	0.06	USD 380,880	Fannie Mae Pool 2% 1/1/2052	330,930	0.06
USD 522,371	Fannie Mae Pool 1.5% 1/3/2051	430,377	0.08	USD 299,478	Fannie Mae Pool 2% 1/1/2052	260,201	0.05
USD 14,405	Fannie Mae Pool 2% 1/10/2031	13,538	0.00	USD 330,047	Fannie Mae Pool 2% 1/1/2052	286,772	0.05
USD 71,241	Fannie Mae Pool 2% 1/11/2031	66,956	0.01	USD 488,564	Fannie Mae Pool 2% 1/1/2052	425,312	0.07
USD 4,285	Fannie Mae Pool 2% 1/11/2031	4,028	0.00	USD 88,884	Fannie Mae Pool 2% 1/1/2052	77,081	0.01
USD 23,810	Fannie Mae Pool 2% 1/11/2031	22,379	0.00	USD 193,873	Fannie Mae Pool 2% 1/2/2052	168,511	0.03
USD 82,596	Fannie Mae Pool 2% 1/11/2031	77,644	0.01	USD 443,837	Fannie Mae Pool 2% 1/2/2052	385,638	0.07
USD 19,502	Fannie Mae Pool 2% 1/12/2031	18,330	0.00	USD 982,793	Fannie Mae Pool 2% 1/2/2052	853,005	0.15
USD 129,672	Fannie Mae Pool 2% 1/3/2032	121,875	0.02	USD 229,542	Fannie Mae Pool 2% 1/2/2052	199,442	0.04
USD 241,981	Fannie Mae Pool 2% 1/3/2037	224,317	0.04	USD 1,738,341	Fannie Mae Pool 2% 1/2/2052	1,493,946	0.26
USD 221,544	Fannie Mae Pool 2% 1/12/2041	196,131	0.03	USD 204,747	Fannie Mae Pool 2% 1/3/2052	177,708	0.03
USD 147,803	Fannie Mae Pool 2% 1/2/2042	130,851	0.02	USD 374,906	Fannie Mae Pool 2% 1/3/2052	324,670	0.06
USD 1,456,975	Fannie Mae Pool 2% 1/3/2042	1,289,865	0.23	USD 141,974	Fannie Mae Pool 2% 1/3/2052	123,357	0.02
USD 223,419	Fannie Mae Pool 2% 1/4/2042	197,855	0.03	USD 13,287	Fannie Mae Pool 2.5% 1/9/2027	12,918	0.00
USD 103,076	Fannie Mae Pool 2% 1/9/2050	89,478	0.02	USD 20,990	Fannie Mae Pool 2.5% 1/9/2027	20,403	0.00
USD 197,274	Fannie Mae Pool 2% 1/9/2050	171,342	0.03	USD 5,750	Fannie Mae Pool 2.5% 1/2/2028	5,576	0.00
USD 354,497	Fannie Mae Pool 2% 1/10/2050	308,262	0.05	USD 12,711	Fannie Mae Pool 2.5% 1/4/2028	12,324	0.00
USD 84,959	Fannie Mae Pool 2% 1/11/2050	73,629	0.01	USD 37,247	Fannie Mae Pool 2.5% 1/8/2028	36,036	0.01
USD 113,688	Fannie Mae Pool 2% 1/12/2050	98,804	0.02	USD 3,766	Fannie Mae Pool 2.5% 1/2/2030	3,624	0.00
USD 359,442	Fannie Mae Pool 2% 1/12/2050	312,008	0.05	USD 4,354	Fannie Mae Pool 2.5% 1/2/2030	4,189	0.00
				USD 14,880	Fannie Mae Pool 2.5% 1/2/2030	14,397	0.00
				USD 32,042	Fannie Mae Pool 2.5% 1/3/2030	30,831	0.01
				USD 26,198	Fannie Mae Pool 2.5% 1/4/2030	25,209	0.00
				USD 13,974	Fannie Mae Pool 2.5% 1/5/2030	13,448	0.00

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USD 29,740	Fannie Mae Pool 2.5% 1/7/2030	28,616	0.01	USD 813,632	Fannie Mae Pool 2.5% 1/12/2035	775,061	0.14
USD 5,500	Fannie Mae Pool 2.5% 1/7/2030	5,292	0.00	USD 909,363	Fannie Mae Pool 2.5% 1/12/2035	866,307	0.15
USD 16,289	Fannie Mae Pool 2.5% 1/7/2030	15,674	0.00	USD 296,746	Fannie Mae Pool 2.5% 1/7/2050	269,021	0.05
USD 23,462	Fannie Mae Pool 2.5% 1/8/2030	22,579	0.00	USD 505,631	Fannie Mae Pool 2.5% 1/7/2050	456,836	0.08
USD 53,820	Fannie Mae Pool 2.5% 1/8/2030	51,794	0.01	USD 499,866	Fannie Mae Pool 2.5% 1/7/2050	451,634	0.08
USD 33,817	Fannie Mae Pool 2.5% 1/8/2030	32,539	0.01	USD 507,162	Fannie Mae Pool 2.5% 1/7/2050	458,216	0.08
USD 43,584	Fannie Mae Pool 2.5% 1/8/2030	42,066	0.01	USD 591,217	Fannie Mae Pool 2.5% 1/8/2050	534,210	0.09
USD 37,872	Fannie Mae Pool 2.5% 1/9/2030	36,445	0.01	USD 487,505	Fannie Mae Pool 2.5% 1/8/2050	440,503	0.08
USD 48,935	Fannie Mae Pool 2.5% 1/9/2030	47,086	0.01	USD 147,964	Fannie Mae Pool 2.5% 1/8/2050	134,075	0.02
USD 2,959	Fannie Mae Pool 2.5% 1/11/2030	2,847	0.00	USD 337,856	Fannie Mae Pool 2.5% 1/11/2050	306,316	0.05
USD 41,430	Fannie Mae Pool 2.5% 1/11/2030	39,864	0.01	USD 91,448	Fannie Mae Pool 2.5% 1/11/2050	82,907	0.01
USD 37,006	Fannie Mae Pool 2.5% 1/11/2030	35,606	0.01	USD 81,731	Fannie Mae Pool 2.5% 1/1/2051	73,769	0.01
USD 46,418	Fannie Mae Pool 2.5% 1/11/2030	44,668	0.01	USD 795,330	Fannie Mae Pool 2.5% 1/9/2051	716,671	0.13
USD 38,387	Fannie Mae Pool 2.5% 1/11/2030	36,937	0.01	USD 245,310	Fannie Mae Pool 2.5% 1/11/2051	221,609	0.04
USD 23,105	Fannie Mae Pool 2.5% 1/3/2031	22,401	0.00	USD 518,821	Fannie Mae Pool 2.5% 1/1/2052	467,968	0.08
USD 47,981	Fannie Mae Pool 2.5% 1/6/2031	46,170	0.01	USD 631,441	Fannie Mae Pool 2.5% 1/1/2052	569,159	0.10
USD 36,410	Fannie Mae Pool 2.5% 1/7/2031	35,035	0.01	USD 951,849	Fannie Mae Pool 2.5% 1/1/2052	857,664	0.15
USD 4,748	Fannie Mae Pool 2.5% 1/8/2031	4,568	0.00	USD 296,088	Fannie Mae Pool 2.5% 1/1/2052	267,410	0.05
USD 25,456	Fannie Mae Pool 2.5% 1/10/2031	24,495	0.00	USD 252,730	Fannie Mae Pool 2.5% 1/1/2052	226,923	0.04
USD 55,737	Fannie Mae Pool 2.5% 1/10/2031	53,631	0.01	USD 476,886	Fannie Mae Pool 2.5% 1/1/2052	429,033	0.08
USD 29,719	Fannie Mae Pool 2.5% 1/10/2031	28,598	0.01	USD 633,300	Fannie Mae Pool 2.5% 1/1/2052	570,634	0.10
USD 89,486	Fannie Mae Pool 2.5% 1/10/2031	86,109	0.02	USD 791,572	Fannie Mae Pool 2.5% 1/1/2052	712,784	0.12
USD 47,103	Fannie Mae Pool 2.5% 1/11/2031	45,325	0.01	USD 715,008	Fannie Mae Pool 2.5% 1/1/2052	644,982	0.11
USD 10,230	Fannie Mae Pool 2.5% 1/11/2031	9,844	0.00	USD 144,210	Fannie Mae Pool 2.5% 1/2/2052	130,080	0.02
USD 5,981	Fannie Mae Pool 2.5% 1/11/2031	5,755	0.00	USD 513,857	Fannie Mae Pool 2.5% 1/2/2052	463,190	0.08
USD 7,826	Fannie Mae Pool 2.5% 1/11/2031	7,530	0.00	USD 608,459	Fannie Mae Pool 2.5% 1/2/2052	548,277	0.10
USD 1,926	Fannie Mae Pool 2.5% 1/11/2031	1,853	0.00	USD 100,313	Fannie Mae Pool 2.5% 1/2/2052	90,609	0.02
USD 4,603	Fannie Mae Pool 2.5% 1/11/2031	4,429	0.00	USD 12,921	Fannie Mae Pool 3% 1/4/2028	12,658	0.00
USD 8,322	Fannie Mae Pool 2.5% 1/2/2032	8,008	0.00	USD 15,098	Fannie Mae Pool 3% 1/5/2028	14,779	0.00
USD 34,486	Fannie Mae Pool 2.5% 1/3/2032	33,184	0.01	USD 34,728	Fannie Mae Pool 3% 1/10/2028	33,947	0.01
USD 191,981	Fannie Mae Pool 2.5% 1/8/2032	184,733	0.03	USD 33,982	Fannie Mae Pool 3% 1/4/2029	33,347	0.01
USD 346,136	Fannie Mae Pool 2.5% 1/2/2033	333,076	0.06	USD 43,706	Fannie Mae Pool 3% 1/5/2029	42,889	0.01
USD 288,958	Fannie Mae Pool 2.5% 1/10/2035	275,765	0.05	USD 56,496	Fannie Mae Pool 3% 1/6/2029	55,438	0.01
USD 284,964	Fannie Mae Pool 2.5% 1/10/2035	271,432	0.05	USD 35,071	Fannie Mae Pool 3% 1/9/2029	34,415	0.01
USD 607,906	Fannie Mae Pool 2.5% 1/11/2035	579,067	0.10	USD 50,281	Fannie Mae Pool 3% 1/10/2029	49,339	0.01
				USD 244,623	Fannie Mae Pool 3% 1/1/2030	240,042	0.04
				USD 50,849	Fannie Mae Pool 3% 1/3/2030	49,895	0.01
				USD 41,533	Fannie Mae Pool 3% 1/4/2030	40,759	0.01
				USD 23,267	Fannie Mae Pool 3% 1/5/2030	22,834	0.00
				USD 34,257	Fannie Mae Pool 3% 1/7/2030	33,613	0.01
				USD 8,893	Fannie Mae Pool 3% 1/7/2030	8,727	0.00
				USD 44,278	Fannie Mae Pool 3% 1/7/2030	43,451	0.01
				USD 6,552	Fannie Mae Pool 3% 1/7/2030	6,413	0.00
				USD 64,606	Fannie Mae Pool 3% 1/8/2030	63,391	0.01

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持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 52,414	Fannie Mae Pool 3% 1/8/2030	51,429	0.01	USD 6,904	Fannie Mae Pool 3.5% 1/7/2042	6,746	0.00
USD 41,125	Fannie Mae Pool 3% 1/8/2030	40,353	0.01				
USD 46,824	Fannie Mae Pool 3% 1/8/2030	45,945	0.01	USD 388,536	Fannie Mae Pool 3.5% 1/6/2044	380,031	0.07
USD 10,023	Fannie Mae Pool 3% 1/8/2030	9,835	0.00	USD 55,274	Fannie Mae Pool 3.5% 1/2/2045	54,021	0.01
USD 9,082	Fannie Mae Pool 3% 1/8/2030	8,912	0.00	USD 396,139	Fannie Mae Pool 3.5% 1/2/2045	387,336	0.07
USD 3,868	Fannie Mae Pool 3% 1/8/2030	3,787	0.00	USD 15,800	Fannie Mae Pool 3.5% 1/11/2046	15,357	0.00
USD 36,823	Fannie Mae Pool 3% 1/9/2030	36,136	0.01	USD 100,789	Fannie Mae Pool 3.5% 1/5/2047	98,208	0.02
USD 44,250	Fannie Mae Pool 3% 1/9/2030	43,425	0.01	USD 91,539	Fannie Mae Pool 3.5% 1/11/2047	88,623	0.02
USD 19,572	Fannie Mae Pool 3% 1/9/2030	19,185	0.00	USD 91,700	Fannie Mae Pool 3.5% 1/12/2047	88,847	0.02
USD 25,749	Fannie Mae Pool 3% 1/3/2031	25,108	0.00	USD 55,159	Fannie Mae Pool 3.5% 1/1/2048	53,530	0.01
USD 239,023	Fannie Mae Pool 3% 1/8/2031	234,463	0.04	USD 42,541	Fannie Mae Pool 3.5% 1/2/2048	41,243	0.01
USD 53,926	Fannie Mae Pool 3% 1/9/2031	52,917	0.01	USD 83,797	Fannie Mae Pool 3.5% 1/4/2048	82,508	0.01
USD 93,528	Fannie Mae Pool 3% 1/9/2032	91,809	0.02	USD 605,316	Fannie Mae Pool 3.5% 1/8/2050	587,158	0.10
USD 184,562	Fannie Mae Pool 3% 1/8/2035	179,903	0.03	USD 111,233	Fannie Mae Pool 3.5% 1/8/2050	107,252	0.02
USD 180,512	Fannie Mae Pool 3% 1/8/2035	175,954	0.03	USD 4,390,077	Fannie Mae Pool 3.5% 1/1/2051	4,256,044	0.74
USD 254,467	Fannie Mae Pool 3% 1/12/2035	248,066	0.04	USD 60,498	Fannie Mae Pool 4% 1/10/2033	60,806	0.01
USD 122,523	Fannie Mae Pool 3% 1/12/2035	119,429	0.02	USD 93,360	Fannie Mae Pool 4% 1/1/2036	94,033	0.02
USD 19,486	Fannie Mae Pool 3% 1/5/2036	18,971	0.00	USD 14,451	Fannie Mae Pool 4% 1/1/2041	14,440	0.00
USD 37,888	Fannie Mae Pool 3% 1/5/2036	36,887	0.01	USD 67,015	Fannie Mae Pool 4% 1/1/2042	67,329	0.01
USD 28,563	Fannie Mae Pool 3% 1/5/2036	27,807	0.01	USD 27,370	Fannie Mae Pool 4% 1/5/2042	27,496	0.01
USD 48,682	Fannie Mae Pool 3% 1/5/2036	47,396	0.01	USD 96,271	Fannie Mae Pool 4% 1/5/2042	96,571	0.02
USD 6,309	Fannie Mae Pool 3% 1/10/2036	6,092	0.00	USD 270,605	Fannie Mae Pool 4% 1/1/2044	271,767	0.05
USD 51,501	Fannie Mae Pool 3% 1/11/2036	49,730	0.01	USD 50,410	Fannie Mae Pool 4% 1/11/2046	50,016	0.01
USD 20,837	Fannie Mae Pool 3% 1/11/2036	20,121	0.00	USD 156,294	Fannie Mae Pool 4% 1/6/2047	156,271	0.03
USD 65,570	Fannie Mae Pool 3% 1/12/2036	63,450	0.01	USD 58,277	Fannie Mae Pool 4% 1/8/2047	58,055	0.01
USD 49,141	Fannie Mae Pool 3% 1/12/2036	47,555	0.01	USD 11,989	Fannie Mae Pool 4% 1/9/2047	11,936	0.00
USD 169,969	Fannie Mae Pool 3% 1/5/2043	162,128	0.03	USD 14,199	Fannie Mae Pool 4% 1/10/2047	14,123	0.00
USD 365,449	Fannie Mae Pool 3% 1/7/2043	348,738	0.06	USD 55,982	Fannie Mae Pool 4% 1/10/2047	55,769	0.01
USD 8,035	Fannie Mae Pool 3% 1/6/2046	7,625	0.00	USD 69,619	Fannie Mae Pool 4% 1/1/2048	69,357	0.01
USD 40,040	Fannie Mae Pool 3% 1/6/2046	37,984	0.01	USD 21,586	Fannie Mae Pool 4% 1/4/2048	21,508	0.00
USD 6,746	Fannie Mae Pool 3% 1/11/2046	6,388	0.00	USD 24,803	Fannie Mae Pool 4% 1/5/2048	24,710	0.00
USD 239,303	Fannie Mae Pool 3% 1/12/2046	226,474	0.04	USD 17,734	Fannie Mae Pool 4% 1/6/2048	17,701	0.00
USD 141,641	Fannie Mae Pool 3% 1/2/2047	133,993	0.02	USD 17,804	Fannie Mae Pool 4% 1/7/2048	17,698	0.00
USD 740,718	Fannie Mae Pool 3% 1/8/2050	691,967	0.12	USD 137,098	Fannie Mae Pool 4% 1/8/2048	136,193	0.02
USD 501,854	Fannie Mae Pool 3% 1/11/2051	468,081	0.08	USD 98,999	Fannie Mae Pool 4% 1/8/2048	98,449	0.02
USD 223,344	Fannie Mae Pool 3% 1/12/2051	208,728	0.04	USD 17,159	Fannie Mae Pool 4% 1/8/2048	17,054	0.00
USD 719,329	Fannie Mae Pool 3% 1/3/2052	672,429	0.12	USD 44,649	Fannie Mae Pool 4% 1/8/2048	44,354	0.01
USD 57,848	Fannie Mae Pool 3% 1/4/2052	54,159	0.01	USD 108,077	Fannie Mae Pool 4% 1/9/2048	107,596	0.02
USD 91,955	Fannie Mae Pool 3% 1/5/2052	85,813	0.02	USD 51,230	Fannie Mae Pool 4% 1/10/2048	51,069	0.01
USD 47,937	Fannie Mae Pool 3.5% 1/3/2029	47,534	0.01	USD 147,457	Fannie Mae Pool 4% 1/1/2049	147,255	0.03
USD 34,684	Fannie Mae Pool 3.5% 1/8/2030	34,347	0.01	USD 479,190	Fannie Mae Pool 4% 1/9/2049	477,740	0.08
USD 29,098	Fannie Mae Pool 3.5% 1/11/2032	28,749	0.01	USD 216,167	Fannie Mae Pool 4% 1/3/2050	213,445	0.04
USD 17,908	Fannie Mae Pool 3.5% 1/1/2033	17,692	0.00	USD 17,814	Fannie Mae Pool 4% 1/4/2050	17,655	0.00
USD 46,191	Fannie Mae Pool 3.5% 1/1/2042	45,165	0.01	USD 119,598	Fannie Mae Pool 4% 1/4/2050	118,448	0.02
USD 5,859	Fannie Mae Pool 3.5% 1/4/2042	5,724	0.00	USD 197,268	Fannie Mae Pool 4% 1/5/2050	196,528	0.03
USD 14,660	Fannie Mae Pool 3.5% 1/4/2042	14,289	0.00	USD 245,539	Fannie Mae Pool 4% 1/6/2050	242,718	0.04
USD 2,499	Fannie Mae Pool 3.5% 1/5/2042	2,439	0.00	USD 226,339	Fannie Mae Pool 4% 1/9/2050	225,676	0.04
USD 2,892	Fannie Mae Pool 3.5% 1/6/2042	2,820	0.00	USD 63,936	Fannie Mae Pool 4% 1/9/2050	63,137	0.01
USD 2,304	Fannie Mae Pool 3.5% 1/6/2042	2,252	0.00	USD 24,950	Fannie Mae Pool 4% 1/11/2050	24,696	0.00
				USD 977,301	Fannie Mae Pool 4% 1/1/2051	969,912	0.17
				USD 1,004,770	Fannie Mae Pool 4% 1/3/2051	995,803	0.17
				USD 2,396,769	Fannie Mae Pool 4% 1/5/2051	2,368,435	0.41
				USD 2,673,754	Fannie Mae Pool 4% 1/10/2051	2,642,200	0.46
				USD 6,331	Fannie Mae Pool 4.5% 1/2/2025	6,423	0.00

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USD 1,452	Fannie Mae Pool 4.5% 1/4/2025	1,473	0.00	USD 16,799	Fannie Mae Pool 5% 1/8/2048	17,230	0.00
USD 4,507	Fannie Mae Pool 4.5% 1/7/2025	4,572	0.00	USD 19,006	Fannie Mae Pool 5% 1/9/2048	19,519	0.00
USD 18,167	Fannie Mae Pool 4.5% 1/6/2026	18,430	0.00	USD 44,638	Fannie Mae Pool 5% 1/9/2048	45,793	0.01
USD 17,905	Fannie Mae Pool 4.5% 1/7/2040	18,342	0.00	USD 182,799	Fannie Mae Pool 5% 1/5/2049	187,474	0.03
USD 19,811	Fannie Mae Pool 4.5% 1/7/2040	20,271	0.00	USD 100,070	Fannie Mae Pool 5.5% 1/2/2035	105,884	0.02
USD 20,614	Fannie Mae Pool 4.5% 1/3/2041	21,121	0.00	USD 179,501	Fannie Mae Pool 5.5% 1/9/2036	189,798	0.03
USD 7,601	Fannie Mae Pool 4.5% 1/7/2041	7,787	0.00	USD 93,772	Fannie Mae Pool 5.5% 1/8/2037	99,440	0.02
USD 27,726	Fannie Mae Pool 4.5% 1/9/2041	28,408	0.01	USD 116,660	Fannie Mae Pool 5.5% 1/9/2039	122,718	0.02
USD 54,460	Fannie Mae Pool 4.5% 1/9/2042	55,790	0.01	USD 7,996	Fannie Mae Pool 5.5% 1/4/2041	8,267	0.00
USD 39,523	Fannie Mae Pool 4.5% 1/9/2043	40,494	0.01	USD 26,101	Fannie Mae Pool 6% 1/2/2038	28,193	0.01
USD 22,615	Fannie Mae Pool 4.5% 1/10/2043	23,146	0.00	USD 9,789	Fannie Mae Pool 6% 1/3/2038	10,574	0.00
USD 252,580	Fannie Mae Pool 4.5% 1/11/2043	260,328	0.05	USD 27,833	Fannie Mae Pool 6% 1/5/2038	30,062	0.01
USD 230,809	Fannie Mae Pool 4.5% 1/6/2044	236,388	0.04	USD 7,075	Fannie Mae Pool 6% 1/10/2038	7,513	0.00
USD 362,197	Fannie Mae Pool 4.5% 1/12/2044	372,883	0.07	USD 6,256	Fannie Mae Pool 6% 1/10/2038	6,758	0.00
USD 106,885	Fannie Mae Pool 4.5% 1/7/2045	109,694	0.02	USD 17,351	Fannie Mae Pool 6% 1/10/2038	18,741	0.00
USD 34,385	Fannie Mae Pool 4.5% 1/9/2045	35,401	0.01	USD 11,264	Fannie Mae Pool 6% 1/12/2038	12,166	0.00
USD 143,907	Fannie Mae Pool 4.5% 1/11/2045	147,394	0.03	USD 198,162	Fannie Mae Pool 6% 1/7/2039	207,632	0.04
USD 22,827	Fannie Mae Pool 4.5% 1/11/2045	23,501	0.00	USD 43,329	Fannie Mae Pool 6% 1/4/2040	46,805	0.01
USD 2,429	Fannie Mae Pool 4.5% 1/11/2045	2,442	0.00	USD 5,133	Fannie Mae Pool 6% 1/9/2040	5,545	0.00
USD 57,348	Fannie Mae Pool 4.5% 1/12/2045	58,736	0.01	USD 10,362	Fannie Mae Pool 6% 1/6/2041	11,189	0.00
USD 341,287	Fannie Mae Pool 4.5% 1/7/2046	352,984	0.06	USD 73,921	Fannie Mae Pool 6.5% 1/5/2040	79,707	0.01
USD 25,913	Fannie Mae Pool 4.5% 1/10/2047	26,196	0.00	USD 272,119	FBR Securitization Trust 3.149% 25/11/2035	266,219	0.05
USD 90,221	Fannie Mae Pool 4.5% 1/11/2047	91,469	0.02	EUR 410,000	Fidelity National Information Services 1% 3/12/2028	349,922	0.06
USD 121,682	Fannie Mae Pool 4.5% 1/11/2047	123,573	0.02	USD 41,847	First Franklin Mortgage Loan Trust 2004-FFH3 3.494% 25/10/2034	39,295	0.01
USD 203,954	Fannie Mae Pool 4.5% 1/1/2048	207,118	0.04	USD 87,294	First Franklin Mortgage Loan Trust 2006-FF13 2.684% 25/10/2036	62,774	0.01
USD 90,212	Fannie Mae Pool 4.5% 1/4/2048	92,881	0.02	USD 51,146	First Franklin Mortgage Loan Trust 2006-FF13 2.764% 25/10/2036	36,924	0.01
USD 252,697	Fannie Mae Pool 4.5% 1/5/2048	258,812	0.05	USD 489,168	First Franklin Mortgage Loan Trust 2006-FF16 2.724% 25/12/2036	235,046	0.04
USD 823,958	Fannie Mae Pool 4.5% 1/5/2048	840,335	0.15	USD 209,987	First Franklin Mortgage Loan Trust 2006-FF17 2.594% 25/12/2036	197,927	0.03
USD 42,015	Fannie Mae Pool 4.5% 1/7/2048	43,320	0.01	USD 121,547	First Franklin Mortgage Loan Trust 2006-FFH1 3.044% 25/1/2036	114,126	0.02
USD 157,564	Fannie Mae Pool 4.5% 1/8/2048	160,692	0.03	USD 327,396	First Franklin Mortgage Loan Trust Series 2007-FF2 2.584% 25/3/2037	188,850	0.03
USD 128,927	Fannie Mae Pool 4.5% 1/11/2048	130,707	0.02	USD 61,000	FirstEnergy 2.05% 1/3/2025	57,106	0.01
USD 1,087,900	Fannie Mae Pool 4.5% 1/2/2049	1,121,699	0.20	USD 303,000	FirstEnergy 3.4% 1/3/2050	217,646	0.04
USD 1,004,047	Fannie Mae Pool 4.5% 1/5/2049	1,035,165	0.18	USD 68,000	FirstEnergy 4.4% 15/7/2027	64,897	0.01
USD 168,958	Fannie Mae Pool 5% 1/2/2035	176,883	0.03	USD 798,000	FirstEnergy Transmission 4.55% 1/4/2049	710,737	0.12
USD 10,949	Fannie Mae Pool 5% 1/9/2035	11,367	0.00	USD 189,000	Fiserv 3.5% 1/7/2029	174,033	0.03
USD 145,571	Fannie Mae Pool 5% 1/7/2041	152,616	0.03	USD 275,763	Flagstar Mortgage Trust 2018- 6RR 4.916% 25/10/2048	254,879	0.04
USD 271,161	Fannie Mae Pool 5% 1/12/2043	284,283	0.05	USD 243,000	Florida Power & Light 2.875% 4/12/2051	183,446	0.03
				USD 557,000	Florida Power & Light 3.15% 1/10/2049	447,546	0.08
				USD 39,000	Ford Motor 3.25% 12/2/2032	30,621	0.01
				USD 42,609	Freddie Mac Gold Pool 2.5% 1/1/2029	41,297	0.01
				USD 31,298	Freddie Mac Gold Pool 2.5% 1/3/2030	30,151	0.01
				USD 35,669	Freddie Mac Gold Pool 2.5% 1/5/2030	34,359	0.01
				USD 57,249	Freddie Mac Gold Pool 2.5% 1/5/2030	55,150	0.01
				USD 11,537	Freddie Mac Gold Pool 2.5% 1/7/2030	11,114	0.00

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USD 12,567	Freddie Mac Gold Pool 2.5% 1/7/2030	12,105	0.00	USD 48,758	Freddie Mac Gold Pool 3.5% 1/4/2042	48,022	0.01
USD 3,603	Freddie Mac Gold Pool 2.5% 1/7/2030	3,471	0.00	USD 4,900	Freddie Mac Gold Pool 3.5% 1/5/2042	4,793	0.00
USD 4,033	Freddie Mac Gold Pool 2.5% 1/7/2030	3,885	0.00	USD 1,649	Freddie Mac Gold Pool 3.5% 1/5/2042	1,613	0.00
USD 63,636	Freddie Mac Gold Pool 2.5% 1/8/2030	61,301	0.01	USD 27,549	Freddie Mac Gold Pool 3.5% 1/8/2042	27,260	0.01
USD 54,628	Freddie Mac Gold Pool 2.5% 1/8/2030	52,623	0.01	USD 15,073	Freddie Mac Gold Pool 3.5% 1/8/2042	14,743	0.00
USD 49,305	Freddie Mac Gold Pool 2.5% 1/9/2030	47,495	0.01	USD 5,660	Freddie Mac Gold Pool 3.5% 1/10/2042	5,514	0.00
USD 96,358	Freddie Mac Gold Pool 2.5% 1/9/2030	92,823	0.02	USD 19,086	Freddie Mac Gold Pool 3.5% 1/6/2043	18,669	0.00
USD 1,301	Freddie Mac Gold Pool 2.5% 1/2/2031	1,250	0.00	USD 25,389	Freddie Mac Gold Pool 3.5% 1/6/2043	25,121	0.00
USD 131,846	Freddie Mac Gold Pool 2.5% 1/4/2031	127,012	0.02	USD 16,086	Freddie Mac Gold Pool 3.5% 1/7/2043	15,916	0.00
USD 23,603	Freddie Mac Gold Pool 3% 1/9/2027	23,241	0.00	USD 11,717	Freddie Mac Gold Pool 3.5% 1/1/2044	11,557	0.00
USD 13,673	Freddie Mac Gold Pool 3% 1/7/2028	13,463	0.00	USD 10,597	Freddie Mac Gold Pool 3.5% 1/9/2044	10,452	0.00
USD 15,982	Freddie Mac Gold Pool 3% 1/1/2030	15,699	0.00	USD 11,495	Freddie Mac Gold Pool 3.5% 1/9/2045	11,338	0.00
USD 19,943	Freddie Mac Gold Pool 3% 1/1/2030	19,589	0.00	USD 105,715	Freddie Mac Gold Pool 3.5% 1/3/2047	103,722	0.02
USD 69,369	Freddie Mac Gold Pool 3% 1/5/2030	68,139	0.01	USD 139,874	Freddie Mac Gold Pool 3.5% 1/10/2047	138,392	0.02
USD 130,005	Freddie Mac Gold Pool 3% 1/6/2030	127,703	0.02	USD 164,756	Freddie Mac Gold Pool 3.5% 1/12/2047	163,029	0.03
USD 67,896	Freddie Mac Gold Pool 3% 1/7/2030	66,572	0.01	USD 21,772	Freddie Mac Gold Pool 3.5% 1/1/2048	21,544	0.00
USD 9,820	Freddie Mac Gold Pool 3% 1/7/2030	9,646	0.00	USD 33,222	Freddie Mac Gold Pool 3.5% 1/1/2048	32,332	0.01
USD 9,695	Freddie Mac Gold Pool 3% 1/8/2030	9,523	0.00	USD 12,477	Freddie Mac Gold Pool 4% 1/8/2040	12,551	0.00
USD 16,072	Freddie Mac Gold Pool 3% 1/8/2030	15,787	0.00	USD 124,449	Freddie Mac Gold Pool 4% 1/9/2040	125,169	0.02
USD 11,786	Freddie Mac Gold Pool 3% 1/10/2032	11,503	0.00	USD 22,200	Freddie Mac Gold Pool 4% 1/9/2040	22,328	0.00
USD 17,048	Freddie Mac Gold Pool 3% 1/11/2032	16,640	0.00	USD 864	Freddie Mac Gold Pool 4% 1/4/2041	869	0.00
USD 13,234	Freddie Mac Gold Pool 3% 1/12/2032	12,917	0.00	USD 18,937	Freddie Mac Gold Pool 4% 1/4/2044	19,025	0.00
USD 29,466	Freddie Mac Gold Pool 3% 1/1/2043	28,149	0.01	USD 21,593	Freddie Mac Gold Pool 4% 1/7/2044	21,666	0.00
USD 57,394	Freddie Mac Gold Pool 3% 1/3/2043	54,800	0.01	USD 69,966	Freddie Mac Gold Pool 4% 1/9/2045	70,631	0.01
USD 17,511	Freddie Mac Gold Pool 3% 1/3/2043	16,709	0.00	USD 16,233	Freddie Mac Gold Pool 4% 1/12/2045	16,386	0.00
USD 194,255	Freddie Mac Gold Pool 3% 1/8/2043	185,669	0.03	USD 13,964	Freddie Mac Gold Pool 4% 1/12/2045	13,890	0.00
USD 270,278	Freddie Mac Gold Pool 3% 1/12/2046	256,114	0.04	USD 28,655	Freddie Mac Gold Pool 4.5% 1/2/2039	29,404	0.01
USD 60,632	Freddie Mac Gold Pool 3% 1/12/2046	57,430	0.01	USD 12,720	Freddie Mac Gold Pool 4.5% 1/12/2039	13,040	0.00
USD 33,437	Freddie Mac Gold Pool 3% 1/12/2046	31,713	0.01	USD 30,945	Freddie Mac Gold Pool 4.5% 1/5/2041	31,643	0.01
USD 34,088	Freddie Mac Gold Pool 3% 1/12/2046	32,316	0.01	USD 35,053	Freddie Mac Gold Pool 4.5% 1/5/2041	35,936	0.01
USD 16,575	Freddie Mac Gold Pool 3% 1/12/2046	15,734	0.00	USD 10,144	Freddie Mac Gold Pool 4.5% 1/11/2043	10,325	0.00
USD 14,112	Freddie Mac Gold Pool 3.5% 1/2/2031	13,991	0.00	USD 82,087	Freddie Mac Gold Pool 4.5% 1/12/2043	84,227	0.01
USD 114,768	Freddie Mac Gold Pool 3.5% 1/4/2031	113,777	0.02	USD 182,399	Freddie Mac Gold Pool 4.5% 1/4/2047	187,455	0.03
USD 5,834	Freddie Mac Gold Pool 3.5% 1/4/2031	5,761	0.00	USD 65,217	Freddie Mac Gold Pool 4.5% 1/5/2047	66,582	0.01
USD 295,487	Freddie Mac Gold Pool 3.5% 1/4/2032	292,945	0.05	USD 134,221	Freddie Mac Gold Pool 4.5% 1/7/2047	137,032	0.02

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USD 71,453	Freddie Mac Gold Pool 4.5% 1/7/2047	72,641	0.01	USD 53,247	Freddie Mac Pool 2% 1/9/2051	46,128	0.01
USD 557,434	Freddie Mac Gold Pool 4.5% 1/7/2048	569,055	0.10	USD 269,795	Freddie Mac Pool 2% 1/9/2051	233,723	0.04
USD 836,738	Freddie Mac Gold Pool 4.5% 1/8/2048	854,185	0.15	USD 43,528	Freddie Mac Pool 2% 1/10/2051	37,660	0.01
USD 182,899	Freddie Mac Gold Pool 4.5% 1/8/2048	186,720	0.03	USD 911,010	Freddie Mac Pool 2% 1/10/2051	789,064	0.14
USD 102,613	Freddie Mac Gold Pool 4.5% 1/4/2049	104,315	0.02	USD 106,405	Freddie Mac Pool 2% 1/12/2051	92,335	0.02
USD 14,347	Freddie Mac Gold Pool 5% 1/10/2041	15,029	0.00	USD 236,549	Freddie Mac Pool 2% 1/12/2051	205,307	0.04
USD 181,769	Freddie Mac Gold Pool 5% 1/11/2041	190,417	0.03	USD 291,183	Freddie Mac Pool 2% 1/12/2051	252,951	0.04
USD 34,701	Freddie Mac Gold Pool 5% 1/11/2048	35,642	0.01	USD 45,072	Freddie Mac Pool 2% 1/12/2051	39,223	0.01
USD 125,432	Freddie Mac Gold Pool 5.5% 1/7/2038	133,467	0.02	USD 319,441	Freddie Mac Pool 2% 1/12/2051	276,656	0.05
USD 74,142	Freddie Mac Gold Pool 5.5% 1/6/2041	78,887	0.01	USD 669,038	Freddie Mac Pool 2% 1/1/2052	581,507	0.10
USD 12	Freddie Mac Gold Pool 6% 1/1/2034	12	0.00	USD 496,356	Freddie Mac Pool 2% 1/1/2052	432,192	0.08
USD 43,914	Freddie Mac Gold Pool 6% 1/6/2035	45,560	0.01	USD 1,993,964	Freddie Mac Pool 2% 1/1/2052	1,732,077	0.30
USD 1,115,270	Freddie Mac Multifamily Structured Pass Through Certificates 1.015% 25/6/2029	54,516	0.01	USD 287,970	Freddie Mac Pool 2% 1/1/2052	250,232	0.04
USD 2,521,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/6/2029	133,185	0.02	USD 94,475	Freddie Mac Pool 2% 1/2/2052	81,815	0.01
USD 693,917	Freddie Mac Multifamily Structured Pass Through Certificates 1.12% 25/10/2030	44,657	0.01	USD 82,169	Freddie Mac Pool 2.5% 1/7/2050	74,162	0.01
USD 320,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.467% 25/12/2029	22,687	0.00	USD 544,998	Freddie Mac Pool 2.5% 1/2/2051	495,069	0.09
USD 1,751,415	Freddie Mac Multifamily Structured Pass Through Certificates 1.68% 25/5/2030	166,728	0.03	USD 409,417	Freddie Mac Pool 2.5% 1/5/2051	371,376	0.07
USD 172,017	Freddie Mac Pool 1.5% 1/8/2050	141,615	0.02	USD 2,288,701	Freddie Mac Pool 2.5% 1/5/2051	2,066,385	0.36
USD 432,322	Freddie Mac Pool 1.5% 1/10/2050	355,879	0.06	USD 1,849,331	Freddie Mac Pool 2.5% 1/11/2051	1,669,873	0.29
USD 255,516	Freddie Mac Pool 2% 1/2/2036	236,878	0.04	USD 391,991	Freddie Mac Pool 2.5% 1/11/2051	353,845	0.06
USD 90,180	Freddie Mac Pool 2% 1/2/2042	79,837	0.01	USD 1,236,724	Freddie Mac Pool 2.5% 1/12/2051	1,114,642	0.19
USD 293,240	Freddie Mac Pool 2% 1/3/2042	259,607	0.05	USD 1,194,921	Freddie Mac Pool 2.5% 1/1/2052	1,075,303	0.19
USD 93,607	Freddie Mac Pool 2% 1/4/2042	82,885	0.01	USD 4,851,548	Freddie Mac Pool 2.5% 1/1/2052	4,371,720	0.76
USD 74,797	Freddie Mac Pool 2% 1/8/2050	64,902	0.01	USD 682,037	Freddie Mac Pool 2.5% 1/4/2052	613,481	0.11
USD 137,001	Freddie Mac Pool 2% 1/11/2050	119,059	0.02	USD 20,113	Freddie Mac Pool 3% 1/9/2037	19,422	0.00
USD 4,364,016	Freddie Mac Pool 2% 1/2/2051	3,776,998	0.66	USD 394,487	Freddie Mac Pool 3% 1/6/2038	381,126	0.07
USD 702,742	Freddie Mac Pool 2% 1/3/2051	608,874	0.11	USD 808,746	Freddie Mac Pool 3% 1/6/2044	772,214	0.14
USD 325,289	Freddie Mac Pool 2% 1/4/2051	283,152	0.05	USD 156,062	Freddie Mac Pool 3% 1/2/2047	148,170	0.03
USD 243,423	Freddie Mac Pool 2% 1/5/2051	211,551	0.04	USD 6,060	Freddie Mac Pool 3% 1/7/2050	5,721	0.00
USD 945,147	Freddie Mac Pool 2% 1/7/2051	823,991	0.14	USD 50,379	Freddie Mac Pool 3% 1/7/2050	47,375	0.01
				USD 13,720	Freddie Mac Pool 3% 1/7/2050	13,021	0.00
				USD 6,140	Freddie Mac Pool 3% 1/7/2050	5,795	0.00
				USD 740,940	Freddie Mac Pool 3% 1/8/2050	693,281	0.12
				USD 236,736	Freddie Mac Pool 3% 1/8/2050	220,903	0.04
				USD 942,525	Freddie Mac Pool 3% 1/8/2050	881,760	0.15
				USD 41,155	Freddie Mac Pool 3% 1/8/2050	38,853	0.01
				USD 341,863	Freddie Mac Pool 3% 1/9/2050	322,762	0.06
				USD 79,405	Freddie Mac Pool 3% 1/7/2051	74,557	0.01
				USD 112,314	Freddie Mac Pool 3% 1/10/2051	104,472	0.02
				USD 58,389	Freddie Mac Pool 3% 1/2/2052	54,791	0.01
				USD 1,412,403	Freddie Mac Pool 3% 1/3/2052	1,323,227	0.23
				USD 3,741,000	Freddie Mac Pool 3% 1/8/2052	3,498,194	0.61
				USD 158,971	Freddie Mac Pool 3.5% 1/1/2034	158,110	0.03
				USD 598,955	Freddie Mac Pool 3.5% 1/5/2035	595,991	0.10

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USD 17,770	Freddie Mac Pool 3.5% 1/9/2044	17,446	0.00	USD 431,000	General Motors Financial 5% 9/4/2027	426,296	0.07
USD 337,550	Freddie Mac Pool 3.5% 1/3/2046	329,933	0.06	USD 200,000	Gilead Sciences 2.6% 1/10/2040	146,809	0.03
USD 125,435	Freddie Mac Pool 3.5% 1/9/2046	122,265	0.02	USD 310,000	Gilead Sciences 4.15% 1/3/2047	275,573	0.05
USD 55,588	Freddie Mac Pool 3.5% 1/1/2048	54,025	0.01	USD 76,588	Ginnie Mae I Pool 3% 15/2/2045	72,959	0.01
USD 581,798	Freddie Mac Pool 3.5% 1/1/2048	566,186	0.10	USD 19,489	Ginnie Mae I Pool 3.5% 15/1/2042	19,345	0.00
USD 227,104	Freddie Mac Pool 3.5% 1/6/2048	222,548	0.04	USD 34,422	Ginnie Mae I Pool 3.5% 15/5/2042	34,085	0.01
USD 1,108,535	Freddie Mac Pool 3.5% 1/8/2049	1,088,673	0.19	USD 15,609	Ginnie Mae I Pool 3.5% 15/11/2042	15,497	0.00
USD 152,192	Freddie Mac Pool 3.5% 1/1/2050	146,985	0.03	USD 27,485	Ginnie Mae I Pool 3.5% 15/12/2042	27,288	0.01
USD 389,754	Freddie Mac Pool 3.5% 1/6/2050	378,582	0.07	USD 29,273	Ginnie Mae I Pool 3.5% 15/12/2042	29,062	0.01
USD 544,106	Freddie Mac Pool 3.5% 1/8/2050	525,279	0.09	USD 20,131	Ginnie Mae I Pool 3.5% 15/1/2043	19,823	0.00
USD 43,370	Freddie Mac Pool 4% 1/1/2045	43,596	0.01	USD 21,979	Ginnie Mae I Pool 3.5% 15/2/2043	21,805	0.00
USD 894,146	Freddie Mac Pool 4% 1/1/2045	898,830	0.16	USD 27,924	Ginnie Mae I Pool 3.5% 15/4/2043	27,697	0.01
USD 1,059,469	Freddie Mac Pool 4% 1/9/2045	1,071,550	0.19	USD 25,886	Ginnie Mae I Pool 3.5% 15/4/2043	25,700	0.00
USD 156,733	Freddie Mac Pool 4% 1/7/2047	156,808	0.03	USD 23,726	Ginnie Mae I Pool 3.5% 15/4/2043	23,555	0.00
USD 410,936	Freddie Mac Pool 4% 1/4/2048	414,627	0.07	USD 41,002	Ginnie Mae I Pool 3.5% 15/5/2043	40,707	0.01
USD 386,155	Freddie Mac Pool 4% 1/4/2048	387,938	0.07	USD 10,939	Ginnie Mae I Pool 3.5% 15/5/2043	10,860	0.00
USD 347,493	Freddie Mac Pool 4% 1/8/2048	348,367	0.06	USD 28,903	Ginnie Mae I Pool 3.5% 15/5/2043	28,695	0.01
USD 22,934	Freddie Mac Pool 4% 1/5/2049	22,856	0.00	USD 34,782	Ginnie Mae I Pool 3.5% 15/5/2043	34,507	0.01
USD 654,734	Freddie Mac Pool 4% 1/3/2050	652,328	0.11	USD 21,775	Ginnie Mae I Pool 3.5% 15/6/2043	21,618	0.00
USD 671,424	Freddie Mac Pool 4% 1/6/2050	674,736	0.12	USD 77,783	Ginnie Mae I Pool 3.5% 15/7/2043	77,165	0.01
USD 50,000	Freddie Mac STACR REMIC Trust 2020-DNA5 6.983% 25/10/2050	50,670	0.01	USD 23,185	Ginnie Mae I Pool 3.5% 15/7/2043	22,963	0.00
USD 106,192	Freddie Mac Structured Agency Credit Risk Debt Notes 4.894% 25/12/2042	106,242	0.02	USD 33,793	Ginnie Mae I Pool 4% 15/3/2041	34,355	0.01
USD 250,000	Freddie Mac Structured Agency Credit Risk Debt Notes 6.894% 25/3/2030	260,828	0.05	USD 24,510	Ginnie Mae I Pool 4.5% 15/3/2047	25,155	0.00
USD 100,000	FREMF 2017-KGS1 Mortgage Trust 3.713% 25/10/2027	94,152	0.02	USD 36,157	Ginnie Mae I Pool 4.5% 15/4/2047	37,283	0.01
USD 7,647,428	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	33,472	0.01	USD 19,924	Ginnie Mae I Pool 4.5% 15/4/2047	20,398	0.00
USD 663,000	FS Rialto 2022-FL6 Issuer 4.58% 19/8/2037	658,388	0.12	USD 21,387	Ginnie Mae I Pool 4.5% 15/5/2047	22,168	0.00
USD 415,000	General Motors 5.4% 15/10/2029	405,812	0.07	USD 17,520	Ginnie Mae I Pool 5% 15/12/2038	18,395	0.00
USD 349,000	General Motors Financial 2.35% 8/1/2031	273,442	0.05	USD 21,394	Ginnie Mae I Pool 5% 15/7/2039	22,461	0.00
USD 110,000	General Motors Financial 2.4% 15/10/2028	91,839	0.02	USD 15,062	Ginnie Mae I Pool 5% 15/7/2039	15,480	0.00
USD 143,000	General Motors Financial 2.7% 10/6/2031	113,980	0.02	USD 39,728	Ginnie Mae I Pool 5% 15/12/2040	41,724	0.01
USD 120,000	General Motors Financial 2.75% 20/6/2025	113,457	0.02	USD 1,563,837	Ginnie Mae II Pool 2% 20/8/2050	1,396,469	0.24
USD 731,000	General Motors Financial 3.1% 12/1/2032	595,023	0.10	USD 1,067,816	Ginnie Mae II Pool 2% 20/11/2050	953,560	0.17
USD 106,000	General Motors Financial 4% 15/1/2025	104,801	0.02	USD 2,053,725	Ginnie Mae II Pool 2% 20/1/2051	1,833,752	0.32
				USD 108,071	Ginnie Mae II Pool 2% 20/2/2051	96,489	0.02
				USD 1,076,650	Ginnie Mae II Pool 2.5% 20/4/2051	989,905	0.17

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USD 1,614,689	Ginnie Mae II Pool 2.5% 20/10/2051	1,480,650	0.26	USD 162,291	Ginnie Mae II Pool 4% 20/11/2047	162,454	0.03
USD 3,055,106	Ginnie Mae II Pool 2.5% 20/12/2051	2,800,972	0.49	USD 79,492	Ginnie Mae II Pool 4% 20/12/2047	79,572	0.01
USD 254,613	Ginnie Mae II Pool 2.5% 20/5/2052	233,112	0.04	USD 66,075	Ginnie Mae II Pool 4% 20/5/2050	65,923	0.01
USD 504,920	Ginnie Mae II Pool 2.5% 20/7/2052	462,506	0.08	USD 3,756	Ginnie Mae II Pool 4.5% 20/12/2039	3,827	0.00
USD 430,383	Ginnie Mae II Pool 3% 20/1/2051	407,015	0.07	USD 4,597	Ginnie Mae II Pool 4.5% 20/1/2040	4,752	0.00
USD 967,152	Ginnie Mae II Pool 3% 20/6/2051	912,235	0.16	USD 3,768	Ginnie Mae II Pool 4.5% 20/2/2040	3,895	0.00
USD 1,984,018	Ginnie Mae II Pool 3% 20/8/2051	1,875,374	0.33	USD 252	Ginnie Mae II Pool 4.5% 20/5/2040	261	0.00
USD 310,592	Ginnie Mae II Pool 3% 20/12/2051	292,916	0.05	USD 1,457	Ginnie Mae II Pool 4.5% 20/7/2040	1,506	0.00
USD 158,657	Ginnie Mae II Pool 3% 20/1/2052	149,640	0.03	USD 2,716	Ginnie Mae II Pool 4.5% 20/10/2040	2,808	0.00
USD 97,845	Ginnie Mae II Pool 3.5% 20/4/2043	96,390	0.02	USD 15,659	Ginnie Mae II Pool 4.5% 20/7/2041	15,783	0.00
USD 66,376	Ginnie Mae II Pool 3.5% 20/5/2043	65,387	0.01	USD 28,835	Ginnie Mae II Pool 4.5% 20/7/2041	29,805	0.01
USD 223,441	Ginnie Mae II Pool 3.5% 20/2/2044	219,654	0.04	USD 73,406	Ginnie Mae II Pool 4.5% 20/9/2048	74,531	0.01
USD 26,796	Ginnie Mae II Pool 3.5% 20/5/2045	26,362	0.00	USD 267,175	Ginnie Mae II Pool 4.5% 20/3/2049	269,708	0.05
USD 483,752	Ginnie Mae II Pool 3.5% 20/3/2046	474,562	0.08	USD 103,778	Ginnie Mae II Pool 4.5% 20/4/2049	104,872	0.02
USD 1,483,585	Ginnie Mae II Pool 3.5% 20/4/2046	1,455,513	0.25	USD 224,633	Ginnie Mae II Pool 4.5% 20/5/2049	227,003	0.04
USD 50,225	Ginnie Mae II Pool 3.5% 20/5/2046	49,277	0.01	USD 69,365	Ginnie Mae II Pool 4.5% 20/8/2050	70,141	0.01
USD 642,235	Ginnie Mae II Pool 3.5% 20/6/2046	629,684	0.11	USD 8,544	Ginnie Mae II Pool 5% 20/10/2039	8,994	0.00
USD 108,249	Ginnie Mae II Pool 3.5% 20/7/2046	106,182	0.02	USD 21,041	Ginnie Mae II Pool 5% 20/7/2042	22,179	0.00
USD 466,707	Ginnie Mae II Pool 3.5% 20/9/2046	457,813	0.08	USD 1,411	Ginnie Mae II Pool 5% 20/7/2044	1,477	0.00
USD 17,056	Ginnie Mae II Pool 3.5% 20/10/2046	16,599	0.00	USD 410,000	Glencore Funding 1.625% 27/4/2026	364,344	0.06
USD 18,428	Ginnie Mae II Pool 3.5% 20/10/2046	17,936	0.00	USD 471,000	Glencore Funding 2.5% 1/9/2030	382,812	0.07
USD 14,280	Ginnie Mae II Pool 3.5% 20/10/2046	13,898	0.00	USD 435,000	Glencore Funding 2.625% 23/9/2031	348,390	0.06
USD 38,158	Ginnie Mae II Pool 3.5% 20/10/2046	37,141	0.01	USD 182,000	Glencore Funding 2.85% 27/4/2031	151,057	0.03
USD 24,433	Ginnie Mae II Pool 3.5% 20/10/2046	23,781	0.00	USD 266,000	Global Payments 1.2% 1/3/2026	235,337	0.04
USD 2,324	Ginnie Mae II Pool 4% 20/4/2039	2,347	0.00	USD 492,000	Global Payments 2.9% 15/5/2030	416,130	0.07
USD 5,780	Ginnie Mae II Pool 4% 20/7/2039	5,838	0.00	USD 475,000	Global Payments 3.2% 15/8/2029	417,650	0.07
USD 1,660	Ginnie Mae II Pool 4% 20/9/2040	1,677	0.00	USD 562,000	Global Payments 4.8% 1/4/2026	558,806	0.10
USD 40,574	Ginnie Mae II Pool 4% 20/10/2040	40,988	0.01	USD 353,000	Global Payments 4.95% 15/8/2027	351,840	0.06
USD 165,228	Ginnie Mae II Pool 4% 20/11/2040	166,826	0.03	USD 105,000	Global Payments 5.95% 15/8/2052	103,264	0.02
USD 36,798	Ginnie Mae II Pool 4% 20/12/2040	37,176	0.01	USD 440,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	356,850	0.06
USD 31,805	Ginnie Mae II Pool 4% 20/1/2041	32,010	0.01	USD 797,000	GLP Capital / GLP Financing II 4% 15/1/2030	708,525	0.12
USD 5,067	Ginnie Mae II Pool 4% 20/10/2046	5,068	0.00	USD 589,000	GLP Capital / GLP Financing II 4% 15/1/2031	513,436	0.09
USD 381,107	Ginnie Mae II Pool 4% 20/3/2047	381,260	0.07	USD 523,000	Goldman Sachs 0.855% 12/2/2026	476,705	0.08
USD 87,227	Ginnie Mae II Pool 4% 20/5/2047	87,312	0.02	USD 88,000	Goldman Sachs 2.383% 21/7/2032	71,627	0.01
USD 136,832	Ginnie Mae II Pool 4% 20/6/2047	136,791	0.02	USD 137,000	Goldman Sachs 2.615% 22/4/2032	114,037	0.02

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USD 1,223,000	Goldman Sachs 2.64% 24/2/2028	1,113,610	0.19	USD 256,000	HCA 3.5% 1/9/2030	224,088	0.04
USD 1,895,000	Goldman Sachs 2.65% 21/10/2032	1,568,010	0.27	USD 122,000	HCA 3.5% 15/7/2051	85,204	0.01
USD 2,748,000	Goldman Sachs 3.102% 24/2/2033	2,353,291	0.41	USD 702,000	HCA 3.625% 15/3/2032	610,408	0.11
USD 341,000	Goldman Sachs 3.615% 15/3/2028	323,573	0.06	USD 358,000	HCA 4.625% 15/3/2052	300,845	0.05
USD 614,000	Goldman Sachs 3.814% 23/4/2029	578,742	0.10	USD 1,105,000	HCA 5.25% 15/4/2025	1,118,703	0.19
USD 436,000	Goldman Sachs 4.075% 15/5/2026	433,125	0.08	USD 154,000	Herc 5.5% 15/7/2027	145,890	0.03
USD 135,000	Goldman Sachs 4.223% 1/5/2029	129,795	0.02	USD 137,000	Home Depot 2.375% 15/3/2051	92,121	0.02
USD 262,111	GoodLeap Sustainable Home Solutions Trust 2021- 5 2.31% 20/10/2048	225,802	0.04	USD 110,000	Home Equity Asset Trust 2006- 3 3.044% 25/7/2036	100,050	0.02
USD 213,720	Government National Mortgage Association 0.312% 16/10/2054	3,074	0.00	USD 85,924	Home Equity Asset Trust 2007- 1 2.744% 25/5/2037	67,039	0.01
USD 154,424	Government National Mortgage Association 0.538% 16/3/2055	3,038	0.00	USD 467,795	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 2.684% 25/4/2037	329,283	0.06
USD 670,353	Government National Mortgage Association 0.602% 16/9/2055	16,700	0.00	USD 21,093	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.631% 25/7/2034	20,667	0.00
USD 154,950	Government National Mortgage Association 0.763% 16/2/2050	4,062	0.00	USD 109,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	98,602	0.02
USD 44,031	Greenpoint Manufactured Housing 8.29% 15/12/2029	44,227	0.01	USD 185,000	HP 2.65% 17/6/2031	147,308	0.03
USD 18,899	Greenpoint Manufactured Housing 9.23% 15/12/2029	16,707	0.00	USD 205,000	Humana 4.875% 1/4/2030	207,749	0.04
USD 16,573	GreenPoint Mortgage Funding Trust 2006-AR2 2.859% 25/3/2036	15,974	0.00	USD 416,000	Huntington Ingalls Industries 2.043% 16/8/2028	353,933	0.06
USD 100,000	GS Mortgage II 3.573% 10/12/2030	99,886	0.02	USD 490,000	Huntington Ingalls Industries 3.844% 1/5/2025	481,006	0.08
USD 5,000,000	GS Mortgage II Series 2005- ROCK 0.395% 3/5/2032	32,009	0.01	USD 653,000	Huntington Ingalls Industries 4.2% 1/5/2030	612,197	0.11
USD 490,000	GS Mortgage Trust 2012-GCJ9 4.448% 10/11/2045	487,314	0.09	USD 731,000	Hyundai Capital America 1.25% 18/9/2023	707,832	0.12
USD 100,000	GS Mortgage Trust 2015-590M 3.932% 10/10/2035	92,351	0.02	USD 14,000	iHeartCommunications 4.75% 15/1/2028	12,056	0.00
USD 10,000	GS Mortgage Trust 2015-GC32 4.558% 10/7/2048	9,434	0.00	USD 96,000	iHeartCommunications 5.25% 15/8/2027	86,686	0.01
USD 110,000	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	109,069	0.02	USD 46,046	Impac Secured Assets Trust 2006-3 2.784% 25/11/2036	40,787	0.01
USD 10,000	GS Mortgage Trust 2017-GS7 3% 10/8/2050	8,073	0.00	USD 100,000	IMT Trust 2017-APTS 3.613% 15/6/2034	94,393	0.02
USD 72,586	GSAA Home Equity Trust 2006- 4 2.95% 25/3/2036	55,064	0.01	USD 110,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	105,113	0.02
USD 608,974	GSAA Home Equity Trust 2006- 5 2.804% 25/3/2036	232,171	0.04	USD 100,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	95,100	0.02
USD 30,212	GSAA Home Equity Trust 2007- 2 5.917% 25/3/2037	7,025	0.00	USD 39,894	IndyMac INDX Mortgage Loan Trust 2006-AR15 2.684% 25/7/2036	37,421	0.01
USD 50,000	GSAMP Trust 2007-HSBC1 5.819% 25/2/2047	47,794	0.01	USD 412,286	IndyMac INDX Mortgage Loan Trust 2006-AR35 2.804% 25/1/2037	381,761	0.07
USD 127,459	GSMPs Mortgage Loan Trust 2005-RP2 2.794% 25/3/2035	123,459	0.02	USD 329,000	Intel 3.25% 15/11/2049	249,464	0.04
USD 126,949	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	48,166	0.01	USD 109,000	Intel 4.75% 25/3/2050	104,826	0.02
USD 46,725	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	56,356	0.01	USD 223,000	Intercontinental Exchange 1.85% 15/9/2032	177,483	0.03
USD 337,970	GSR Mortgage Loan Trust 2007-OA2 2.322% 25/6/2047	229,039	0.04	USD 169,000	Intercontinental Exchange 2.1% 15/6/2030	143,525	0.03
USD 504,767	HarborView Mortgage Loan Trust 2006-12 2.571% 19/12/2036	438,252	0.08	USD 127,000	Intercontinental Exchange 3.75% 21/9/2028	123,339	0.02
USD 961,000	HCA 2.375% 15/7/2031	765,536	0.13	USD 153,000	International Business Machines 3.43% 9/2/2052	118,356	0.02
				USD 170,000	International Business Machines 4.25% 15/5/2049	152,749	0.03
				USD 101,000	International Paper 6% 15/11/2041	104,279	0.02
				USD 108,000	Interpublic 4.75% 30/3/2030	105,103	0.02
				USD 115,000	Invitation Homes Operating Partnership 2.3% 15/11/2028	96,383	0.02

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USD 60,000	Invitation Homes Operating Partnership 4.15% 15/4/2032	54,218	0.01	USD 175,000	Kinder Morgan Energy Partners 4.7% 1/11/2042	151,998	0.03
USD 882,349	IXIS Real Estate Capital Trust 2007-HE1 2.674% 25/5/2037	239,548	0.04	USD 76,000	Kinder Morgan Energy Partners 7.5% 15/11/2040	86,052	0.02
USD 138,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	135,451	0.02	USD 509,000	KLA 3.3% 1/3/2050	404,248	0.07
USD 532,997	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 3.601% 15/6/2035	519,706	0.09	USD 250,000	KLA 5.25% 15/7/2062	258,676	0.05
USD 169,663	JP Morgan Alternative Loan Trust 2007-A1 2.864% 25/3/2037	168,209	0.03	USD 948,481	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.331% 15/2/2036	46,902	0.01
USD 25,000	JP Morgan Alternative Loan Trust 2007-A2 3.471% 25/5/2037	21,999	0.00	USD 225,000	Lam Research 4.875% 15/3/2049	233,363	0.04
USD 1,030,000	JP Morgan Chase Commercial Mortgage Trust 2013-LC11 0.647% 15/4/2046	3,286	0.00	USD 18,000	Lamar Media 3.75% 15/2/2028	16,172	0.00
USD 100,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.883% 15/1/2049	94,686	0.02	USD 316,655	Lehman ABS Manufactured Housing Contract Trust 2001-B 6.63% 15/4/2040	318,641	0.06
USD 100,000	JPMBB Commercial Mortgage Trust 2015-C33 4.274% 15/12/2048	87,605	0.02	USD 174,499	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 2.894% 25/9/2036	153,686	0.03
USD 50,000	JPMCC Commercial Mortgage Trust 2017-JP6 3.49% 15/7/2050	48,033	0.01	USD 10,648	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-1 2.694% 25/3/2037	10,490	0.00
USD 20,000	JPMCC Commercial Mortgage Trust 2017-JP7 4.05% 15/9/2050	18,855	0.00	USD 94,659	Lehman XS Trust Series 2007-16N 4.344% 25/9/2047	117,321	0.02
USD 1,800,000	JPMDDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	45,636	0.01	USD 544,000	Leidos 2.3% 15/2/2031	432,683	0.08
USD 650,000	JPMDDB Commercial Mortgage Trust 2018-C8 4.211% 15/6/2051	638,863	0.11	USD 391,000	Leidos 4.375% 15/5/2030	363,753	0.06
USD 373,000	JPMorgan Chase 2.947% 24/2/2028	345,861	0.06	USD 27,000	Level 3 Financing 4.625% 15/9/2027	23,893	0.00
USD 389,000	JPMorgan Chase 2.963% 25/1/2033	332,415	0.06	USD 59,778	Long Beach Mortgage Loan Trust 2006-5 2.744% 25/6/2036	32,462	0.01
USD 120,000	JPMorgan Chase 3.2% 15/6/2026	116,069	0.02	USD 633,680	Long Beach Mortgage Loan Trust 2006-7 2.764% 25/8/2036	291,689	0.05
USD 1,005,000	JPMorgan Chase 3.54% 1/5/2028	953,455	0.17	USD 110,000	Los Angeles Community College District/CA 6.6% 1/8/2042	139,067	0.02
USD 392,000	JPMorgan Chase 3.782% 1/2/2028	376,961	0.07	USD 285,000	Los Angeles Unified School District/CA 6.758% 1/7/2034	334,071	0.06
USD 1,511,000	JPMorgan Chase 3.96% 29/1/2027	1,473,597	0.26	USD 113,000	Lowe's 1.3% 15/4/2028	96,521	0.02
USD 102,000	JPMorgan Chase 4.023% 5/12/2024	101,626	0.02	USD 143,000	Lowe's 2.8% 15/9/2041	103,525	0.02
USD 87,000	JPMorgan Chase 4.452% 5/12/2029	84,359	0.01	USD 180,000	Lowe's 3.65% 5/4/2029	171,246	0.03
USD 643,000	JPMorgan Chase 4.493% 24/3/2031	627,963	0.11	USD 237,000	Lowe's 4.5% 15/4/2030	235,215	0.04
USD 1,228,000	JPMorgan Chase 4.565% 14/6/2030	1,198,018	0.21	USD 21,431	LSTAR Commercial Mortgage Trust 2015-3 3.295% 20/4/2048	20,903	0.00
USD 396,000	JPMorgan Chase 4.912% 25/7/2033	396,189	0.07	USD 217,000	LYB International Finance III 4.2% 1/5/2050	177,241	0.03
USD 28,000	KAR Auction Services 5.125% 1/6/2025	27,726	0.00	USD 160,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	147,737	0.03
USD 520,000	KeyCorp Student Loan Trust 2004-A 4.019% 28/7/2042	479,994	0.08	USD 107,000	Marathon Petroleum 4.5% 1/4/2048	91,163	0.02
USD 105,000	Kimco Realty 4.6% 1/2/2033	102,348	0.02	USD 310,000	Marsh & McLennan 2.25% 15/11/2030	266,855	0.05
USD 97,000	Kinder Morgan 5.3% 1/12/2034	95,724	0.02	USD 49,038	MASTR Resecuritization Trust 2008-3 2.692% 25/8/2037	31,607	0.01
USD 190,000	Kinder Morgan 5.45% 1/8/2052	188,172	0.03	USD 29,000	Matador Resources 5.875% 15/9/2026	28,285	0.01
				USD 604,000	Medline Borrower 3.875% 1/4/2029	510,544	0.09
				USD 128,000	Merck 2.35% 24/6/2040	95,474	0.02
				USD 50,375	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 2.684% 25/5/2037	29,459	0.01
				USD 115,411	Merrill Lynch Mortgage Investors Trust Series 2006-A3 3.391% 25/5/2036	114,822	0.02
				USD 110,000	Meta Platforms 4.45% 15/8/2052	101,473	0.02

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USD 55,000	Metropolitan Transportation Authority 5.871% 15/11/2039	58,694	0.01	USD 500,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	485,907	0.09
USD 55,000	Metropolitan Transportation Authority 6.668% 15/11/2039	63,571	0.01	USD 20,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	15,086	0.00
USD 60,000	Metropolitan Transportation Authority 6.814% 15/11/2040	69,844	0.01	USD 137,000	Morgan Stanley Capital I Trust 2014-150E 4.438% 9/9/2032	126,583	0.02
USD 11,000	MGM Resorts International 4.625% 1/9/2026	10,025	0.00	USD 318,000	Morgan Stanley Capital I Trust 2014-150E 4.438% 9/9/2032	283,315	0.05
USD 19,000	MGM Resorts International 5.5% 15/4/2027	17,646	0.00	USD 100,000	Morgan Stanley Capital I Trust 2015-MS1 3.779% 15/5/2048	97,771	0.02
USD 19,000	MGM Resorts International 5.75% 15/6/2025	18,485	0.00	USD 20,000	Morgan Stanley Capital I Trust 2015-MS1 4.158% 15/5/2048	18,398	0.00
USD 110,000	Micron Technology 2.703% 15/4/2032	86,813	0.01	USD 20,000	Morgan Stanley Capital I Trust 2017-CLS 4.341% 15/11/2034	19,701	0.00
USD 289,000	Microsoft 2.921% 17/3/2052	230,996	0.04	USD 590,000	Morgan Stanley Capital I Trust 2017-CLS 4.991% 15/11/2034	579,313	0.10
USD 410,000	MidAmerican Energy 2.7% 1/8/2052	296,528	0.05	USD 22,000	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	20,308	0.00
USD 98,000	MidAmerican Energy 3.65% 15/4/2029	95,488	0.02	USD 30,000	Morgan Stanley Capital I Trust 2018-H4 5.24% 15/12/2051	27,684	0.01
USD 20,000	Mid-Atlantic Interstate Transmission 4.1% 15/5/2028	19,396	0.00	USD 160,000	Morgan Stanley Capital I Trust 2018-L1 4.139% 15/10/2051	156,907	0.03
USD 167,000	Moody's 3.1% 29/11/2061	116,236	0.02	USD 107,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	90,914	0.02
USD 195,000	Moody's 3.25% 15/1/2028	184,356	0.03	USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	93,461	0.02
USD 155,000	Moody's 4.25% 8/8/2032	151,409	0.03	USD 60,000	Morgan Stanley Capital I Trust 2018-SUN 3.291% 15/7/2035	59,519	0.01
USD 2,962,000	Morgan Stanley 0.731% 5/4/2024	2,898,170	0.51	USD 100,000	Morgan Stanley Capital I Trust 2018-SUN 3.591% 15/7/2035	96,977	0.02
USD 285,000	Morgan Stanley 1.512% 20/7/2027	253,013	0.04	USD 19,000	Morgan Stanley Capital I Trust 2018-SUN 4.941% 15/7/2035	18,212	0.00
USD 325,000	Morgan Stanley 1.794% 13/2/2032	256,542	0.04	USD 70,407	Morgan Stanley Home Equity Loan Trust 2006-3 2.764% 25/4/2036	52,759	0.01
USD 1,055,000	Morgan Stanley 2.239% 21/7/2032	857,577	0.15	USD 171,686	Morgan Stanley Mortgage Loan Trust 2006-16AX 2.784% 25/11/2036	36,802	0.01
USD 135,000	Morgan Stanley 2.475% 21/1/2028	122,965	0.02	USD 59,954	Morgan Stanley Resecuritization Trust 2013-R7 2.579% 26/12/2046	56,739	0.01
USD 665,000	Morgan Stanley 2.511% 20/10/2032	551,067	0.10	USD 320,642	Mortgage Loan Resecuritization Trust 2.713% 16/4/2036	302,170	0.05
USD 763,000	Morgan Stanley 2.699% 22/1/2031	661,699	0.12	USD 150,557	MortgageIT Trust 2004-1 3.224% 25/11/2034	145,458	0.03
USD 855,000	Morgan Stanley 2.943% 21/1/2033	733,568	0.13	USD 132,322	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	127,458	0.02
USD 160,000	Morgan Stanley 3.772% 24/1/2029	151,317	0.03	USD 399,723	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	381,842	0.07
USD 1,313,000	Morgan Stanley 4.431% 23/1/2030	1,283,897	0.22	USD 249,404	Mosaic Solar Loan Trust 2019-2 2.88% 20/9/2040	227,909	0.04
USD 89,000	Morgan Stanley 4.889% 20/7/2033	89,221	0.02	USD 54,301	Mosaic Solar Loan Trust 2020-1 2.1% 20/4/2046	49,160	0.01
USD 24,414	Morgan Stanley ABS Capital I Trust 2005-HE1 3.044% 25/12/2034	21,221	0.00	USD 99,125	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	97,331	0.02
USD 120,563	Morgan Stanley ABS Capital I Trust 2005-HE5 3.314% 25/9/2035	101,103	0.02	USD 490,000	Motorola Solutions 2.75% 24/5/2031	402,158	0.07
USD 37,544	Morgan Stanley ABS Capital I Trust 2007-SEA1 4.344% 25/2/2047	36,284	0.01	USD 583,000	Motorola Solutions 4.6% 23/5/2029	563,888	0.10
USD 260,000	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.325% 15/12/2047	6,458	0.00	USD 348,000	Motorola Solutions 5.5% 1/9/2044	331,425	0.06
USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.479% 15/5/2048	124,990	0.02	USD 328,000	Motorola Solutions 5.6% 1/6/2032	331,323	0.06
USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.677% 15/10/2048	126,122	0.02	USD 12,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	11,594	0.00

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USD 25,000	MSCG Trust 2018-SELF 4.541% 15/10/2037	23,997	0.00	USD 24,636	Oakwood Mortgage Investors 6.93% 15/9/2031	15,105	0.00
USD 490,000	MSCG Trust 2018-SELF 5.441% 15/10/2037	463,384	0.08	USD 216,661	Oakwood Mortgage Investors 7.475% 15/8/2027	188,713	0.03
USD 144,000	Municipal Electric Authority of Georgia 6.637% 1/4/2057	165,980	0.03	USD 100,729	Oakwood Mortgage Investors 7.62% 15/6/2032	86,923	0.02
USD 166,961	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	147,903	0.03	USD 166,000	Ohio Power 4% 1/6/2049	141,475	0.02
USD 38,337	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	34,723	0.01	USD 174,000	Oncor Electric Delivery 3.1% 15/9/2049	136,332	0.02
USD 312,000	National Retail Properties 3.5% 15/4/2051	234,724	0.04	USD 70,000	Oncor Electric Delivery 3.8% 30/9/2047	61,944	0.01
USD 150,000	Nationstar Home Equity Loan Trust 2007-B 2.854% 25/4/2037	140,453	0.02	USD 2,450,000	One Market Plaza Trust 2017- 1MKT 0% 10/2/2032	74	0.00
USD 100,000	Natixis Commercial Mortgage Trust 2018-285M 5.094% 15/2/2033	99,415	0.02	USD 490,000	One Market Plaza Trust 2017- 1MKT 0.218% 10/2/2032	1,318	0.00
USD 120,000	Natixis Commercial Mortgage Trust 2018-SOX 4.404% 17/6/2038	120,772	0.02	USD 400,000	One Market Plaza Trust 2017- 1MKT 4.146% 10/2/2032	379,057	0.07
USD 62,000	Navient 5.875% 25/10/2024	60,060	0.01	USD 568,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	522,971	0.09
USD 66,000	Navient 6.75% 25/6/2025	63,783	0.01	USD 120,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	103,590	0.02
USD 63,000	Navient 6.75% 15/6/2026	59,650	0.01	USD 310,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	263,991	0.05
USD 99,912	Navient Private Education Loan Trust 2020-A 2.46% 15/11/2068	91,573	0.02	USD 380,605	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	378,427	0.07
USD 99,912	Navient Private Education Loan Trust 2020-A 3.291% 15/11/2068	98,133	0.02	USD 246,000	OneMain Financial Issuance Trust 2021-1 2.643% 16/6/2036	236,926	0.04
USD 237,503	New Century Home Equity Loan Trust Series 2005-C 3.119% 25/12/2035	183,906	0.03	USD 190,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 3.179% 25/11/2035	163,385	0.03
USD 211,000	New Jersey Turnpike Authority 7.414% 1/1/2040	277,202	0.05	USD 387,552	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	336,583	0.06
USD 115,000	New York City Municipal Water Finance Authority 5.882% 15/6/2044	137,335	0.02	USD 261,343	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	230,358	0.04
USD 175,000	New York City Municipal Water Finance Authority 6.011% 15/6/2042	209,502	0.04	USD 110,359	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	96,605	0.02
USD 100,000	New York State Dormitory Authority 5.389% 15/3/2040	109,209	0.02	USD 737,000	Oracle 3.6% 1/4/2040	545,654	0.10
USD 138,000	Newmont 2.6% 15/7/2032	113,220	0.02	USD 193,000	Oracle 3.6% 1/4/2050	133,122	0.02
USD 145,000	Nexstar Media 5.625% 15/7/2027	138,872	0.02	USD 1,015,000	Oracle 3.65% 25/3/2041	750,252	0.13
USD 715,000	NGPL PipeCo 3.25% 15/7/2031	600,806	0.10	USD 540,000	Oracle 3.85% 15/7/2036	432,396	0.08
USD 280,000	NGPL PipeCo 4.875% 15/8/2027	272,469	0.05	USD 390,000	Oracle 4% 15/7/2046	287,861	0.05
USD 129,287	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	124,736	0.02	USD 928,000	Oracle 4.125% 15/5/2045	701,388	0.12
USD 527,000	Norfolk Southern 3% 15/3/2032	475,027	0.08	USD 112,000	Otis Worldwide 2.565% 15/2/2030	97,216	0.02
USD 243,000	Norfolk Southern 3.05% 15/5/2050	181,502	0.03	USD 14,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	11,699	0.00
USD 350,000	Norfolk Southern 3.155% 15/5/2055	257,572	0.05	USD 167,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	153,462	0.03
USD 115,000	Northern States Power 2.9% 1/3/2050	87,376	0.01	USD 100,000	Owens Corning 3.875% 1/6/2030	92,456	0.02
USD 69,000	Northern States Power 4% 15/8/2045	61,819	0.01	USD 80,235	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	70,732	0.01
USD 817,000	Northwest Pipeline 4% 1/4/2027	790,068	0.14	USD 253,000	Pacific Gas and Electric 2.5% 1/2/2031	195,523	0.03
USD 640,000	NRG Energy 2.45% 2/12/2027	552,035	0.10	USD 159,000	Paramount Global 4.375% 15/3/2043	121,371	0.02
USD 95,000	NRG Energy 5.25% 15/6/2029	86,887	0.01	USD 88,000	Paramount Global 5.85% 1/9/2043	81,044	0.01
USD 106,000	NRG Energy 5.75% 15/1/2028	99,753	0.02				
USD 162,000	Nucor 3.95% 1/5/2028	158,171	0.03				

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

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持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 278,000	PECO Energy 3.05% 15/3/2051	213,439	0.04	USD 79,846	Sequoia Mortgage Trust 2007-3 3.197% 20/7/2037	66,761	0.01
USD 436,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	388,122	0.07	USD 85,000	Service Properties Trust 4.35% 1/10/2024	76,412	0.01
USD 385,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	377,236	0.07	USD 436,000	ServiceNow 1.4% 1/9/2030	344,975	0.06
USD 136,000	Performance Food 5.5% 15/10/2027	128,133	0.02	USD 38,041	SG Mortgage Trust 2006-FRE2 2.764% 25/7/2036	9,187	0.00
USD 200,000	Periama 5.95% 19/4/2026	184,054	0.03	USD 205,000	Sherwin-Williams 2.3% 15/5/2030	174,051	0.03
USD 371,000	Pfizer 1.75% 18/8/2031	309,857	0.05	USD 162,000	Sirius XM Radio 5.5% 1/7/2029	151,848	0.03
EUR 525,000	Philip Morris International 1.45% 1/8/2039*	319,127	0.06	USD 127,000	Six Flags Entertainment 4.875% 31/7/2024	122,555	0.02
USD 80,000	Port Authority of New York & New Jersey 4.926% 1/10/2051	84,516	0.02	USD 77,000	Six Flags Entertainment 5.5% 15/4/2027	70,263	0.01
USD 145,000	Port Authority of New York & New Jersey 4.96% 1/8/2046	152,183	0.03	USD 83,371	SLM Private Credit Student Loan Trust 2004-B 2.159% 15/3/2024	83,073	0.01
USD 97,000	Post 5.5% 15/12/2029	88,803	0.02	USD 782,844	SLM Private Education Loan Trust 2010-C 7.141% 15/10/2041	854,287	0.15
USD 122,000	Post 5.625% 15/1/2028	115,729	0.02	USD 100,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	88,599	0.02
USD 314,822	PRPM 2020-4 2.951% 25/10/2025	304,891	0.05	USD 684,680	SMB Private Education Loan Trust 2020-PT-A 1.6% 15/9/2054	625,253	0.11
USD 59,000	Public Service Electric and Gas 2.05% 1/8/2050	37,045	0.01	USD 320,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	292,242	0.05
USD 79,000	Public Service Electric and Gas 3.65% 1/9/2028	76,806	0.01	USD 626,000	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	572,140	0.10
USD 112,000	QUALCOMM 3.25% 20/5/2050	91,925	0.02	USD 280,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	259,601	0.05
USD 68,000	QUALCOMM 4.8% 20/5/2045	69,198	0.01	USD 150,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	141,054	0.03
USD 153,439	RAMP Series 2004-RS7 Trust 2.879% 25/7/2034	124,487	0.02	USD 611,000	Southern California Edison 2.25% 1/6/2030	515,161	0.09
USD 183,709	RASC Series 2006-EMX9 Trust 2.924% 25/11/2036	151,620	0.03	USD 206,000	Southwestern Public Service 3.15% 1/5/2050	159,265	0.03
USD 273,699	Ready Capital Mortgage Financing 2022-FL9 4.846% 25/6/2037	272,694	0.05	USD 27,000	Standard Industries 4.75% 15/1/2028	23,712	0.00
USD 92,000	Realty Income 3.25% 15/1/2031	83,772	0.01	USD 64,000	Standard Industries 5% 15/2/2027	58,805	0.01
USD 571,000	RELX Capital 3% 22/5/2030	516,056	0.09	USD 550,000	State of California 4.6% 1/4/2038	555,688	0.10
USD 179,000	RELX Capital 4% 18/3/2029	173,916	0.03	USD 310,000	State of California 7.55% 1/4/2039	414,916	0.07
USD 18,144	Reperforming Loan REMIC Trust 2005-R2 2.784% 25/6/2035	17,456	0.00	USD 760,000	State of Illinois 5.1% 1/6/2033	759,059	0.13
USD 105,000	Republic Services 3.375% 15/11/2027	100,373	0.02	USD 255,000	State of Texas 5.517% 1/4/2039	289,062	0.05
USD 332,000	Reynolds American 5.85% 15/8/2045	286,884	0.05	USD 138,000	State Street 2.623% 7/2/2033	118,374	0.02
USD 241,959	RFMSI Series 2006-SA2 Trust 4.786% 25/8/2036	175,381	0.03	USD 627,000	State Street 5.625% 15/12/2170	580,589	0.10
USD 108,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	98,098	0.02	USD 180,487	Structured Adjustable Rate Mortgage Loan Trust Series 2007-3 3.389% 25/4/2047	96,619	0.02
USD 111,000	Roper Technologies 2.95% 15/9/2029	98,766	0.02	USD 760,595	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	478,861	0.08
USD 935,000	Ryder System 4.625% 1/6/2025	935,094	0.16	USD 86,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	74,164	0.01
USD 123,000	S&P Global 4.25% 1/5/2029	121,927	0.02	USD 8,000	Synchrony Financial 3.7% 4/8/2026	7,537	0.00
USD 155,000	S&P Global 4.75% 1/8/2028	159,176	0.03	USD 100,000	Tampa Electric 4.45% 15/6/2049	93,390	0.02
USD 2,255,000	Sabine Pass Liquefaction 5.625% 1/3/2025	2,298,974	0.40	USD 195,000	Targa Resources 4.95% 15/4/2052	170,978	0.03
USD 953,000	Sabine Pass Liquefaction 5.75% 15/5/2024	967,633	0.17	USD 209,000	Targa Resources 6.25% 1/7/2052	217,369	0.04
USD 229,000	Sabine Pass Liquefaction 5.875% 30/6/2026	236,106	0.04				
USD 1,701	SACO I Trust 2006-9 2.744% 25/8/2036	1,700	0.00				
USD 257,000	Salesforce 3.05% 15/7/2061	188,994	0.03				
USD 200,000	Sasol Financing USA 5.5% 18/3/2031	167,940	0.03				
USD 131,790	Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	29,386	0.01				
USD 72,000	Select Medical 6.25% 15/8/2026	69,386	0.01				

* 本證券全部或部分代表借貸證券。

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

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USD 27,000	TEGNA 4.625% 15/3/2028	25,853	0.00	USD 200,211	United Airlines 2019-2 Class AA Pass Through Trust 2.7% 1/11/2033	170,063	0.03
USD 31,000	TEGNA 5% 15/9/2029	29,818	0.01	USD 134,142	United Airlines 2019-2 Class B Pass Through Trust 3.5% 1/11/2029	113,570	0.02
USD 145,000	Tenet Healthcare 4.375% 15/1/2030	126,775	0.02	USD 618,052	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	619,650	0.11
USD 262,000	Tenet Healthcare 4.875% 1/1/2026	249,918	0.04	USD 139,300	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	131,290	0.02
USD 41,000	Tenet Healthcare 5.125% 1/11/2027	38,228	0.01	USD 999,000	United States Treasury Note/ Bond 0.125% 31/3/2023	981,467	0.17
USD 462,000	Texas Eastern Transmission 3.5% 15/1/2028	432,941	0.08	USD 999,000	United States Treasury Note/ Bond 0.125% 30/4/2023	978,506	0.17
USD 74,000	Texas Eastern Transmission 7% 15/7/2032	83,352	0.01	USD 999,000	United States Treasury Note/ Bond 0.125% 31/5/2023	975,388	0.17
USD 4,676	Thornburg Mortgage Trust 2007-3 5.341% 25/6/2047	4,468	0.00	USD 4,035,000	United States Treasury Note/ Bond 0.25% 15/4/2023	3,960,883	0.69
USD 520,000	T-Mobile USA 2.875% 15/2/2031	442,484	0.08	USD 6,443,000	United States Treasury Note/ Bond 0.375% 30/4/2025	5,941,402	1.04
USD 235,000	T-Mobile USA 3.375% 15/4/2029	212,543	0.04	USD 1,176,000	United States Treasury Note/ Bond 0.375% 30/11/2025	1,065,337	0.19
USD 173,000	T-Mobile USA 3.4% 15/10/2052	126,743	0.02	USD 1,176,000	United States Treasury Note/ Bond 0.375% 31/12/2025	1,062,856	0.19
USD 174,000	T-Mobile USA 3.5% 15/4/2031	154,900	0.03	USD 4,035,000	United States Treasury Note/ Bond 0.5% 15/3/2023	3,977,733	0.69
USD 1,393,000	T-Mobile USA 3.875% 15/4/2030	1,301,188	0.23	USD 2,403,000	United States Treasury Note/ Bond 0.5% 31/5/2027	2,108,726	0.37
USD 905,000	Trans-Allegheny Interstate Line 3.85% 1/6/2025	886,077	0.15	USD 877,000	United States Treasury Note/ Bond 0.75% 30/4/2026	796,803	0.14
USD 110,000	Transcontinental Gas Pipe Line 3.95% 15/5/2050	92,350	0.02	USD 626,000	United States Treasury Note/ Bond 0.75% 31/5/2026	567,630	0.10
USD 597,000	Transcontinental Gas Pipe Line 4% 15/3/2028	575,110	0.10	USD 159,000	United States Treasury Note/ Bond 1% 31/7/2028	139,541	0.02
USD 385,000	Transcontinental Gas Pipe Line 7.85% 1/2/2026	422,101	0.07	USD 770,000	United States Treasury Note/ Bond 1.125% 15/5/2040	529,240	0.09
USD 400,000	Tricon American Homes 2017- SFR2 Trust 5.104% 17/1/2036	396,714	0.07	USD 770,000	United States Treasury Note/ Bond 1.125% 15/8/2040	524,863	0.09
USD 200,000	TSMC Arizona 4.25% 22/4/2032	197,507	0.03	USD 554,000	United States Treasury Note/ Bond 1.25% 31/3/2028	496,436	0.09
USD 274,000	TWDC Enterprises 18 3% 30/7/2046	211,535	0.04	USD 554,000	United States Treasury Note/ Bond 1.25% 30/4/2028	495,657	0.09
USD 200,000	UBS Commercial Mortgage Trust 2017-C7 3.679% 15/12/2050	191,729	0.03	USD 300,000	United States Treasury Note/ Bond 1.25% 31/5/2028	268,031	0.05
USD 70,000	UBS Commercial Mortgage Trust 2018-C11 5.069% 15/6/2051	63,672	0.01	USD 552,000	United States Treasury Note/ Bond 1.25% 15/5/2050	346,251	0.06
USD 206,000	Union Pacific 3.75% 5/2/2070	166,891	0.03	USD 770,000	United States Treasury Note/ Bond 1.375% 15/11/2040	547,031	0.10
USD 466,000	Union Pacific 3.95% 15/8/2059	405,595	0.07	USD 667,000	United States Treasury Note/ Bond 1.375% 15/8/2050	432,690	0.08
USD 115,969	Union Pacific Railroad 2014-1 Pass Through Trust 3.227% 14/5/2026	113,311	0.02	USD 6,443,000	United States Treasury Note/ Bond 1.5% 31/10/2024	6,187,168	1.08
USD 184,662	United Airlines 2014-1 Class A Pass Through Trust 4% 11/10/2027	171,464	0.03	USD 4,839,000	United States Treasury Note/ Bond 1.5% 15/8/2026	4,501,404	0.79
USD 11,590	United Airlines 2014-2 Class B Pass Through Trust 4.625% 3/3/2024	11,588	0.00	USD 890,000	United States Treasury Note/ Bond 1.5% 15/2/2030	793,630	0.14
USD 32,655	United Airlines 2015-1 Class AA Pass Through Trust 3.45% 1/6/2029	29,709	0.01	USD 1,586,000	United States Treasury Note/ Bond 1.625% 15/8/2029	1,433,812	0.25
USD 10,306	United Airlines 2016-1 Class AA Pass Through Trust 3.1% 7/1/2030	9,331	0.00	USD 488,000	United States Treasury Note/ Bond 1.625% 15/5/2031	433,415	0.08
USD 64,780	United Airlines 2016-2 Class AA Pass Through Trust 2.875% 7/4/2030	57,222	0.01	USD 6,457,000	United States Treasury Note/ Bond 1.75% 31/7/2024	6,258,876	1.09
USD 9,219	United Airlines 2016-2 Class B Pass Through Trust 3.65% 7/4/2027	8,384	0.00	USD 6,443,000	United States Treasury Note/ Bond 1.75% 31/12/2024	6,202,772	1.08
USD 33,356	United Airlines 2018-1 Class AA Pass Through Trust 3.5% 1/9/2031	29,982	0.01	USD 99,000	United States Treasury Note/ Bond 1.875% 28/2/2029	91,134	0.02
				USD 138,000	United States Treasury Note/ Bond 1.875% 15/2/2032	124,038	0.02

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USD 7,000	United States Treasury Note/ Bond 1.875% 15/11/2051	5,165	0.00	USD 799,000	Verizon Communications 2.1% 22/3/2028	708,254	0.12
USD 4,173,000	United States Treasury Note/ Bond 2% 15/2/2025	4,032,813	0.70	USD 716,000	Verizon Communications 2.355% 15/3/2032	591,715	0.10
USD 861,000	United States Treasury Note/ Bond 2% 15/11/2026	814,755	0.14	USD 688,000	Verizon Communications 2.55% 21/3/2031	586,649	0.10
USD 29,000	United States Treasury Note/ Bond 2% 15/2/2050	22,229	0.00	USD 673,000	Verizon Communications 2.65% 20/11/2040	492,021	0.09
USD 3,343,000	United States Treasury Note/ Bond 2.125% 31/12/2022	3,333,357	0.58	USD 322,000	Verizon Communications 2.875% 20/11/2050	224,463	0.04
USD 3,343,000	United States Treasury Note/ Bond 2.125% 31/7/2024	3,263,734	0.57	USD 154,000	Verizon Communications 3% 20/11/2060	103,663	0.02
USD 3,667,000	United States Treasury Note/ Bond 2.125% 15/5/2025	3,541,377	0.62	USD 370,000	Verizon Communications 3.15% 22/3/2030	336,184	0.06
USD 5,746,000	United States Treasury Note/ Bond 2.25% 15/8/2027	5,471,718	0.96	USD 220,000	Verizon Communications 7.75% 1/12/2030	263,923	0.05
USD 327,000	United States Treasury Note/ Bond 2.25% 15/2/2052	264,461	0.05	USD 275,000	VICI Properties 4.75% 15/2/2028	264,745	0.05
USD 1,542,000	United States Treasury Note/ Bond 2.375% 15/5/2027	1,478,453	0.26	USD 566,000	VICI Properties 4.95% 15/2/2030	545,269	0.10
USD 619,000	United States Treasury Note/ Bond 2.375% 31/3/2029	586,212	0.10	USD 946,000	VICI Properties / VICI Note 4.25% 1/12/2026	886,903	0.15
USD 307,000	United States Treasury Note/ Bond 2.375% 15/5/2029	290,739	0.05	USD 78,000	VICI Properties / VICI Note 4.5% 1/9/2026	73,900	0.01
USD 3,101,000	United States Treasury Note/ Bond 2.5% 15/2/2045†	2,593,696	0.45	USD 277,000	VICI Properties / VICI Note 5.625% 1/5/2024	277,435	0.05
USD 307,000	United States Treasury Note/ Bond 2.625% 15/2/2029	295,619	0.05	USD 124,000	VICI Properties / VICI Note 5.75% 1/2/2027	122,232	0.02
USD 3,343,000	United States Treasury Note/ Bond 2.75% 31/5/2023	3,329,802	0.58	USD 190,000	Virginia Electric and Power 4% 15/1/2043	167,595	0.03
USD 3,101,000	United States Treasury Note/ Bond 2.75% 15/11/2047†	2,733,725	0.48	USD 83,000	Virginia Electric and Power 6% 15/5/2037	91,696	0.02
USD 1,004,000	United States Treasury Note/ Bond 2.875% 15/8/2028†	981,175	0.17	USD 370,000	Vistra Operations 4.3% 15/7/2029	333,634	0.06
USD 258,800	United States Treasury Note/ Bond 2.875% 15/5/2032	253,563	0.04	USD 167,000	Vistra Operations 5% 31/7/2027	155,931	0.03
USD 1,739,000	United States Treasury Note/ Bond 2.875% 15/5/2043	1,566,595	0.27	USD 131,000	Vistra Operations 5.5% 1/9/2026	127,236	0.02
USD 1,669,000	United States Treasury Note/ Bond 2.875% 15/11/2046	1,497,276	0.26	USD 167,000	Vistra Operations 5.625% 15/2/2027	161,355	0.03
USD 4,598,000	United States Treasury Note/ Bond 3% 15/2/2048	4,264,645	0.74	USD 276,000	VMware 1.8% 15/8/2028	230,851	0.04
USD 1,200,000	United States Treasury Note/ Bond 3.125% 15/11/2028	1,189,453	0.21	USD 344,000	VMware 2.2% 15/8/2031	270,316	0.05
USD 1,739,000	United States Treasury Note/ Bond 3.125% 15/2/2043	1,633,098	0.29	USD 800,000	VNDO Trust 2016-350P 4.033% 10/1/2035	708,431	0.12
USD 1,739,000	United States Treasury Note/ Bond 3.625% 15/8/2043	1,765,425	0.31	USD 901,255	Voyager OPTONE Delaware Trust 2.16% 25/2/2038	264,379	0.05
USD 1,739,000	United States Treasury Note/ Bond 3.75% 15/11/2043	1,798,710	0.31	USD 46,924	WaMu Asset-Backed Certificates WaMu Series 2007-HE3 Trust 2.684% 25/5/2037	41,282	0.01
USD 483,000	United States Treasury Note/ Bond 3.875% 15/8/2040	515,754	0.09	USD 300,886	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 1.859% 25/2/2046	272,105	0.05
USD 452,000	United States Treasury Note/ Bond 4.25% 15/5/2039	511,148	0.09	USD 25,267	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 1.849% 25/6/2046	23,360	0.00
USD 483,000	United States Treasury Note/ Bond 4.25% 15/11/2040	541,186	0.09	USD 185,839	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 1.609% 25/6/2047	163,196	0.03
USD 452,000	United States Treasury Note/ Bond 4.375% 15/11/2039	517,787	0.09	USD 65,099	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 2.994% 25/11/2035	45,104	0.01
USD 452,000	United States Treasury Note/ Bond 4.5% 15/8/2039	526,103	0.09	USD 25,759	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	20,724	0.00
USD 483,000	United States Treasury Note/ Bond 4.625% 15/2/2040	570,138	0.10	USD 138,617	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	117,734	0.02
USD 112,000	UnitedHealth 3.05% 15/5/2041	90,611	0.02				
USD 156,000	UnitedHealth 3.75% 15/10/2047	135,658	0.02				
USD 138,000	UnitedHealth 4.75% 15/7/2045	137,472	0.02				
USD 113,000	University of California 4.858% 15/5/2112	106,746	0.02				
USD 763,000	Verizon Communications 1.5% 18/9/2030	611,516	0.11				
USD 59,000	Verizon Communications 1.75% 20/1/2031	47,350	0.01				

† 證券全部或部分已質押或提供擔保。詳見附註 13。

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 151,353	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	142,814	0.03	USD 140,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	126,472	0.02
USD 51,592	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	50,409	0.01	USD 282,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	269,635	0.05
USD 265,426	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.303% 25/10/2036	91,549	0.02	USD 116,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	97,683	0.02
USD 246,065	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE4 Trust 2.804% 25/9/2036	81,844	0.01	USD 100,351	Yale Mortgage Loan Trust 2007-1 2.844% 25/6/2037	37,021	0.01
USD 130,476	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 2.599% 25/10/2036	106,051	0.02			450,831,922	78.72
USD 122,000	Waste Management 1.15% 15/3/2028	104,039	0.02	USD 137,836	烏拉圭 Uruguay Government International Bond 4.375% 27/10/2027	141,730	0.03
USD 63,000	Waste Pro USA 5.5% 15/2/2026	56,561	0.01	USD 243,733	Uruguay Government International Bond 5.1% 18/6/2050	248,661	0.04
USD 118,000	Wells Fargo 4.54% 15/8/2026	117,547	0.02			390,391	0.07
USD 1,228,000	Wells Fargo 4.897% 25/7/2033	1,218,594	0.21	總債券		513,962,849	89.75
USD 650,000	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	622,359	0.11	商業票據			
USD 754,947	Wells Fargo Commercial Mortgage Trust 2016-C32 3.8% 15/1/2059	754,316	0.13	美國			
USD 250,000	Wells Fargo Commercial Mortgage Trust 2016-C34 3.42% 15/6/2049	251,508	0.04	USD 595,000	General Motors Financial 0% 15/2/2023	584,028	0.10
USD 180,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.148% 15/1/2059	170,857	0.03	總商業票據		584,028	0.10
USD 30,000	Wells Fargo Commercial Mortgage Trust 2017-C39 4.118% 15/9/2050	26,805	0.00	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		514,546,877	89.85
USD 80,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	74,134	0.01	其他可轉讓證券			
USD 80,000	Wells Fargo Commercial Mortgage Trust 2017-C42 4.002% 15/12/2050	73,892	0.01	債券			
USD 200,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 3.241% 13/12/2031	197,448	0.03	開曼群島			
USD 105,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	97,779	0.02	USD 600,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040**	564,180	0.10
USD 54,639	Wells Fargo Mortgage Backed 2008-AR1 Trust 2.937% 25/3/2038	55,999	0.01	美國			
USD 414,000	Western Digital 2.85% 1/2/2029	338,292	0.06	USD 475,000	Lehman Brothers 0% 19/7/2017***	—	0.00
USD 200,000	Westlake 3.375% 15/8/2061	134,043	0.02	USD 20,000	Lehman Brothers Holdings Capital Trust VII 0% 30/11/2056**	—	0.00
USD 220,000	WFRBS Commercial Mortgage Trust 2014-C22 3.915% 15/9/2057	208,215	0.04	USD 298,558	Lehman Brothers International Europe 0% 31/12/2049**	—	0.00
USD 250,000	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	227,356	0.04	USD 298,557	Lehman Brothers International Europe 0% 31/12/2049**	—	0.00
USD 108,000	Williams 3.5% 15/10/2051	81,585	0.01	USD 560,000	Washington Mutual Bank Escrow 0% 6/11/2018***	—	0.00
USD 280,498	WinWater Mortgage Loan Trust 2015-5 3.75% 20/8/2045	229,505	0.04	USD 1,360,000	Washington Mutual Bank Escrow 0% 1/5/2018***	—	0.00
				USD 250,000	Washington Mutual Bank Escrow 0% 16/6/2018***	—	0.00
				USD 250,000	Washington Mutual Bank Escrow 0% 4/2/2018***	—	0.00
						—	0.00
				總債券		564,180	0.10
				其他可轉讓證券總額		564,180	0.10
				總投資組合		515,111,057	89.95
				其他淨資產		57,551,826	10.05
				淨資產總額 (美金)		572,662,883	100.00

** 證券依附註 2(j) 詳列之公平計價調整。

*** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
AUD	140,000	CAD	127,216	RBS	19/9/2022	(881)
AUD	654,000	USD	459,747	RBS	19/9/2022	(11,401)
BRL	887,360	USD	168,000	Citigroup	2/9/2022	3,424
BRL	880,916	USD	170,000	BNP Paribas	2/9/2022	180
BRL	1,164,396	USD	228,000	HSBC Bank	2/9/2022	(3,057)
CAD	116,018	USD	90,000	Bank of America	19/9/2022	(1,669)
CHF	440,000	EUR	437,666	JP Morgan	21/9/2022	11,552
CHF	841,761	EUR	843,299	Société Générale	21/9/2022	16,087
CHF	48,239	EUR	48,410	Deutsche Bank	21/9/2022	839
CHF	450,000	EUR	457,473	UBS	21/9/2022	1,938
CHF	103,126	GBP	90,000	Bank of America	19/9/2022	936
CHF	104,556	USD	110,000	BNP Paribas	19/9/2022	(3,090)
COP	197,224,000	USD	43,934	BNY Mellon	23/11/2022	(78)
EUR	6,076,000	GBP	5,196,162	Deutsche Bank	21/9/2022	52,343
EUR	1,860,000	USD	1,927,272	Barclays	21/9/2022	(64,045)
EUR	880,000	GBP	758,342	BNP Paribas	21/9/2022	880
EUR	810,000	GBP	692,591	Barclays	21/9/2022	7,115
EUR	980,000	USD	1,021,041	HSBC Bank	21/9/2022	(39,340)
EUR	1,654,000	USD	1,537,256	Citigroup	21/9/2022	(54,687)
EUR	6,977,000	USD	7,135,746	JP Morgan	21/9/2022	(146,636)
EUR	664,195	CHF	660,000	Société Générale	21/9/2022	(9,620)
EUR	453,563	CHF	450,000	HSBC Bank	21/9/2022	(5,855)
EUR	452,876	CHF	450,000	Bank of America	21/9/2022	(6,543)
EUR	490,000	USD	497,116	Morgan Stanley	21/9/2022	(6,266)
EUR	221,544	CHF	220,000	JP Morgan	21/9/2022	(3,060)
EUR	1,312,502	USD	1,320,686	Goldman Sachs	21/9/2022	(5,906)
EUR	2,038,488	USD	2,081,051	Deutsche Bank	21/9/2022	(39,026)
EUR	1,060,000	USD	1,092,761	BNP Paribas	21/9/2022	(30,922)
EUR	168,000	NOK	1,653,452	HSBC Bank	19/9/2022	2,178
EUR	172,000	USD	174,432	BNP Paribas	19/9/2022	(2,156)
EUR	174,000	USD	173,243	Citigroup	19/9/2022	1,036
EUR	290,000	USD	288,805	Société Générale	21/9/2022	1,698
EUR	84,000	USD	84,036	JP Morgan	19/9/2022	99
GBP	2,819,293	EUR	3,285,000	Deutsche Bank	21/9/2022	(16,710)
GBP	980,118	EUR	1,125,000	Goldman Sachs	21/9/2022	11,239
GBP	302,844	EUR	350,000	Barclays	21/9/2022	1,080
GBP	302,747	EUR	350,000	BNP Paribas	21/9/2022	967
GBP	597,000	USD	728,719	BNY Mellon	21/9/2022	(35,435)
GBP	380,000	USD	452,237	Barclays	21/9/2022	(10,951)
GBP	680,000	USD	810,268	HSBC Bank	21/9/2022	(20,597)
GBP	180,000	USD	217,876	Deutsche Bank	21/9/2022	(8,846)
GBP	230,000	USD	280,609	Citigroup	21/9/2022	(13,515)
GBP	380,000	USD	450,912	Morgan Stanley	21/9/2022	(9,624)
GBP	510,000	USD	612,905	Goldman Sachs	21/9/2022	(20,652)
GBP	90,000	CHF	101,880	Bank of America	19/9/2022	338
GBP	240,000	USD	280,205	UBS	21/9/2022	(1,497)
IDR	5,983,024,462	USD	404,122	Bank of America	21/9/2022	(1,432)
JPY	156,473,113	USD	1,166,365	Goldman Sachs	21/9/2022	(37,325)
JPY	23,330,614	USD	174,000	Deutsche Bank	22/9/2022	(5,642)
KRW	220,473,114	USD	168,000	Goldman Sachs	19/9/2022	(3,430)
MXN	3,361,235	USD	168,000	Goldman Sachs	19/9/2022	(1,824)
TRY	507,360	USD	28,000	Deutsche Bank	29/9/2022	(652)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	13,304,557	EUR	12,560,750	BNP Paribas	21/9/2022	722,007
USD	276,808	CAD	354,000	JP Morgan	21/9/2022	7,292
USD	6,212,369	EUR	5,921,250	JP Morgan	21/9/2022	280,842
USD	1,600,188	EUR	1,540,000	Bank of America	21/9/2022	57,516
USD	208,000	TRY	4,070,560	Goldman Sachs	29/9/2022	(11,410)
USD	3,856,245	EUR	3,762,848	Citigroup	21/9/2022	86,866
USD	126,094	EUR	120,000	HSBC Bank	21/9/2022	5,885
USD	612,678	EUR	583,000	BNY Mellon	21/9/2022	28,666
USD	1,050,385	GBP	880,000	Goldman Sachs	21/9/2022	28,459
USD	1,136,757	EUR	1,115,000	Barclays	21/9/2022	19,822
USD	833,242	GBP	690,000	Deutsche Bank	21/9/2022	31,959
USD	563,595	EUR	560,000	UBS	21/9/2022	2,623
USD	4,237,137	EUR	4,213,024	Morgan Stanley	21/9/2022	16,801
USD	935,625	EUR	920,000	Deutsche Bank	21/9/2022	14,028
USD	462,225	GBP	390,000	State Street	21/9/2022	9,326
USD	30,072	EUR	29,152	RBS	21/9/2022	869
USD	168,000	BRL	895,760	Citigroup	2/9/2022	(5,048)
USD	228,000	BRL	1,191,012	JP Morgan	4/10/2022	(1,619)
USD	287,358	EUR	280,000	Société Générale	21/9/2022	6,872
USD	170,000	BRL	895,715	BNP Paribas	2/9/2022	(3,039)
USD	77,604	MXN	1,582,000	Goldman Sachs	13/9/2022	(700)
USD	1,156,000	JPY	152,335,368	Morgan Stanley	21/9/2022	56,816
USD	87,015	EUR	84,000	BNP Paribas	19/9/2022	2,881
USD	194,000	COP	820,764,700	Citigroup	19/9/2022	9,246
USD	11,382	EUR	11,000	State Street	21/9/2022	363
USD	665,822	EUR	652,000	Bank of America	19/9/2022	12,780
USD	364,477	GBP	300,790	Morgan Stanley	21/9/2022	15,176
USD	23,267	GBP	19,210	Barclays	21/9/2022	958
USD	387,055	GBP	320,000	Citigroup	21/9/2022	15,446
USD	168,000	MXN	3,396,546	Deutsche Bank	19/9/2022	78
USD	116,000	CLP	104,284,000	Citigroup	22/9/2022	504
USD	127,506	MXN	2,601,516	HSBC Bank	23/11/2022	519
USD	636,663	MXN	12,822,000	HSBC Bank	13/9/2022	2,011
USD	227,424	COP	996,571,000	JP Morgan	23/11/2022	5,822
USD	173,866	AUD	250,000	JP Morgan	19/9/2022	2,480
USD	168,000	KRW	222,146,400	Citigroup	19/9/2022	2,182
USD	228,000	BRL	1,173,777	HSBC Bank	4/10/2022	3,101
USD	58,000	BRL	295,297	JP Morgan	4/10/2022	1,420
ZAR	2,794,317	USD	170,000	HSBC Bank	19/9/2022	(6,471)
ZAR	1,939,056	USD	116,000	Bank of America	19/9/2022	(2,522)
未實現淨增值						916,041
歐元避險股份類別						
EUR	52,126,513	USD	53,263,820	BNY Mellon	15/9/2022	(1,067,368)
USD	733,251	EUR	732,009	BNY Mellon	15/9/2022	272
未實現淨減值						(1,067,096)
英鎊避險股份類別						
GBP	72,829	USD	88,240	BNY Mellon	15/9/2022	(3,675)
USD	1,510	GBP	1,268	BNY Mellon	15/9/2022	39
未實現淨減值						(3,636)
未實現淨減值總額 (美金曝險部位 - 美金 150,769,179)						(154,691)

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
15	EUR	Euro Bund	2022 年 9 月	2,224,258	(3,812)
(5)	EUR	Euro BUXL	2022 年 9 月	831,158	26,303
(198)	EUR	Euro Schatz	2022 年 9 月	21,523,951	62,243

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
(48)	EUR	Euro-BTP	2022 年 9 月	5,763,442	149,972
(14)	JPY	Japanese 10 Year Bond (OSE)	2022 年 9 月	15,081,732	14,841
129	USD	US Long Bond (CBT)	2022 年 12 月	17,580,281	(125,332)
67	USD	US Treasury 10 Year Note (CBT)	2022 年 12 月	7,846,328	(45,453)
(12)	USD	US Ultra 10 Year Note	2022 年 12 月	1,505,438	5,859
130	USD	US Ultra Bond (CBT)	2022 年 12 月	19,585,312	52,821
(65)	USD	US Treasury 2 Year Note (CBT)	2022 年 12 月	13,543,867	(6,601)
450	USD	US Treasury 5 Year Note (CBT)	2022 年 12 月	49,904,297	(155,162)
(54)	EUR	3 Month EURIBOR	2023 年 3 月	13,199,910	69,978
242	USD	3 Month SOFR	2023 年 3 月	58,237,300	(67,983)
20	GBP	3 Month SONIA	2023 年 3 月	5,591,814	(29,921)
632	USD	3 Month SOFR	2023 年 6 月	151,917,000	(460,602)
(242)	USD	3 Month SOFR	2023 年 9 月	58,197,975	80,628
(243)	USD	3 Month SOFR	2023 年 12 月	58,529,587	188,357
(403)	USD	3 Month SOFR	2024 年 6 月	97,450,437	663,198
54	EUR	3 Month EURIBOR	2025 年 3 月	13,214,767	(13,068)
合計				611,728,854	406,266

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD 92,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	503	6,152
CDS	USD 92,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	448	6,152
CDS	USD 55,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	214	3,678
CDS	USD 101,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	432	6,754
CDS	USD 109,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	3	1,280
CDS	USD 110,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	3	1,292
CDS	USD 110,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	3	1,292
CDS	USD 107,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	26	1,256
CDS	USD 150,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	37	1,761
CDS	USD 66,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	16	775
CDS	USD 1,691,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/6/2027	18,183	113,082
CDS	USD 90,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(585)	6,019
CDS	USD 90,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(549)	6,019
CDS	USD 124,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(732)	8,292
CDS	USD 208,645	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Credit Suisse	17/9/2058	(2,482)	(232)
CDS	USD (29,326)	Fund provides default protection on CMBX.NA.6.BBB-; and receives Fixed 3%	Credit Suisse	11/5/2063	(3,788)	(6,279)
CDS	USD 158,968	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Deutsche Bank	17/9/2058	(1,918)	(177)
CDS	USD (160,000)	Fund provides default protection on CMBX.NA.10.A; and receives Fixed 2%	Deutsche Bank	17/11/2059	754	(6,595)
CDS	USD (80,000)	Fund provides default protection on CMBX.NA.10.A; and receives Fixed 2%	Deutsche Bank	17/11/2059	438	(3,298)
CDS	USD 14,785	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	(6)	(3)

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD 34,300	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	3	(8)
CDS	USD (2,880,900)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(19,447)	(29,530)
CDS	USD 90,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(1,152)	6,019
CDS	USD 90,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(1,222)	6,019
CDS	USD 124,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(1,684)	8,292
CDS	USD 233,000	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	6,321	5,084
CDS	USD 177,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	3,623	12,692
CDS	USD 336,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(1,330)	2,478
CDS	EUR (205,000)	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	(7,301)	(6,231)
CDS	USD 389,300	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(991)	958
CDS	USD 82,200	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	1,609	6,252
CDS	USD 54,800	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	1,250	4,168
CDS	USD (60,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(3,047)	(9,710)
CDS	USD (40,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	JP Morgan	17/9/2058	2,587	(6,473)
CDS	USD 29,326	Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3%	JP Morgan	11/5/2063	3,666	6,279
CDS	USD 616,307	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2027	13,075	16,669
CDS	USD (35,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(3,883)	(5,664)
CDS	USD (60,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(9,763)	(9,710)
CDS	USD (50,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	5,171	(8,091)
CDS	USD 109,290	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(1,300)	(122)
CDS	USD 327,871	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(4,281)	(365)
CDS	USD 7,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	761	1,133
IRS	CLP 818,409,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	77,881	77,881
IRS	CLP 818,409,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(79,230)	(79,230)
IRS	PLN 2,018,500	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.15%	Bank of America	11/4/2024	5,575	5,575
IRS	MXN 14,828,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 9.51%	Bank of America	18/7/2024	(1,607)	(1,607)
IRS	GBP 4,040,000	Fund receives Fixed 2.5975%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2024	(69,985)	(69,985)
IRS	PLN 2,670,000	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.3%	Bank of America	4/8/2024	5,628	5,628
IRS	GBP 4,040,000	Fund receives Fixed 2.83697%; and pays Floating GBP SONIA 1 Day	Bank of America	10/8/2024	(59,241)	(59,241)
IRS	USD 15,085,000	Fund receives Fixed 3.23875%; and pays Floating USD SOFR 1 Day	Bank of America	18/8/2024	(83,672)	(83,672)
IRS	BRL 689,851	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	(1,061)	(1,061)
IRS	GBP 4,330,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.9%	Bank of America	4/8/2027	34,397	34,397
IRS	GBP 4,340,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.98697%	Bank of America	10/8/2027	30,602	30,602

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	USD 9,090,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.59625%	Bank of America	18/8/2029	206,602	206,602
IRS	EUR 56,118	Fund receives Fixed 1.52196%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(3,453)	(3,453)
IRS	EUR 295,416	Fund receives Fixed 1.52201%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(18,174)	(18,174)
IRS	EUR 998,546	Fund receives Fixed 1.53779%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(60,213)	(60,213)
IRS	EUR 500,834	Fund receives Fixed 1.54832%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(29,794)	(29,794)
IRS	EUR 295,400	Fund receives Fixed 1.55487%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(17,423)	(17,423)
IRS	EUR 998,546	Fund receives Fixed 1.55937%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(58,550)	(58,550)
IRS	EUR 998,971	Fund receives Fixed 1.56841%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(57,878)	(57,878)
IRS	EUR 498,986	Fund receives Fixed 1.59176%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(28,011)	(28,011)
IRS	EUR 195,812	Fund receives Fixed 1.64456%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(10,194)	(10,194)
IRS	EUR 195,812	Fund receives Fixed 1.6463%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(10,168)	(10,168)
IRS	EUR 395,579	Fund receives Fixed 1.64714%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(20,515)	(20,515)
IRS	EUR 201,746	Fund receives Fixed 1.68867%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(9,816)	(9,816)
IRS	EUR 800,000	Fund receives Fixed 1.8183%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(30,920)	(30,920)
IRS	JPY 64,594,860	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.855%	Bank of America	15/2/2031	17,756	17,756
IRS	EUR 948,000	Fund receives Fixed 1.9495%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(32,081)	(32,081)
IRS	EUR 948,000	Fund receives Fixed 2.1035%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(20,260)	(20,260)
IRS	MXN 1,981,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 7.6%	Bank of America	1/1/2032	(7,404)	(7,404)
IRS	MXN 2,956,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 7.565%	Bank of America	12/1/2032	(11,382)	(11,382)
IRS	JPY 162,353,850	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.298%	Bank of America	7/4/2032	11,118	11,118
IRS	JPY 163,700,199	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.30125%	Bank of America	7/4/2032	10,847	10,847
IRS	JPY 163,070,583	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3029%	Bank of America	7/4/2032	10,622	10,622
IRS	JPY 160,508,045	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.306%	Bank of America	7/4/2032	10,116	10,116
IRS	JPY 142,337,323	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3058%	Bank of America	7/4/2032	8,990	8,990
IRS	MXN 3,228,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 8.955%	Bank of America	21/4/2032	1,853	1,853
IRS	JPY 98,640,500	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3935%	Bank of America	2/5/2032	552	552
IRS	JPY 49,146,500	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.396%	Bank of America	2/5/2032	190	190
IRS	JPY 182,327,027	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.42%	Bank of America	14/6/2032	(1,785)	(1,785)
IRS	JPY 205,602,817	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.424%	Bank of America	14/6/2032	(2,585)	(2,585)
IRS	EUR 274,000	Fund receives Fixed 2.4425%; and pays Floating EUR EURIBOR 6 Month	Bank of America	14/7/2032	(1,371)	(1,371)
IRS	EUR 1,100,000	Fund receives Fixed 2.1495%; and pays Floating EUR EURIBOR 1 Day	Bank of America	27/8/2032	(3,737)	(3,737)
IRS	EUR 700,000	Fund receives Fixed 2.2185%; and pays Floating EUR EURIBOR 1 Day	Bank of America	1/9/2032	(330)	(330)
IRS	USD 1,910,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6925%	Bank of America	1/9/2032	3,371	3,371

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	JPY 63,948,911	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.861%	Bank of America	9/5/2052	16,848	16,848
IRS	JPY 66,894,500	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.809%	Bank of America	30/5/2052	24,373	24,373
IRS	JPY 33,447,250	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.83%	Bank of America	30/5/2052	10,846	10,846
IRS	JPY 33,447,250	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.867%	Bank of America	30/5/2052	8,484	8,484
IRS	EUR 1,050,250	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.1235%	Bank of America	10/6/2052	4,779	4,779
IRS	EUR 1,050,250	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.148%	Bank of America	10/6/2052	3,216	3,216
IRS	EUR 1,050,250	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.166%	Bank of America	10/6/2052	1,432	2,067
IRS	USD 1,375,000	Fund receives Fixed 2.51%; and pays Floating USD SOFR 1 Day	Bank of America	18/8/2052	(41,392)	(41,392)
IRS	EUR 1,050,250	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.135%	Bank of America	19/8/2052	2,960	3,487
IRS	EUR 1,069,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.1%	Bank of America	20/8/2052	5,808	5,808
IRS	EUR 3,207,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.16%	Bank of America	20/8/2052	5,764	5,764
IRS	EUR 3,207,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.175%	Bank of America	20/8/2052	2,849	2,849
IRS	EUR 790,350	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.2422%	Bank of America	2/9/2052	(2,592)	(2,592)
IRS	BRL 966,000	Fund receives Fixed 11.694%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	(1,310)	(1,310)
合計 (美金曝險部位 - 美金 94,065,481)					(259,010)	(104,154)

CDS: 信用違約交換
IRS: 利率交換

2022 年 8 月 31 日止之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
5,470,000	Put	OTC EUR/USD	BNP Paribas	EUR 0.985	13/10/2022	(2,971)	45,007
4,600,000	Put	OTC EUR/USD	BNP Paribas	EUR 1	2/11/2022	20,610	70,991
582,000	Call	OTC USD/CNH	Citibank	USD 6.85	20/9/2022	3,171	5,482
276,000	Put	OTC USD/JPY	Citibank	USD 127	21/9/2022	(1,953)	8
522,000	Put	OTC EUR/USD	Citibank	EUR 0.98	22/9/2022	(2,015)	1,961
504,000	Call	OTC AUD/USD	Deutsche Bank	AUD 0.702	15/9/2022	(2,150)	831
11,153,000	Put	OTC EUR/USD	Deutsche Bank	EUR 0.99	29/9/2022	(4,394)	85,217
504,000	Call	OTC USD/CNH	Goldman Sachs	USD 6.83	28/9/2022	3,189	6,175
40,000	Put	OTC USD/JPY	Goldman Sachs	USD 122	8/12/2022	(3,578)	978
4,710,000	Put	OTC USD/JPY	JP Morgan	USD 126.5	8/9/2022	(28,863)	-
348,000	Put	OTC USD/ZAR	JP Morgan	USD 16.9	20/10/2022	(1,506)	5,599
224,000	Call	OTC USD/CLP	Morgan Stanley	USD 70	8/9/2022	(2,311)	6
224,000	Put	OTC USD/CLP	Morgan Stanley	USD 970	8/9/2022	11,332	17,375
4,121,000	Put	OTC USD/JPY	Morgan Stanley	USD 126.5	12/9/2022	(28,145)	2
506,000	Put	OTC USD/JPY	Morgan Stanley	USD 134	26/10/2022	(3,996)	3,761
合計 (美金曝險部位 - 美金 7,600,073)						(43,580)	243,393

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
(5,470,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.965	13/10/2022	1,300	(22,406)
(4,600,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.98	2/11/2022	(8,520)	(39,979)
(582,000)	Call	OTC USD/CNH	Citibank	USD 6.95	20/9/2022	(722)	(1,607)
(696,000)	Put	OTC EUR/USD	Citibank	EUR 0.95	22/9/2022	1,096	(460)

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(756,000)	Call	OTC AUD/USD	Deutsche Bank	AUD 0.716	15/9/2022	1,273	(264)
(11,153,000)	Put	OTC EUR/USD	Deutsche Bank	EUR 0.96	29/9/2022	17,845	(14,732)
(504,000)	Call	OTC USD/CNH	Goldman Sachs	USD 6.93	28/9/2022	(710)	(2,255)
(522,000)	Put	OTC USD/ZAR	JP Morgan	USD 16.35	20/10/2022	1,129	(3,222)
(232,000)	Call	OTC USD/ZAR	JP Morgan	USD 18	20/10/2022	287	(1,939)
(224,000)	Call	OTC USD/CLP	Morgan Stanley	USD 40	8/9/2022	3,499	(20)
(336,000)	Put	OTC USD/CLP	Morgan Stanley	USD 920	8/9/2022	(7,178)	(10,106)
(506,000)	Put	OTC USD/JPY	Morgan Stanley	USD 130	26/10/2022	2,346	(1,396)
(3)	Put	US Treasury 5 Year Note	Exchange Traded	USD 111.25	23/9/2022	(358)	(2,531)
(241)	Call	3 Month SOFR	Exchange Traded	USD 96.25	10/3/2023	56,724	(171,712)
(241)	Put	3 Month SOFR	Exchange Traded	USD 96.25	10/3/2023	(11,057)	(233,469)
合計 (美金曝險部位 - 美金 60,541,424)						56,954	(506,098)

至 2022 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
USD 6,842,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.48% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Goldman Sachs	10/8/2023	132,635	370,053
USD 6,842,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.51% Fixed semi-annually from 14/8/2024	Goldman Sachs	10/8/2023	136,109	359,501
合計 (美金曝險部位 - 美金 8,561,478)				268,744	729,554

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
USD (8,316,003)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.41% Fixed semi-annually from 14/2/2023	Bank of America	10/8/2023	122,365	(168,695)
USD (8,316,003)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.41% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Bank of America	10/8/2023	(189,502)	(480,562)
USD (821,352)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.855% Fixed semi-annually from 28/2/2026; and pays Floating USD SOFR annually from 28/8/2026	Bank of America	26/8/2025	904	(43,039)
USD (821,352)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/8/2026; and pays 2.855% Fixed semi-annually from 28/2/2026	Bank of America	26/8/2025	(2,736)	(46,678)
USD (703,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.15% Fixed semi-annually from 18/12/2025; and pays Floating USD SOFR annually from 18/6/2026	Deutsche Bank	16/6/2025	10,021	(29,523)
USD (703,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/6/2026; and pays 3.15% Fixed semi-annually from 18/12/2025	Deutsche Bank	16/6/2025	(9,568)	(49,112)
USD (470,361)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.555% Fixed semi-annually from 30/1/2026	Deutsche Bank	28/7/2025	3,377	(20,753)
USD (142,189)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.555% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Deutsche Bank	28/7/2025	(1,713)	(9,007)
USD (142,189)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.555% Fixed semi-annually from 30/1/2026	Deutsche Bank	28/7/2025	1,021	(6,274)
USD (470,361)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.555% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Deutsche Bank	28/7/2025	(5,667)	(29,797)
USD (14,781)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 31/7/2026; and pays 2.545% Fixed semi-annually from 31/1/2026	Deutsche Bank	29/7/2025	90	(647)
USD (14,781)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.545% Fixed semi-annually from 31/1/2026; and pays Floating USD SOFR annually from 31/7/2026	Deutsche Bank	29/7/2025	(205)	(942)

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
USD (650,254)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.545% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 31/7/2026	Deutsche Bank	29/7/2025	5,175	(27,013)
USD (650,254)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.484% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 31/7/2026	Deutsche Bank	29/7/2025	(10,934)	(43,122)
EUR (137,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.821% Fixed annually from 15/11/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/5/2023	Goldman Sachs	11/11/2022	2,399	(741)
EUR (137,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.821% Fixed annually from 15/11/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/5/2023	Goldman Sachs	11/11/2022	(5,361)	(8,224)
USD (8,316,003)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.515% Fixed semi-annually from 1/2/2024; and pays Floating USD SOFR annually from 1/8/2024	Goldman Sachs	28/7/2023	(140,131)	(432,438)
USD (8,316,003)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/8/2024; and pays 2.515% Fixed semi-annually from 1/2/2024	Goldman Sachs	28/7/2023	101,638	(190,670)
USD (61,612,893)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.48% Fixed annually from 14/8/2024; and pays Floating USD SOFR annually from 14/8/2024	Goldman Sachs	10/8/2023	(73,274)	(311,106)
USD (61,612,893)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.48% Fixed annually from 14/8/2024; and pays Floating USD SOFR annually from 14/8/2024	Goldman Sachs	10/8/2023	(90,543)	(311,106)
USD (4,555,929)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.1% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Goldman Sachs	10/8/2023	(25,828)	(129,589)
USD (4,555,929)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Goldman Sachs	10/8/2023	(19,410)	(116,223)
USD (29,981,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.77% Fixed semi-annually from 15/2/2024; and pays Floating USD SOFR annually from 15/8/2024	Goldman Sachs	11/8/2023	(55,355)	(181,275)
USD (29,981,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/8/2024; and pays 1.77% Fixed semi-annually from 15/2/2024	Goldman Sachs	11/8/2023	46,780	(51,408)
USD (284,379)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.555% Fixed semi-annually from 30/1/2026	Morgan Stanley	28/7/2025	2,155	(12,547)
USD (284,379)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.555% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Morgan Stanley	28/7/2025	(3,313)	(18,015)
USD (284,379)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.53% Fixed semi-annually from 30/1/2026	Morgan Stanley	28/7/2025	2,380	(12,280)
USD (284,379)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.53% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Morgan Stanley	28/7/2025	(3,649)	(18,309)
合計 (美金曝險部位 - 美金 98,530,995)				(338,884)	(2,749,095)

至 2022 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
	美國		
USD 1,878,000	Fannie Mae or Freddie Mac 1.5% TBA	1,696,407	0.30
USD 5,366,300	Fannie Mae or Freddie Mac 2% TBA	4,973,179	0.87
USD (4,146,000)	Fannie Mae or Freddie Mac 2% TBA	(3,585,156)	(0.63)
USD (1,108,500)	Fannie Mae or Freddie Mac 2.5% TBA	(1,054,207)	(0.18)
USD (563,000)	Fannie Mae or Freddie Mac 3% TBA	(547,497)	(0.09)

至 2022 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
USD 2,354,645	Fannie Mae or Freddie Mac 3% TBA	2,189,360	0.38
USD (109,000)	Fannie Mae or Freddie Mac 3.5% TBA	(107,395)	(0.02)
USD 23,031	Fannie Mae or Freddie Mac 3.5% TBA	22,052	0.00
USD 1,610,998	Fannie Mae or Freddie Mac 4% TBA	1,579,407	0.28
USD (2,450,000)	Fannie Mae or Freddie Mac 4.5% TBA	(2,444,306)	(0.43)
USD 5,604,000	Fannie Mae or Freddie Mac 5% TBA	5,673,503	0.99
USD 3,841,500	Ginnie Mae 2% TBA	3,408,581	0.60

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2022 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
USD 2,644,200	Ginnie Mae 2.5% TBA	2,418,358	0.42
USD 2,738,205	Ginnie Mae 3% TBA	2,580,223	0.45
USD 200,000	Ginnie Mae 3.5% TBA	193,430	0.03
USD 1,271,500	Ginnie Mae 4% TBA	1,257,941	0.22
USD 282,000	Ginnie Mae 4.5% TBA	282,843	0.05
USD 287,000	Ginnie Mae 5% TBA	291,602	0.05
USD 11,844,308	Fannie Mae or Freddie Mac 2% TBA	10,244,401	1.79
USD 2,833,900	Fannie Mae or Freddie Mac 2.5% TBA	2,541,377	0.44
USD 200,000	Ginnie Mae 2% TBA	177,430	0.03
USD (89,800)	Fannie Mae or Freddie Mac 1.5% TBA	(73,854)	(0.01)
USD (20,400,000)	Fannie Mae or Freddie Mac 4% TBA	(19,975,833)	(3.49)
USD (9,000,000)	Fannie Mae or Freddie Mac 4.5% TBA	(8,967,832)	(1.57)
USD 4,800,000	Fannie Mae or Freddie Mac 5% TBA	4,852,219	0.85
USD 579,181	Ginnie Mae 3.5% TBA	560,720	0.10
將予宣佈證券總額 (美金曝險部位 - 美金 81,699,112)		8,186,953	1.43

貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金）(US Dollar High Yield Bond Fund)

至 2022 年 8 月 31 日止之投資組合

持股量 說明		市場價值 (美金)	淨資產 %	持股量 說明		市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				USD 1,157,000	Weatherford International 6.5% 15/9/2028	1,092,179	0.05
基金				USD 2,158,000	Weatherford International 8.625% 30/4/2030	1,960,575	0.08
145,000	愛爾蘭 iShares USD High Yield Corp Bond UCITS ETF~	13,173,250	0.56	USD 124,000	Weatherford International 11% 1/12/2024	126,470	0.01
總基金數		13,173,250	0.56	15,320,049 0.64			
普通股（股份）				加拿大			
300,630	開曼群島 Diversey	1,890,963	0.08	USD 1,558,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	1,397,144	0.06
260,348	法國 Constellium	3,483,457	0.15	USD 1,343,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	1,102,589	0.05
3,824	英國 Liberty Global	78,698	0.00	USD 2,395,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	2,152,578	0.09
35,043	Sensata Technologies	1,423,096	0.06	USD 1,135,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	1,142,673	0.05
		1,501,794	0.06	USD 2,611,000	Air Canada 3.875% 15/8/2026	2,314,687	0.10
1,815	美國 AZEK	33,051	0.00	USD 849,000	ATS Automation Tooling Systems 4.125% 15/12/2028	747,991	0.03
7,658	Block	541,114	0.02	USD 5,483,000	Bombardier 6% 15/2/2028	4,861,702	0.21
15,392	Cheniere Energy	2,435,322	0.10	USD 9,354,000	Bombardier 7.125% 15/6/2026	8,851,139	0.38
32,950	Chesapeake Energy	3,213,943	0.14	USD 490,000	Bombardier 7.45% 1/5/2034	456,495	0.02
516,031	Clear Channel Outdoor	882,413	0.04	USD 358,000	Bombardier 7.5% 15/3/2025	352,379	0.01
65,885	CommScope	728,688	0.03	USD 2,664,000	Bombardier 7.875% 15/4/2027	2,541,356	0.11
21,747	Devon Energy	1,516,418	0.07	USD 3,029,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	2,335,609	0.10
148,430	Element Solutions	2,778,609	0.12	USD 1,580,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	1,257,933	0.05
132,528	Informatica	2,964,651	0.13	USD 4,857,000	Clarios Global 6.75% 15/5/2025	4,841,207	0.21
45,992	Syneos Health	2,813,331	0.12	EUR 334,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	310,336	0.01
31,613	Targa Resources	2,116,807	0.09	USD 8,680,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	8,593,808	0.36
3,677	Twilio	267,061	0.01	USD 20,538,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	20,136,055	0.85
83,598	Uber Technologies	2,474,501	0.10	USD 1,542,000	ERO Copper 6.5% 15/2/2030	1,157,464	0.05
		22,765,909	0.97	USD 953,000	Garda World Security 4.625% 15/2/2027	848,456	0.04
普通股（股份）總額		29,642,123	1.26	USD 251,000	GFL Environmental 3.5% 1/9/2028	217,602	0.01
債券				USD 876,000	GFL Environmental 3.75% 1/8/2025	822,454	0.03
USD 3,391,000	澳洲 FMG Resources August 2006 Pty 6.125% 15/4/2032	3,148,577	0.13	USD 4,181,000	GFL Environmental 4% 1/8/2028	3,550,798	0.15
USD 1,039,000	Mineral Resources 8% 1/11/2027	1,044,506	0.04	USD 643,000	GFL Environmental 4.25% 1/6/2025	616,179	0.03
USD 1,057,000	Mineral Resources 8.5% 1/5/2030	1,066,474	0.05	USD 1,232,000	GFL Environmental 4.375% 15/8/2029	1,049,054	0.04
		5,259,557	0.22	USD 1,961,000	GFL Environmental 4.75% 15/6/2029	1,709,482	0.07
EUR 200,000	奧地利 ams-OSRAM 0% 5/3/2025	159,567	0.01	USD 1,575,000	GFL Environmental 5.125% 15/12/2026	1,523,973	0.06
EUR 200,000	ams-OSRAM 2.125% 3/11/2027	143,141	0.00	USD 2,709,000	Husky III 13% 15/2/2025	2,582,639	0.11
		302,708	0.01	USD 1,245,000	Masonite International 3.5% 15/2/2030	1,007,761	0.04
USD 1,051,000	百慕達 Nabors Industries 7.25% 15/1/2026	966,325	0.04	USD 260,000	Masonite International 5.375% 1/2/2028	241,255	0.01
USD 2,200,000	Nabors Industries 7.5% 15/1/2028	1,992,815	0.08	USD 1,343,000	Mattamy 4.625% 1/3/2030	1,085,918	0.05
USD 5,328,000	NCL 5.875% 15/3/2026	4,347,555	0.18	USD 956,000	Mattamy 5.25% 15/12/2027	843,179	0.03
USD 1,001,000	NCL 7.75% 15/2/2029	820,820	0.03	USD 4,829,000	New Gold 7.5% 15/7/2027	3,733,783	0.16
USD 1,328,000	NCL Finance 6.125% 15/3/2028	1,031,172	0.04	USD 1,692,000	NOVA Chemicals 4.875% 1/6/2024	1,626,983	0.07
USD 1,750,000	OHA Credit Funding 11 4.705% 19/7/2033	1,650,300	0.07	USD 1,836,000	Open Text 3.875% 1/12/2029	1,488,186	0.06
USD 1,623,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	1,331,838	0.06	USD 1,407,000	Parkland 5.875% 15/7/2027	1,348,560	0.06

貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金） (US Dollar High Yield Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 950,000	Quebecor Media 5.75% 15/1/2023	953,553	0.04	EUR 175,000	賽普勒斯 Bank of Cyprus 2.5% 24/6/2027	138,640	0.01
USD 658,000	Tervita 11% 1/12/2025	719,293	0.03		芬蘭		
USD 8,488,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	7,715,083	0.33	EUR 200,000	Citycon 4.496% 22/2/2171	151,145	0.01
USD 1,315,000	Vermilion Energy 6.875% 1/5/2030	1,286,603	0.05	EUR 175,000	Finnair 4.25% 19/5/2025	141,642	0.01
USD 1,507,000	Videotron 3.625% 15/6/2029	1,252,723	0.05	USD 1,044,000	Nokia 6.625% 15/5/2039	1,053,234	0.04
		100,776,662	4.26		法國		
USD 1,000,000	開曼群島			EUR 3,301	Accor 0.7% 7/12/2027	140,488	0.01
	AGL CLO 17 8.823% 21/1/2035	927,289	0.04	EUR 400,000	Air France-KLM 3.875% 1/7/2026	345,169	0.02
USD 1,500,000	AGL CLO 5 9.16% 20/7/2034	1,396,931	0.06	EUR 198,000	Altice France 2.5% 15/1/2025	180,561	0.01
USD 1,250,000	Aimco CLO 12 5.381% 17/1/2032	1,164,111	0.05	EUR 294,000	Altice France 4.25% 15/10/2029*	233,804	0.01
USD 1,000,000	Allegany Park CLO 5.577% 20/1/2035	926,221	0.04	USD 1,295,000	Altice France 5.125% 15/1/2029	1,010,628	0.04
USD 1,000,000	Allegany Park CLO 8.877% 20/1/2035	930,353	0.04	USD 1,940,000	Altice France 5.125% 15/7/2029	1,535,025	0.07
USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R 7.955% 13/4/2031	1,359,267	0.06	USD 4,808,000	Altice France 5.5% 15/10/2029	3,796,138	0.16
USD 1,500,000	Bain Capital Credit CLO 2019-2 5.89% 17/10/2032	1,365,423	0.06	EUR 500,000	Altice France 5.875% 1/2/2027	455,116	0.02
USD 3,000,000	Beechwood Park CLO 8.981% 17/1/2035	2,706,468	0.11	USD 4,491,000	Altice France 8.125% 1/2/2027	4,283,426	0.18
USD 2,000,000	Canyon Capital CLO 2022-1 3.731% 15/4/2035	1,865,851	0.08	EUR 156,000	CAB SELAS 3.375% 1/2/2028	130,695	0.01
USD 1,300,000	CIFC Funding 2013-III-R 5.683% 24/4/2031	1,226,724	0.05	EUR 200,000	Casino Guichard Perrachon 3.58% 7/2/2025	128,559	0.01
USD 1,000,000	CIFC Funding 2018-II 5.56% 20/4/2031	943,260	0.04	EUR 200,000	Casino Guichard Perrachon 3.992% 31/1/2171	75,044	0.00
USD 1,906,505	Global Aircraft Leasing 6.5% 15/9/2024	1,563,334	0.07	EUR 250,000	Casino Guichard Perrachon 5.25% 15/4/2027	141,792	0.01
USD 1,500,000	Goldentree Loan Management US Clo 8 5.81% 20/10/2034	1,460,800	0.06	EUR 100,000	Casino Guichard Perrachon 6.625% 15/1/2026	61,846	0.00
USD 1,800,000	Golub Capital Partners CLO 50B-R 5.927% 20/4/2035	1,711,797	0.07	EUR 200,000	CGG 7.75% 1/4/2027	177,335	0.01
USD 1,912,174	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	1,770,864	0.08	EUR 542,000	Chrome Bidco 3.5% 31/5/2028	476,808	0.02
USD 1,000,000	Invesco CLO 5.412% 15/7/2034	926,096	0.04	USD 6,102,000	Constellium 3.75% 15/4/2029	5,042,403	0.21
USD 3,000,000	Invesco CLO 2022-1 5.527% 20/4/2035	2,663,675	0.11	EUR 200,000	Constellium 4.25% 15/2/2026	186,152	0.01
USD 2,000,000	Invesco CLO 2022-1 8.777% 20/4/2035	1,845,970	0.08	USD 2,024,000	Constellium 5.625% 15/6/2028	1,853,233	0.08
USD 1,000,000	Madison Park Funding XXVIII 5.212% 15/7/2030	940,743	0.04	USD 2,476,000	Constellium 5.875% 15/2/2026	2,383,159	0.10
USD 1,000,000	Neuberger Berman Loan Advisers CLO 47 8.548% 14/4/2035	934,947	0.04	USD 2,075,000	Credit Agricole 4.75% 23/3/2171	1,629,819	0.07
USD 1,090,000	Palmer Square CLO 2018-2 5.54% 16/7/2031	1,039,745	0.04	EUR 200,000	Electricite de France 2.875% 15/3/2171	159,819	0.01
USD 1,500,000	Pikes Peak CLO 5 9.41% 20/4/2033	1,376,984	0.06	EUR 200,000	Electricite de France 3% 3/12/2170	149,664	0.01
USD 800,000	Sable International Finance 5.75% 7/9/2027	733,340	0.03	EUR 800,000	Electricite de France 3.375% 15/9/2170	595,457	0.02
USD 355,069	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	364,381	0.01	GBP 500,000	Electricite de France 6% 29/7/2171	512,370	0.02
USD 1,400,000	Symphony CLO XXIX 5.662% 15/1/2034	1,311,143	0.06	EUR 300,000	Faurecia 2.75% 15/2/2027*	247,778	0.01
USD 1,000,000	TICP CLO XI 8.71% 20/10/2031	934,434	0.04	EUR 182,000	Faurecia 3.75% 15/6/2028	150,646	0.01
USD 897,000	Transocean 11.5% 30/1/2027	864,551	0.04	EUR 372,000	Goldstory 5.375% 1/3/2026	328,379	0.01
		35,254,702	1.50	EUR 100,000	iliad 1.5% 14/10/2024	95,401	0.01
				EUR 100,000	iliad 1.875% 11/2/2028	83,734	0.00
				EUR 100,000	iliad 2.375% 17/6/2026	93,014	0.00
				EUR 100,000	Iliad 5.625% 15/10/2028	92,391	0.00
				USD 4,399,000	Iliad 6.5% 15/10/2026	4,025,569	0.17
				USD 5,158,000	Iliad 7% 15/10/2028	4,756,708	0.20
				GBP 300,000	Korian 4.125% 15/6/2171	273,335	0.01
				EUR 600,000	La Financiere Atalian 5.125% 15/5/2025	573,154	0.02
				GBP 100,000	La Financiere Atalian 6.625% 15/5/2025	111,141	0.00
				EUR 252,000	Loxam 3.25% 14/1/2025	234,867	0.01
				EUR 115,000	Loxam 3.75% 15/7/2026	104,622	0.00
				EUR 200,000	Loxam 4.25% 15/4/2024	195,350	0.01
				EUR 201,000	Loxam 4.5% 15/2/2027	183,967	0.01
				EUR 100,000	Loxam 5.75% 15/7/2027	84,317	0.00

* 本證券全部或部分代表借貸證券。

貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金）(US Dollar High Yield Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 100,000	Novafives 5% 15/6/2025	66,999	0.00		愛爾蘭		
EUR 172,000	Paprec 3.5% 1/7/2028	142,879	0.01	EUR 200,000	AIB 6.25% 23/12/2170	190,682	0.01
EUR 168,000	Picard Groupe 3.875% 1/7/2026	149,450	0.01	EUR 245,000	Anchorage Capital Europe CLO 2 6.45% 15/4/2034	218,590	0.01
EUR 300,000	Quatrim 5.875% 15/1/2024*	274,099	0.01	EUR 183,000	Aqueduct European CLO 2-2017 4.4% 15/10/2030	157,705	0.01
EUR 900,000	RCI Banque 2.625% 18/2/2030	792,679	0.03	EUR 5,880,000	Aurium CLO II 2.15% 22/6/2034	5,449,294	0.23
EUR 200,000	Renault 2.375% 25/5/2026	175,591	0.01	EUR 5,100,000	Aurium CLO II 3.1% 22/6/2034	4,599,611	0.20
USD 941,000	SPCM 3.125% 15/3/2027	836,535	0.04	EUR 200,000	Aurium CLO II 6.08% 22/6/2034	170,267	0.01
EUR 146,000	Tereos Finance Groupe I 7.5% 30/10/2025	148,158	0.01	EUR 440,000	Avoca CLO XV 4.13% 15/4/2031	371,700	0.02
EUR 257,000	Vallourec 8.5% 30/6/2026	246,147	0.01	EUR 200,000	BBAM European CLO I 6.035% 22/7/2034	170,557	0.01
EUR 100,000	Verallia 1.875% 10/11/2031	75,890	0.00	EUR 300,000	Bilbao CLO I 4.777% 20/7/2031	253,306	0.01
		40,227,310	1.71	EUR 4,410,000	Cairn CLO VI 3.245% 25/7/2029	4,243,882	0.18
	德國			USD 439,000	Castlelake Aviation Finance 5% 15/4/2027	380,551	0.01
EUR 100,000	Bayer 4.5% 25/3/2082	91,229	0.00	EUR 2,700,000	Contego Clo V 1.8% 15/1/2031	2,574,374	0.11
EUR 328,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	296,696	0.01	EUR 1,920,000	Contego Clo V 2.65% 15/1/2031	1,753,391	0.07
USD 2,395,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	2,108,187	0.09	EUR 100,000	CVC Cordatus Loan Fund XX 5.61% 22/6/2034	83,622	0.00
EUR 800,000	Commerzbank 6.125% 9/4/2171	729,834	0.03	EUR 100,000	eircom Finance 1.75% 1/11/2024	96,370	0.00
EUR 200,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	166,814	0.01	EUR 100,000	Invesco Euro CLO 5.99% 15/7/2034	86,017	0.00
EUR 300,000	Deutsche Bank 4% 24/6/2032	272,022	0.01	USD 646,000	James Hardie International Finance 5% 15/1/2028	595,670	0.03
EUR 200,000	Deutsche Lufthansa 2.875% 11/2/2025	182,691	0.01	USD 1,987,000	Jazz 4.375% 15/1/2029	1,791,181	0.08
EUR 200,000	Deutsche Lufthansa 2.875% 16/5/2027	162,184	0.01	USD 4,031,000	LCPR Senior Secured Financing 5.125% 15/7/2029	3,472,686	0.15
EUR 400,000	Deutsche Lufthansa 3.5% 14/7/2029	312,024	0.01	USD 2,308,000	LCPR Senior Secured Financing 6.75% 15/10/2027	2,182,214	0.09
EUR 400,000	Deutsche Lufthansa 3.75% 11/2/2028	331,927	0.01	EUR 2,810,000	Madison Park Euro Funding XI Designated Activity 2.171% 15/2/2031	2,658,633	0.11
EUR 300,000	DIC Asset 2.25% 22/9/2026	231,475	0.01	EUR 6,000,000	Madison Park Euro Funding XI Designated Activity 3.121% 15/2/2031	5,523,466	0.23
EUR 200,000	Douglas 6% 8/4/2026	164,734	0.01	USD 200,000	Motion Bondco 6.625% 15/11/2027	172,839	0.01
EUR 215,000	Gruenthal 3.625% 15/11/2026*	199,603	0.01	EUR 100,000	North Westerly VII ESG CLO 5.981% 15/5/2034	83,672	0.00
EUR 447,000	Gruenthal 4.125% 15/5/2028	411,200	0.02	EUR 200,000	Northwoods Capital 21 Euro 6.185% 22/7/2034	171,731	0.01
EUR 192,000	HT Troplast 9.25% 15/7/2025	168,850	0.01	EUR 200,000	Northwoods Capital 23 Euro 6.21% 15/3/2034	175,905	0.01
EUR 252,000	IHO Verwaltungs 3.875% 15/5/2027	209,113	0.01	EUR 298,000	OCP Euro CLO 2017-2 5% 15/1/2032	261,231	0.01
USD 200,000	IHO Verwaltungs 6% 15/5/2027	178,104	0.01	EUR 200,000	OCP Euro CLO 2017-2 6.4% 15/1/2032	152,727	0.01
EUR 700,000	Nidda Healthcare 3.5% 30/9/2024	646,641	0.03	EUR 100,000	OCP Euro CLO 2019-3 6.067% 20/4/2033	86,337	0.00
EUR 194,000	Nidda Healthcare 3.5% 30/9/2024	179,931	0.01	EUR 200,000	Providus Clo III 6.262% 18/7/2034	176,535	0.01
EUR 1,700,000	Novelis Sheet Ingot 3.375% 15/4/2029*	1,443,165	0.06	USD 3,329,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	2,839,581	0.12
EUR 229,000	PCF 4.75% 15/4/2026*	190,160	0.01			41,144,327	1.75
EUR 360,000	Renk 5.75% 15/7/2025	338,380	0.01		義大利		
EUR 607,000	Schenck Process 5.375% 15/6/2023	590,365	0.02	EUR 225,000	Autostrade per l'Italia 1.625% 25/1/2028	192,014	0.01
EUR 100,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	92,582	0.00	EUR 300,000	Autostrade per l'Italia 1.75% 1/2/2027	267,178	0.01
EUR 263,759	Techem Verwaltungsgesellschaft 674 6% 30/7/2026	248,022	0.01	EUR 487,000	Autostrade per l'Italia 2% 4/12/2028	408,019	0.02
EUR 566,000	Tele Columbus 3.875% 2/5/2025	483,612	0.02	EUR 458,000	Autostrade per l'Italia 2% 15/1/2030	372,185	0.02
EUR 270,000	TK Elevator Holdco 6.625% 15/7/2028	232,757	0.01	EUR 100,000	Banca Monte dei Paschi di Siena 3.625% 24/9/2024	90,540	0.00
USD 4,913,000	TK Elevator Holdco 7.625% 15/7/2028	4,407,947	0.19	EUR 650,000	Banco BPM 2.875% 29/6/2031	539,326	0.02
EUR 1,273,000	TK Elevator Midco 4.375% 15/7/2027	1,131,433	0.05				
EUR 300,000	ZF Finance 2% 6/5/2027	240,782	0.01				
EUR 300,000	ZF Finance 2.75% 25/5/2027	247,751	0.01				
		16,690,215	0.71				

* 本證券全部或部分代表借貸證券。

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金）(US Dollar High Yield Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 325,000	Cedacri Mergeco 4.946% 15/5/2028*	314,931	0.01	USD 1,750,000	Boyce Park Clo 6.798% 21/4/2035	1,610,411	0.07
EUR 350,000	Centurion Bidco 5.875% 30/9/2026	324,835	0.02	GBP 181,000	CPUK Finance 4.5% 28/8/2027	189,424	0.01
EUR 256,000	doValue 3.375% 31/7/2026	222,245	0.01	GBP 200,000	CPUK Finance 4.875% 28/2/2047	218,985	0.01
EUR 100,000	Fabric BC 4.707% 31/8/2026	99,420	0.00	GBP 605,000	Galaxy Bidco 6.5% 31/7/2026	611,601	0.03
USD 2,616,000	F-Brasile / F-Brasile US 7.375% 15/8/2026	2,129,189	0.09	GBP 129,000	Kane Bidco 6.5% 15/2/2027	133,422	0.01
EUR 249,000	FIS Fabbbrica Italiana Sintetici 5.625% 1/8/2027	218,290	0.01			4,605,845	0.20
EUR 200,000	Gamma Bidco 5.125% 15/7/2025	188,620	0.01	賴比瑞亞			
EUR 271,000	Gamma Bidco 6.25% 15/7/2025	262,877	0.01	USD 2,200,000	Royal Caribbean Cruises 5.375% 15/7/2027	1,718,394	0.07
EUR 216,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	178,907	0.01	USD 906,000	Royal Caribbean Cruises 5.5% 31/8/2026	733,645	0.03
EUR 123,000	Inter Media and Communication 6.75% 9/2/2027	113,318	0.01	USD 2,581,000	Royal Caribbean Cruises 5.5% 1/4/2028	1,990,622	0.08
USD 1,585,000	Intesa Sanpaolo 4.198% 1/6/2032	1,162,621	0.05	USD 2,170,000	Royal Caribbean Cruises 9.125% 15/6/2023	2,186,308	0.09
USD 1,160,000	Intesa Sanpaolo 4.95% 1/6/2042	758,265	0.03	USD 753,000	Royal Caribbean Cruises 10.875% 1/6/2023	767,141	0.03
GBP 150,000	Intesa Sanpaolo 5.148% 10/6/2030	148,090	0.01	USD 1,044,000	Royal Caribbean Cruises 11.5% 1/6/2025	1,110,618	0.05
USD 400,000	Intesa Sanpaolo 5.71% 15/1/2026	379,106	0.01	USD 1,329,000	Royal Caribbean Cruises 11.625% 15/8/2027	1,317,544	0.06
EUR 250,000	Intesa Sanpaolo 5.875% 1/3/2171	198,054	0.01			9,824,272	0.41
EUR 200,000	Intesa Sanpaolo 6.375% 30/9/2170	170,823	0.01	盧森堡			
EUR 100,000	Kedrion 3.375% 15/5/2026	103,318	0.00	EUR 400,000	ADLER 2.75% 13/11/2026	223,224	0.01
EUR 200,000	Nexi 0% 24/2/2028	148,918	0.01	EUR 300,000	ADLER 3.25% 5/8/2025	180,093	0.01
EUR 270,000	Poste Italiane 2.625% 24/6/2171	196,172	0.01	USD 1,721,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	1,564,372	0.07
EUR 354,000	Rekeep 7.25% 1/2/2026	319,281	0.01	EUR 291,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	236,308	0.01
EUR 867,000	Telecom Italia 1.625% 18/1/2029	648,509	0.03	USD 4,591,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	3,891,629	0.17
EUR 100,000	Telecom Italia 3% 30/9/2025	94,792	0.00	USD 5,609,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	4,695,865	0.20
EUR 100,000	Telecom Italia 3.625% 25/5/2026	95,784	0.00	GBP 104,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.875% 1/6/2028	98,849	0.00
EUR 358,000	Telecom Italia 4% 11/4/2024	354,376	0.02	EUR 200,000	Altice Financing 2.25% 15/1/2025	181,272	0.01
USD 785,000	Telecom Italia 5.303% 30/5/2024	754,534	0.03	EUR 461,000	Altice Financing 4.25% 15/8/2029	374,678	0.01
EUR 200,000	UniCredit 2.731% 15/1/2032	168,573	0.01	USD 1,780,000	Altice Financing 5% 15/1/2028	1,442,249	0.06
EUR 200,000	UniCredit 6.625% 3/12/2170	192,833	0.01	USD 6,621,000	Altice Financing 5.75% 15/8/2029	5,338,810	0.23
EUR 200,000	UniCredit 7.5% 3/6/2171	192,183	0.01	EUR 200,000	Altice France 8% 15/5/2027	164,427	0.01
EUR 100,000	Verde Bidco 4.625% 1/10/2026	84,367	0.00	EUR 100,000	Altice France 8% 15/5/2027	82,791	0.00
		12,092,493	0.52	USD 14,668,000	Altice France 10.5% 15/5/2027	12,736,375	0.54
牙買加				EUR 2,280,000	Aramark International Finance 3.125% 1/4/2025*	2,121,222	0.09
USD 2,078,000	Digicel International Finance / Digicel international 8.75% 25/5/2024	1,975,903	0.08	USD 5,900,795	ARD Finance 6.5% 30/6/2027	4,579,303	0.19
日本				EUR 100,000	Aroundtown 3.375% 23/12/2170	79,159	0.00
EUR 224,000	SoftBank 2.125% 6/7/2024	205,248	0.01	GBP 281,000	Aroundtown 4.75% 25/6/2171	262,998	0.01
EUR 236,000	SoftBank 2.875% 6/1/2027	188,531	0.01	EUR 132,000	BK LC Lux Finco1 5.25% 30/4/2029	113,659	0.01
EUR 500,000	SoftBank 3.125% 19/9/2025	440,260	0.02	USD 2,823,000	Camelot Finance 4.5% 1/11/2026	2,629,568	0.11
EUR 100,000	SoftBank 4.5% 20/4/2025	92,681	0.00	EUR 390,000	Cidron Aida Finco 5% 1/4/2028	344,320	0.01
EUR 535,000	SoftBank 4.75% 30/7/2025*	490,576	0.02	GBP 266,000	Cidron Aida Finco 6.25% 1/4/2028	264,804	0.01
EUR 200,000	SoftBank 5% 15/4/2028	166,700	0.00	EUR 137,000	Cirsa Finance International 4.5% 15/3/2027	115,748	0.01
USD 202,000	SoftBank 6% 19/1/2171	187,270	0.01				
		1,771,266	0.07				
澤西島							
USD 2,000,000	Boyce Park Clo 3.648% 21/4/2035	1,842,002	0.07				

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貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金）(US Dollar High Yield Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 329,000	Cirsa Finance International 4.75% 22/5/2025	305,295	0.01	EUR 235,000	Energizer Gamma Acquisition 3.5% 30/6/2029	186,906	0.01
EUR 84,917	Cirsa Finance International 6.25% 20/12/2023	83,689	0.00	EUR 400,000	Naturgy Finance 2.374% 23/2/2171	314,035	0.01
EUR 375,050	Codere Finance 2 Luxembourg 11% 30/9/2026	374,604	0.02	EUR 100,000	OI European 2.875% 15/2/2025	92,397	0.00
EUR 80,003	Codere Finance 2 Luxembourg 12.75% 30/11/2027	71,117	0.00	EUR 100,000	OI European 3.125% 15/11/2024	95,357	0.00
EUR 214,000	Cullinan Holdco 4.625% 15/10/2026	180,484	0.01	EUR 175,000	Repsol International Finance 3.75% 11/6/2171	161,726	0.01
EUR 300,000	Dana Financing Luxembourg 3% 15/7/2029	229,090	0.01	EUR 342,000	Repsol International Finance 4.247% 11/12/2170	300,320	0.01
EUR 300,000	European TopSoho 4% 18/10/2021***	230,834	0.01	EUR 300,000	Saipem Finance International 2.625% 7/1/2025*	268,371	0.01
USD 5,487,000	EverArc Escrow 5% 30/10/2029	4,700,329	0.20	EUR 200,000	Saipem Finance International 3.375% 15/7/2026*	167,348	0.01
EUR 712,000	Garfunkelux Holdco 3 6.75% 1/11/2025	632,404	0.03	USD 858,000	Sensata Technologies 4% 15/4/2029	750,784	0.03
GBP 256,000	Garfunkelux Holdco 3 7.75% 1/11/2025	264,146	0.01	USD 1,820,000	Sensata Technologies 5% 1/10/2025	1,786,535	0.08
USD 3,326,000	Herens Holdco 4.75% 15/5/2028	2,822,893	0.12	USD 973,000	Sensata Technologies 5.625% 1/11/2024	979,177	0.04
EUR 558,000	Herens Midco 5.25% 15/5/2029	409,254	0.02	USD 1,791,000	Sensata Technologies 5.875% 1/9/2030	1,752,959	0.07
USD 2,192,000	ION Trading Technologies 5.75% 15/5/2028	1,844,228	0.08	EUR 158,300	Summer BidCo 9% 15/11/2025	129,022	0.01
EUR 166,000	Kleopatra Finco 4.25% 1/3/2026*	141,211	0.01	EUR 100,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	74,537	0.00
EUR 100,000	Lincoln Financing 3.625% 1/4/2024	97,842	0.00	EUR 276,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	242,860	0.01
EUR 275,000	Lune 5.625% 15/11/2028	233,047	0.01	EUR 456,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	439,195	0.02
EUR 396,000	Monitchem HoldCo 3 5.25% 15/3/2025*	374,080	0.01	EUR 600,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	595,358	0.03
EUR 502,000	Rossini 6.75% 30/10/2025	502,216	0.02	USD 650,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	550,882	0.02
EUR 400,000	SES 2.875% 27/8/2171	329,482	0.01	USD 600,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	531,843	0.02
EUR 700,000	Summer BC Holdco B 5.75% 31/10/2026	646,935	0.03	USD 432,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	430,235	0.02
USD 2,413,000	Telecom Italia Capital 6% 30/9/2034	1,941,156	0.08	EUR 129,000	Titan II 5.125% 15/7/2029	110,035	0.01
USD 637,000	Telecom Italia Capital 6.375% 15/11/2033	533,061	0.02	USD 3,692,000	Trivium Packaging Finance 5.5% 15/8/2026	3,550,559	0.15
USD 775,000	Telecom Italia Capital 7.2% 18/7/2036	656,154	0.03	USD 8,905,000	Trivium Packaging Finance 8.5% 15/8/2027	8,458,851	0.36
USD 2,203,000	Telecom Italia Capital 7.721% 4/6/2038	1,898,986	0.08	EUR 552,000	United 4% 15/11/2027	446,573	0.02
EUR 183,000	Telecom Italia Finance 7.75% 24/1/2033	191,326	0.01	EUR 248,000	United 4.625% 15/8/2028	203,403	0.01
USD 1,000,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	920,000	0.04	EUR 335,000	United 4.875% 1/7/2024	317,047	0.01
		62,335,586	2.64	EUR 100,000	United 5.25% 1/2/2030	78,869	0.00
馬紹爾群島				USD 3,380,000	UPC Broadband Finco 4.875% 15/7/2031	2,927,976	0.12
USD 483,000	Danaos 8.5% 1/3/2028	485,111	0.02	EUR 100,000	Volkswagen International Finance 3.748% 28/12/2170	87,097	0.01
模里西斯				EUR 100,000	Volkswagen International Finance 4.375% 28/3/2171	84,350	0.00
USD 5,103,000	CA Magnum 5.375% 31/10/2026	4,618,215	0.20	EUR 170,000	VZ Secured Financing 3.5% 15/1/2032	133,883	0.01
荷蘭				EUR 100,000	ZF Europe Finance 2% 23/2/2026	84,933	0.01
EUR 200,000	Abertis Infraestructuras Finance 3.248% 24/2/2171	172,474	0.01	EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	79,729	0.00
EUR 332,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	315,443	0.01	USD 1,507,000	Ziggo 4.875% 15/1/2030	1,273,415	0.05
USD 3,698,000	Clear Channel International 6.625% 1/8/2025	3,520,348	0.15	USD 1,232,000	Ziggo Bond 5.125% 28/2/2030	981,152	0.04
EUR 236,000	Darling Global Finance 3.625% 15/5/2026	228,097	0.01	USD 680,000	Ziggo Bond 6% 15/1/2027	607,862	0.03
USD 4,639,000	Diamond BC 4.625% 1/10/2029	3,961,242	0.17			40,799,019	1.73
USD 3,887,000	Elastic 4.125% 15/7/2029	3,325,834	0.14				

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金）(US Dollar High Yield Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
巴拿馬				瑞士			
USD 4,983,000	Carnival 4% 1/8/2028	4,139,577	0.18	USD 1,774,000	Credit Suisse 5.25% 11/2/2171	1,337,109	0.05
USD 8,682,000	Carnival 5.75% 1/3/2027	6,861,385	0.29	USD 700,000	Credit Suisse 6.25% 18/12/2170	630,680	0.03
USD 3,451,000	Carnival 6% 1/5/2029	2,662,188	0.11	USD 200,000	Credit Suisse 7.25% 12/3/2171	165,122	0.01
USD 778,000	Carnival 7.625% 1/3/2026	663,735	0.03	USD 1,820,000	UBS 4.375% 10/8/2171	1,375,526	0.06
EUR 229,000	Carnival 7.625% 1/3/2026*	195,082	0.01			3,508,437	0.15
USD 2,941,000	Carnival 9.875% 1/8/2027	2,966,420	0.13	英國			
EUR 302,000	Carnival 10.125% 1/2/2026	314,312	0.01	USD 1,024,688	Ardonagh Midco 2 11.5% 15/1/2027	1,042,620	0.04
USD 7,428,000	Carnival 10.5% 1/2/2026	7,664,974	0.33	USD 4,605,000	Barclays 4.375% 15/12/2170	3,465,475	0.15
		25,467,673	1.09	USD 1,400,000	Barclays 5.2% 12/5/2026	1,392,395	0.06
波蘭				USD 1,545,000	Barclays 8% 15/12/2170	1,505,364	0.06
USD 983,000	Canpack / Canpack US 3.125% 1/11/2025	884,838	0.04	EUR 300,000	BCP V Modular Services Finance II 4.75% 30/11/2028	250,240	0.01
葡萄牙				GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	283,690	0.01
EUR 3,100,000	Banco Espirito Santo 2.625% 8/5/2017***	542,734	0.03	GBP 400,000	Bellis Acquisition 3.25% 16/2/2026	368,015	0.02
EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018***	770,332	0.03	GBP 350,000	Bellis Acquisition 4.5% 16/2/2026	326,811	0.01
		1,313,066	0.06	USD 200,000	British Telecommunications 4.25% 23/11/2081	175,508	0.01
羅馬尼亞				GBP 200,000	BUPA Finance 4% 24/3/2171	163,297	0.01
EUR 100,000	RCS & RDS 2.5% 5/2/2025	88,909	0.00	EUR 103,817	Codere New Topco 7.5% 30/11/2027	79,254	0.00
西班牙				GBP 314,000	Constellation Automotive Financing 4.875% 15/7/2027*	289,522	0.01
EUR 400,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2170	378,687	0.01	EUR 190,000	EC Finance 3% 15/10/2026	175,629	0.01
EUR 100,000	Banco de Sabadell 2% 17/1/2030	88,386	0.00	EUR 144,000	eG Global Finance 4.375% 7/2/2025	133,593	0.01
EUR 500,000	Banco de Sabadell 2.5% 15/4/2031	427,783	0.02	EUR 600,000	eG Global Finance 6.25% 30/10/2025	563,626	0.03
EUR 200,000	Banco Santander 4.375% 14/4/2171	170,535	0.01	USD 3,066,000	eG Global Finance 6.75% 7/2/2025	2,901,401	0.12
EUR 400,000	CaixaBank 6.375% 19/12/2170	397,611	0.02	USD 1,768,000	eG Global Finance 8.5% 30/10/2025	1,717,119	0.07
EUR 100,000	Cellnex Finance 1% 15/9/2027	83,003	0.00	GBP 100,000	Greene King Finance 3.28% 15/12/2034	94,996	0.00
EUR 1,700,000	Cellnex Telecom 0.75% 20/11/2031	1,292,251	0.06	GBP 100,000	Greene King Finance 3.56% 15/3/2036	95,190	0.01
EUR 100,000	Cellnex Telecom 1% 20/4/2027	85,285	0.01	USD 773,000	Harbour Energy 5.5% 15/10/2026	705,389	0.03
EUR 100,000	Cellnex Telecom 1.75% 23/10/2030	76,259	0.00	GBP 286,000	Heathrow Finance 4.125% 1/9/2029	281,071	0.01
EUR 426,000	Food Service Project 5.5% 21/1/2027*	373,250	0.02	GBP 100,000	Heathrow Finance 4.75% 1/3/2024	114,579	0.01
EUR 392,000	Grupo Antolin-Irausa 3.5% 30/4/2028	287,679	0.01	USD 965,000	HSBC 4.6% 17/6/2171	759,916	0.03
EUR 400,000	International Consolidated Airlines 1.125% 18/5/2028	263,429	0.01	USD 380,000	HSBC Bank 3.127% 19/12/2170	291,517	0.01
EUR 300,000	International Consolidated Airlines 2.75% 25/3/2025	263,354	0.01	GBP 100,000	Iceland Bondco 4.375% 15/5/2028	75,184	0.00
EUR 300,000	International Consolidated Airlines 3.75% 25/3/2029	222,345	0.01	GBP 300,000	Iceland Bondco 4.625% 15/3/2025*	254,313	0.01
EUR 193,000	Kaixo Bondco Telecom 5.125% 30/9/2029	158,438	0.01	GBP 320,000	Iron Mountain UK 3.875% 15/11/2025	339,109	0.01
EUR 538,000	Lorca Telecom Bondco 4% 18/9/2027	484,533	0.02	EUR 317,000	Jaguar Land Rover Automotive 4.5% 15/7/2028*	228,521	0.01
EUR 100,000	Tendam Brands 5% 15/9/2024	95,284	0.00	EUR 100,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	87,213	0.00
EUR 100,000	Tendam Brands 5.517% 15/9/2024	95,984	0.01	GBP 127,000	Jerrold Finco 4.875% 15/1/2026	126,260	0.01
		5,244,096	0.23	GBP 374,000	Market Bidco Finco 5.5% 4/11/2027	359,266	0.02
瑞典				USD 1,783,000	Merlin Entertainments 5.75% 15/6/2026	1,690,349	0.07
EUR 450,000	Fastighets Balder 2.873% 2/6/2081	318,422	0.01	GBP 250,000	National Express 4.25% 26/2/2171	261,656	0.01
EUR 500,000	Heimstaden Bostad 2.625% 1/5/2171	362,406	0.02				
EUR 300,000	Intrum 3.125% 15/7/2024	287,994	0.01				
EUR 251,000	Intrum 3.5% 15/7/2026	225,166	0.01				
EUR 200,000	Intrum 4.875% 15/8/2025	191,322	0.01				
EUR 542,000	Verisure 3.25% 15/2/2027	467,444	0.02				
EUR 100,000	Verisure 5% 15/4/2025	99,317	0.00				
EUR 156,000	Volvo Car 2.5% 7/10/2027	139,306	0.01				
		2,091,377	0.09				

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金）(US Dollar High Yield Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
GBP 200,000	Nationwide Building Society 5.75% 20/12/2170	205,697	0.01	USD 1,989,000	Advanced Drainage Systems 5% 30/9/2027	1,898,898	0.08
USD 600,000	Neptune Energy Bondco 6.625% 15/5/2025	581,060	0.03	USD 3,645,000	Advanced Drainage Systems 6.375% 15/6/2030	3,610,055	0.15
GBP 299,000	Ocado 3.875% 8/10/2026	275,843	0.01	USD 5,906,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	5,962,475	0.25
GBP 190,000	Premier Foods Finance 3.5% 15/10/2026	195,675	0.01	USD 1,467,000	Ahead DB 6.625% 1/5/2028	1,324,290	0.06
USD 215,000	Rolls-Royce 3.625% 14/10/2025	194,779	0.01	USD 3,436,000	AHP Health Partners 5.75% 15/7/2029	2,644,930	0.11
EUR 2,295,000	Rolls-Royce 4.625% 16/2/2026*	2,207,984	0.09	USD 676,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	606,680	0.03
USD 6,466,000	Rolls-Royce 5.75% 15/10/2027	5,891,431	0.25	USD 796,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	657,695	0.03
EUR 100,000	Sherwood Financing 4.5% 15/11/2026	84,371	0.00	USD 1,637,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	1,499,525	0.06
GBP 100,000	Sherwood Financing 6% 15/11/2026	94,140	0.00	USD 1,934,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	1,690,799	0.07
GBP 354,000	Stonegate Pub Financing 2019 8% 13/7/2025	377,827	0.02	USD 1,179,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	1,123,212	0.05
GBP 492,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	525,282	0.02	USD 849,000	Allegiant Travel 7.25% 15/8/2027	844,215	0.04
GBP 300,000	Thames Water Kemble Finance 4.625% 19/5/2026*	308,127	0.01	USD 10,432,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	9,449,106	0.40
GBP 300,000	Unique Pub Finance 6.464% 30/3/2032	413,081	0.02	USD 11,765,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	10,228,558	0.43
GBP 223,000	Very Funding 6.5% 1/8/2026*	193,326	0.01	USD 16,217,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	14,907,315	0.63
EUR 236,000	Virgin Media Finance 3.75% 15/7/2030	185,335	0.01	USD 6,821,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	5,119,015	0.22
USD 694,000	Virgin Media Secured Finance 4.5% 15/8/2030	576,563	0.02	USD 8,652,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	8,137,563	0.35
GBP 100,000	Virgin Media Secured Finance 5.25% 15/5/2029	103,384	0.00	USD 5,253,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	4,773,480	0.20
USD 200,000	Virgin Media Secured Finance 5.5% 15/5/2029	178,526	0.01	USD 1,459,000	Allison Transmission 5.875% 1/6/2029	1,382,986	0.06
GBP 200,000	Vmed O2 UK Financing I 4% 31/1/2029	197,389	0.01	USD 292,000	Ally Financial 5.75% 20/11/2025	295,235	0.01
USD 441,000	Vmed O2 UK Financing I 4.25% 31/1/2031	354,555	0.01	USD 1,419,000	AMC Entertainment 7.5% 15/2/2029	1,221,811	0.05
GBP 469,000	Vmed O2 UK Financing I 4.5% 15/7/2031	452,772	0.02	USD 789,000	AMC Networks 4.25% 15/2/2029	645,086	0.03
USD 2,371,000	Vmed O2 UK Financing I 4.75% 15/7/2031	1,925,309	0.08	USD 1,453,000	AMC Networks 4.75% 1/8/2025	1,351,108	0.06
EUR 300,000	Vodafone 2.625% 27/8/2080	269,711	0.01	USD 629,000	AMC Networks 5% 1/4/2024	614,162	0.03
EUR 300,000	Vodafone 3% 27/8/2080	241,019	0.01	USD 8,152,000	American Airlines 11.75% 15/7/2025	8,976,180	0.38
EUR 200,000	Vodafone 4.2% 3/10/2078	182,839	0.01	USD 2,492,870	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	2,382,331	0.10
USD 200,000	Vodafone 6.25% 3/10/2078	194,750	0.01	USD 7,586,145	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	6,893,442	0.29
		37,008,863	1.56	USD 602,000	American Builders & Contractors Supply 3.875% 15/11/2029	500,412	0.02
	美國			USD 846,000	American Builders & Contractors Supply 4% 15/1/2028	766,994	0.03
USD 268,000	1 Automotive 4% 15/8/2028	230,772	0.01	USD 740,000	AMN Healthcare 4% 15/4/2029	637,649	0.03
USD 714,000	180 Medical 3.875% 15/10/2029	622,660	0.03	USD 973,000	Amsted Industries 5.625% 1/7/2027	950,110	0.04
USD 286,000	Acadia Healthcare 5% 15/4/2029	266,428	0.01	USD 2,743,000	AmWINS 4.875% 30/6/2029	2,398,833	0.10
USD 778,000	Acadia Healthcare 5.5% 1/7/2028	733,331	0.03	USD 2,081,000	ANGI 3.875% 15/8/2028	1,587,477	0.07
USD 2,614,000	ACI Worldwide 5.75% 1 5/8/2026	2,600,433	0.11	USD 1,789,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	1,640,969	0.07
USD 1,699,000	Acrisure / Acrisure Finance 6% 1/8/2029	1,387,362	0.06				
USD 4,238,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	3,564,243	0.15				
USD 267,000	AdaptHealth 5.125% 1/3/2030	229,454	0.01				
USD 546,000	AdaptHealth 6.125% 1/8/2028	508,189	0.02				
USD 1,360,000	Adient US 9% 15/4/2025	1,409,517	0.06				
USD 66,000	ADT Security 4.125% 15/6/2023	65,571	0.00				
USD 347,000	ADT Security 4.875% 15/7/2032	293,108	0.01				

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貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金）(US Dollar High Yield Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,007,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	955,744	0.04	USD 31,000	Asbury Automotive 4.75% 1/3/2030	26,518	0.00
USD 573,000	Antero Resources 7.625% 1/2/2029	590,886	0.03	USD 1,245,000	Asbury Automotive 5% 15/2/2032	1,045,729	0.04
USD 1,447,000	Apache 4.25% 15/1/2030	1,304,759	0.06	USD 2,260,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	2,038,735	0.09
USD 3,365,000	Apache 5.1% 1/9/2040	2,892,314	0.12	USD 7,653,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	9,275,744	0.39
USD 547,000	Apache 5.25% 1/2/2042	459,788	0.02	USD 2,463,000	Ashland 3.375% 1/9/2031	2,072,508	0.09
USD 918,000	Apache 5.35% 1/7/2049	751,268	0.03	USD 839,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	677,821	0.03
USD 1,348,000	API DE 4.125% 15/7/2029	1,100,635	0.05	USD 1,342,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	1,060,476	0.05
USD 997,000	API DE 4.75% 15/10/2029	826,225	0.04	USD 1,010,000	ATI 4.875% 1/10/2029	901,499	0.04
USD 3,014,000	APX 5.75% 15/7/2029	2,479,703	0.11	USD 1,959,000	ATI 5.125% 1/10/2031	1,719,222	0.07
USD 1,096,000	APX 6.75% 15/2/2027	1,075,209	0.05	EUR 165,000	Avantor Funding 3.875% 15/7/2028	151,791	0.01
USD 2,430,000	Aramark Services 5% 1/4/2025	2,376,297	0.10	USD 2,121,000	Avantor Funding 3.875% 1/11/2029	1,845,551	0.08
USD 1,847,000	Aramark Services 5% 1/2/2028	1,704,454	0.07	USD 4,460,000	Avantor Funding 4.625% 15/7/2028	4,108,374	0.17
USD 1,731,000	Aramark Services 6.375% 1/5/2025	1,707,216	0.07	USD 3,564,000	Avaya 6.125% 15/9/2028	1,957,741	0.08
USD 256,000	Arches Buyer 4.25% 1/6/2028	207,781	0.01	USD 1,952,000	Avient 7.125% 1/8/2030	1,926,253	0.08
USD 8,115,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	7,458,375	0.32	USD 347,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	304,059	0.01
USD 2,783,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	2,631,911	0.11	USD 3,003,000	Axalta Coating Systems 3.375% 15/2/2029	2,499,757	0.11
USD 1,459,000	Arconic 6% 15/5/2025	1,433,944	0.06	USD 937,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	863,444	0.04
USD 2,857,000	Arconic 6.125% 15/2/2028	2,686,447	0.11	USD 315,000	Ball 2.875% 15/8/2030	256,840	0.01
USD 3,649,000	Arcosa 4.375% 15/4/2029	3,311,613	0.14	USD 2,629,000	Ball 3.125% 15/9/2031	2,142,990	0.09
EUR 196,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% y 1/9/2028	162,523	0.01	USD 1,141,000	BCPE Empire 7.625% 1/5/2027	1,031,373	0.04
EUR 568,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	449,484	0.02	USD 1,060,000	Beacon Roofing Supply 4.125% 15/5/2029	892,701	0.04
USD 716,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	612,645	0.03	USD 10,316,000	Big River Steel / BRS Finance 6.625% 31/1/2029	10,259,332	0.44
USD 13,562,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	11,077,509	0.47	USD 2,565,000	Black Knight InfoServ 3.625% 1/9/2028	2,354,452	0.10
USD 3,901,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	3,848,629	0.16	USD 1,000,000	Block 2.75% 1/6/2026	891,915	0.04
EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	81,450	0.00	USD 11,638,000	Block 3.5% 1/6/2031	9,588,606	0.41
USD 1,964,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026*	1,720,935	0.07	USD 852,000	Block Communications 4.875% 1/3/2028	779,188	0.03
GBP 825,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	733,886	0.03	USD 2,171,000	Booz Allen Hamilton 3.875% 1/9/2028	1,934,687	0.08
GBP 100,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	90,628	0.00	USD 4,317,000	Booz Allen Hamilton 4% 1/7/2029	3,847,409	0.16
USD 200,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	190,003	0.01	EUR 3,243,000	Boxer Parent 6.5% 2/10/2025	3,148,136	0.13
USD 1,190,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	864,969	0.04	USD 4,115,000	Boxer Parent 7.125% 2/10/2025	4,077,965	0.17
USD 318,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	231,143	0.01	USD 7,667,000	Boxer Parent 9.125% 1/3/2026	7,387,802	0.31
USD 1,190,000	Aretex Escrow Issuer 7.5% 1/4/2029	1,027,966	0.04	USD 2,069,000	Boyd Gaming 4.75% 1/12/2027	1,933,936	0.08
USD 1,798,000	Arko 5.125% 15/11/2029	1,511,943	0.06	USD 2,129,000	Boyd Gaming 4.75% 15/6/2031	1,866,601	0.08
				USD 3,333,000	Boyne USA 4.75% 15/5/2029	2,976,349	0.13
				USD 604,000	Brink's 5.5% 15/7/2025	588,200	0.03
				USD 1,606,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco 4.5% 1/4/2027	1,368,336	0.06
				USD 1,334,000	Buckeye Partners 4.125% 1/3/2025	1,250,265	0.05
				USD 663,000	Buckeye Partners 5.6% 15/10/2044	499,422	0.02
				USD 867,000	Buckeye Partners 5.85% 15/11/2043	670,778	0.03
				USD 2,259,000	Cable One 1.125% 15/3/2028	1,856,030	0.08
				USD 2,637,000	Cable One 4% 15/11/2030	2,209,951	0.09
				USD 2,000,000	Cablevision Lightpath 3.875% 15/9/2027	1,763,917	0.07

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貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金）(US Dollar High Yield Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,109,000	Cablevision Lightpath 5.625% 15/9/2028	915,977	0.04	USD 476,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	466,017	0.02
USD 4,696,000	Caesars Entertainment 4.625% 15/10/2029	3,814,021	0.16	USD 1,600,000	Celanese US 6.165% 15/7/2027	1,608,675	0.07
USD 9,390,000	Caesars Entertainment 6.25% 1/7/2025	9,187,729	0.39	USD 5,653,000	Centene 2.45% 15/7/2028	4,774,854	0.20
USD 8,268,000	Caesars Entertainment 8.125% 1/7/2027	8,147,846	0.35	USD 7,758,000	Centene 2.5% 1/3/2031	6,185,531	0.26
USD 2,871,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	2,826,594	0.12	USD 1,881,000	Centene 2.625% 1/8/2031	1,508,686	0.06
USD 976,000	Callon Petroleum 6.375% 1/7/2026	909,037	0.04	USD 8,687,000	Centene 3% 15/10/2030	7,290,408	0.31
USD 4,942,000	Callon Petroleum 7.5% 15/6/2030	4,583,087	0.19	USD 1,790,000	Centene 4.625% 15/12/2029	1,694,414	0.07
USD 6,885,000	Callon Petroleum 8% 1/8/2028	6,642,741	0.28	USD 670,000	Centennial Resource Production 5.375% 15/1/2026	617,382	0.03
USD 682,000	Calpine 3.75% 1/3/2031	561,030	0.02	USD 840,000	Centennial Resource Production 6.875% 1/4/2027	811,734	0.03
USD 236,000	Calpine 4.625% 1/2/2029	201,391	0.01	USD 2,129,000	Central Garden & Pet 4.125% 15/10/2030	1,781,563	0.08
USD 495,000	Calpine 5% 1/2/2031	416,389	0.02	USD 1,592,000	Central Garden & Pet 4.125% 30/4/2031	1,311,554	0.06
USD 3,951,000	Calpine 5.125% 15/3/2028	3,520,495	0.15	USD 4,974,000	Central Parent / CDK Global 7.25% 15/6/2029	4,756,139	0.20
USD 1,565,000	Camelot Return Merger Sub 8.75% 1/8/2028	1,433,869	0.06	USD 11,137,000	Change Healthcare / Change Healthcare Finance 5.75% 1/3/2025	10,927,235	0.46
USD 1,244,000	Cano Health 6.25% 1/10/2028	1,120,058	0.05	USD 366,000	Charles River Laboratories International 3.75% 15/3/2029	312,626	0.01
USD 632,000	Carpenter Technology 6.375% 15/7/2028	605,134	0.03	USD 1,645,000	Charles River Laboratories International 4.25% 1/5/2028	1,510,497	0.06
USD 1,097,000	Carpenter Technology 7.625% 15/3/2030	1,085,144	0.05	USD 3,113,000	Charter Communications Operating / Charter Communications Operating Capital 5.25% 1/4/2053	2,651,014	0.11
USD 1,969,000	Carvana 4.875% 1/9/2029	1,134,768	0.05	USD 2,066,000	Charter Communications Operating / Charter Communications Operating Capital 5.5% 1/4/2063	1,759,050	0.07
USD 2,230,000	Carvana 5.5% 15/4/2027	1,441,026	0.06	EUR 200,000	Chemours 4% 15/5/2026	187,042	0.01
USD 1,369,000	Carvana 10.25% 1/5/2030	1,090,087	0.05	USD 917,000	Chemours 5.75% 15/11/2028	826,772	0.03
USD 1,384,000	Catalent Pharma Solutions 3.125% 15/2/2029	1,151,716	0.05	USD 4,830,000	Cheniere Energy 4.625% 15/10/2028	4,655,830	0.20
USD 2,651,000	Catalent Pharma Solutions 3.5% 1/4/2030	2,197,401	0.09	USD 7,245,000	Cheniere Energy Partners 3.25% 31/1/2032	5,841,209	0.25
USD 702,000	Catalent Pharma Solutions 5% 15/7/2027	665,468	0.03	USD 5,673,000	Cheniere Energy Partners 4% 1/3/2031	4,928,050	0.21
USD 1,567,000	CCM Merger 6.375% 1/5/2026	1,478,684	0.06	USD 5,429,000	Cheniere Energy Partners 4.5% 1/10/2029	4,988,572	0.21
USD 5,887,000	CCO / CCO Capital 4.25% 1/2/2031	4,842,087	0.21	USD 6,542,000	Chesapeake Energy 6.75% 15/4/2029	6,420,553	0.27
USD 7,603,000	CCO / CCO Capital 4.25% 15/1/2034	5,885,204	0.25	USD 4,871,000	Chobani / Chobani Finance 4.625% 15/11/2028	4,269,465	0.18
USD 1,064,000	CCO / CCO Capital 4.5% 15/8/2030	900,383	0.04	USD 8,513,000	Chobani / Chobani Finance 7.5% 15/4/2025	8,111,423	0.34
USD 2,435,000	CCO / CCO Capital 4.5% 1/5/2032	1,989,334	0.08	USD 1,354,000	CHS/Community Health Systems 5.625% 15/3/2027	1,158,921	0.05
USD 769,000	CCO / CCO Capital 4.5% 1/6/2033	609,340	0.03	USD 5,659,000	CHS/Community Health Systems 6% 15/1/2029	4,666,386	0.20
USD 3,515,000	CCO / CCO Capital 4.75% 1/3/2030	3,046,459	0.13	USD 2,381,000	CHS/Community Health Systems 6.125% 1/4/2030	1,414,338	0.06
USD 5,641,000	CCO / CCO Capital 4.75% 1/2/2032	4,714,353	0.20	USD 1,106,000	CHS/Community Health Systems 6.875% 15/4/2029	676,369	0.03
USD 1,227,000	CCO / CCO Capital 5% 1/2/2028	1,130,288	0.05	USD 392,000	CHS/Community Health Systems 8% 15/3/2026	364,312	0.02
USD 1,214,000	CCO / CCO Capital 5.125% 1/5/2027	1,159,437	0.05	USD 2,523,000	Churchill Downs 4.75% 15/1/2028	2,280,981	0.10
USD 912,000	CCO / CCO Capital 5.375% 1/6/2029	840,039	0.04	USD 2,776,000	Churchill Downs 5.5% 1/4/2027	2,665,938	0.11
USD 5,466,000	CCO / CCO Capital 6.375% 1/9/2029	5,325,250	0.23	USD 1,020,000	Ciena 4% 31/1/2030	886,880	0.04
USD 2,081,000	CD&R Smokey Buyer 6.75% 15/7/2025	1,989,649	0.08	USD 2,657,000	CITGO Petroleum 6.375% 15/6/2026	2,514,484	0.11
USD 5,296,000	CDI Escrow Issuer 5.75% 1/4/2030	4,907,274	0.21	USD 2,022,000	CITGO Petroleum 7% 15/6/2025	1,977,091	0.08
USD 557,000	CDW / CDW Finance 3.25% 15/2/2029	485,331	0.02	USD 879,000	Civitas Resources 5% 15/10/2026	831,526	0.04
USD 425,000	CDW / CDW Finance 3.276% 1/12/2028	375,044	0.02				
USD 538,000	Cedar Fair 5.25% 15/7/2029	491,374	0.02				
USD 3,483,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	3,416,771	0.14				

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至 2022 年 8 月 31 日止之投資組合

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USD 5,739,000	Clarivate Science 3.875% 1/7/2028	4,929,733	0.21	USD 1,040,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	1,031,186	0.04
USD 5,520,000	Clarivate Science 4.875% 1/7/2029	4,575,887	0.19	USD 1,668,000	Crocs 4.125% 15/8/2031	1,314,077	0.06
USD 1,553,000	Clean Harbors 4.875% 15/7/2027	1,479,473	0.06	USD 608,000	Crocs 4.25% 15/3/2029	498,188	0.02
USD 2,263,000	Clean Harbors 5.125% 15/7/2029	2,131,683	0.09	USD 130,000	Crown Americas 5.25% 1/4/2030	125,321	0.01
USD 10,472,000	Clear Channel Outdoor 5.125% 15/8/2027	9,383,331	0.40	USD 474,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	445,505	0.02
USD 10,896,000	Clear Channel Outdoor 7.5% 1/6/2029	8,828,266	0.37	USD 1,052,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	1,016,979	0.04
USD 8,501,000	Clear Channel Outdoor 7.75% 15/4/2028	6,902,730	0.29	USD 340,000	Crown Cork & Seal 7.375% 15/12/2026	354,101	0.01
USD 2,417,000	Clearway Energy Operating 3.75% 15/1/2032	2,015,488	0.09	USD 374,000	CrownRock / CrownRock Finance 5% 1/5/2029	344,761	0.01
USD 1,722,000	Clearway Energy Operating 4.75% 15/3/2028	1,604,710	0.07	USD 10,516,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	10,373,508	0.44
USD 4,393,000	Clydesdale Acquisition 6.625% 15/4/2029	4,218,259	0.18	USD 1,706,000	CSC 3.375% 15/2/2031	1,295,946	0.05
USD 3,062,000	Clydesdale Acquisition 8.75% 15/4/2030	2,704,375	0.11	USD 5,274,000	CSC 4.125% 1/12/2030	4,305,878	0.18
USD 4,858,000	CMG Media 8.875% 15/12/2027	4,253,179	0.18	USD 2,361,000	CSC 4.5% 15/11/2031	1,909,169	0.08
USD 951,000	CNX Midstream Partners 4.75% 15/4/2030	809,482	0.03	USD 1,936,000	CSC 4.625% 1/12/2030	1,394,723	0.06
USD 827,000	CNX Resources 6% 15/1/2029	776,503	0.03	USD 2,262,000	CSC 5.25% 1/6/2024	2,212,243	0.09
USD 3,598,000	Colgate Energy Partners III 5.875% 1/7/2029	3,339,700	0.14	USD 1,996,000	CSC 5.75% 15/1/2030	1,561,601	0.07
USD 3,052,000	Colgate Energy Partners III 7.75% 15/2/2026	3,049,967	0.13	USD 662,000	CSC 6.5% 1/2/2029	617,937	0.03
USD 694,000	Commercial Metals 4.125% 15/1/2030	607,639	0.03	USD 635,000	CTR Partnership / CareTrust Capital 3.875% 30/6/2028	536,011	0.02
USD 742,000	Commercial Metals 4.375% 15/3/2032	629,869	0.03	USD 2,281,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	2,264,577	0.10
USD 3,913,000	CommScope 4.75% 1/9/2029	3,343,365	0.14	USD 3,835,000	Darling Ingredients 6% 15/6/2030	3,838,897	0.16
USD 233,000	CommScope 6% 1/3/2026	219,882	0.01	USD 394,000	DCP Midstream Operating 5.125% 15/5/2029	386,612	0.02
USD 1,250,000	CommScope 7.125% 1/7/2028	1,033,506	0.04	USD 170,000	DCP Midstream Operating 5.6% 1/4/2044	163,348	0.01
USD 353,000	CommScope 8.25% 1/3/2027	304,395	0.01	USD 369,000	DCP Midstream Operating 5.625% 15/7/2027	374,081	0.02
USD 5,044,000	CommScope Technologies 6% 15/6/2025	4,564,126	0.19	USD 1,158,000	DCP Midstream Operating 6.45% 3/11/2036	1,183,939	0.05
USD 1,594,000	Compass Diversified 5.25% 15/4/2029	1,358,949	0.06	USD 1,986,000	DCP Midstream Operating 6.75% 15/9/2037	2,133,004	0.09
USD 6,493,000	Condor Merger Sub 7.375% 15/2/2030	5,429,771	0.23	USD 2,158,000	Dealer Tire / DT Issuer 8% 1/2/2028	1,962,870	0.08
USD 11,533,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	10,581,396	0.45	USD 986,000	Delta Air Lines 7% 1/5/2025	1,024,492	0.04
USD 717,000	Consensus Cloud Solutions 6% 15/10/2026	654,360	0.03	USD 2,164,414	Delta Air Lines / SkyMiles IP 4.75% 20/10/2028	2,067,964	0.09
USD 644,000	Consensus Cloud Solutions 6.5% 15/10/2028	576,998	0.03	USD 1,480,000	Diamondback Energy 4.25% 15/3/2052	1,230,366	0.05
USD 4,647,000	Consolidated Communications 6.5% 1/10/2028	3,798,922	0.16	USD 3,260,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	3,019,999	0.13
USD 5,632,000	CoreLogic 4.5% 1/5/2028	4,443,395	0.19	USD 1,111,000	Dornoch Debt Merger Sub 6.625% 15/10/2029	873,501	0.04
EUR 479,000	Coty 3.875% 15/4/2026	446,783	0.02	USD 261,000	Drawbridge Special Opportunities Fund / Drawbridge Special Opportunities Fin 3.875% 15/2/2026	240,008	0.01
EUR 100,000	Coty 4.75% 15/4/2026	90,885	0.00	USD 3,755,000	DT Midstream 4.125% 15/6/2029	3,292,835	0.14
USD 127,000	Coty /HFC Prestige Products / HFC Prestige International US 4.75% 15/1/2029	111,937	0.00	USD 3,189,000	DT Midstream 4.375% 15/6/2031	2,740,164	0.12
USD 1,811,000	Covanta 4.875% 1/12/2029	1,531,200	0.06	USD 4,511,000	Dun & Bradstreet 5% 15/12/2029	4,006,635	0.17
USD 747,000	Covanta 5% 1/9/2030	632,840	0.03	USD 914,000	Dycom Industries 4.5% 15/4/2029	824,019	0.03
USD 754,000	CP Atlas Buyer 7% 1/12/2028	618,189	0.03	USD 676,000	Elanco Animal Health 6.4% 28/8/2028	633,750	0.03
USD 7,615,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	6,718,080	0.29	USD 13,434,000	Element Solutions 3.875% 1/9/2028	11,699,066	0.50
USD 6,572,000	Crescent Energy Finance 7.25% 1/5/2026	6,287,137	0.27				
USD 469,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	438,018	0.02				
USD 581,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	536,934	0.02				

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USD 1,294,000	Embeckta 6.75% 15/2/2030	1,231,821	0.05	USD 2,626,000	Ford Motor Credit 2.9% 16/2/2028	2,201,113	0.09
USD 3,523,000	Enact 6.5% 15/8/2025	3,435,947	0.15	USD 596,000	Ford Motor Credit 2.9% 10/2/2029	485,919	0.02
USD 625,000	Encompass Health 4.5% 1/2/2028	549,499	0.02	USD 809,000	Ford Motor Credit 3.375% 13/11/2025	740,899	0.03
USD 1,557,000	Encompass Health 4.625% 1/4/2031	1,293,874	0.05	USD 1,990,000	Ford Motor Credit 3.625% 17/6/2031	1,614,822	0.07
USD 4,766,000	Encompass Health 4.75% 1/2/2030	4,087,281	0.17	USD 502,000	Ford Motor Credit 3.664% 8/9/2024	482,829	0.02
GBP 317,000	Encore Capital 4.25% 1/6/2028	300,509	0.01	USD 589,000	Ford Motor Credit 3.81% 9/1/2024	573,958	0.02
EUR 100,000	Encore Capital 4.875% 15/10/2025	97,035	0.00	USD 400,000	Ford Motor Credit 3.815% 2/11/2027	354,440	0.02
GBP 100,000	Encore Capital 5.375% 15/2/2026	109,078	0.01	USD 1,969,000	Ford Motor Credit 4% 13/11/2030*	1,666,266	0.07
USD 1,161,000	Endurance International 6% 15/2/2029	856,763	0.04	USD 1,090,000	Ford Motor Credit 4.125% 17/8/2027	986,689	0.04
USD 156,000	Energizer 4.375% 31/3/2029	126,893	0.01	USD 3,098,000	Ford Motor Credit 4.134% 4/8/2025	2,930,677	0.12
USD 510,000	Energizer 4.75% 15/6/2028	427,082	0.02	USD 1,606,000	Ford Motor Credit 4.271% 9/1/2027	1,473,497	0.06
USD 1,034,000	Energizer 6.5% 31/12/2027	964,325	0.04	USD 548,000	Ford Motor Credit 4.389% 8/1/2026	515,372	0.02
USD 3,002,000	EnLink Midstream 5.375% 1/6/2029	2,809,902	0.12	GBP 100,000	Ford Motor Credit 4.535% 6/3/2025	109,999	0.00
USD 2,751,000	EnLink Midstream 5.625% 15/1/2028	2,637,034	0.11	USD 698,000	Ford Motor Credit 4.687% 9/6/2025	670,432	0.03
USD 1,753,000	EnLink Midstream 6.5% 1/9/2030	1,741,746	0.07	USD 1,549,000	Ford Motor Credit 4.95% 28/5/2027	1,464,030	0.06
USD 1,981,000	EnLink Midstream Partners 4.15% 1/6/2025	1,938,780	0.08	USD 1,850,000	Ford Motor Credit 5.113% 3/5/2029	1,729,815	0.07
USD 1,126,000	EnLink Midstream Partners 4.4% 1/4/2024	1,127,959	0.05	USD 1,171,000	Ford Motor Credit 5.125% 16/6/2025	1,138,698	0.05
USD 601,000	EnLink Midstream Partners 4.85% 15/7/2026	592,078	0.03	USD 1,083,000	Foundation Building Materials 6% 1/3/2029	881,242	0.04
USD 287,000	EnLink Midstream Partners 5.05% 1/4/2045	208,724	0.01	USD 4,104,000	Frontier Communications 5% 1/5/2028	3,610,699	0.15
USD 539,000	EnLink Midstream Partners 5.45% 1/6/2047	412,604	0.02	USD 1,853,000	Frontier Communications 5.875% 15/10/2027	1,732,088	0.07
USD 1,579,000	EnLink Midstream Partners 5.6% 1/4/2044	1,253,101	0.05	USD 2,472,000	Frontier Communications 6% 15/1/2030	2,049,432	0.09
USD 2,824,000	EnPro Industries 5.75% 15/10/2026	2,775,724	0.12	USD 3,048,000	Frontier Communications 6.75% 1/5/2029	2,643,210	0.11
USD 877,000	Entegris 3.625% 1/5/2029	747,217	0.03	USD 4,305,000	Frontier Communications 8.75% 15/5/2030	4,450,724	0.19
USD 2,148,000	Entegris 4.375% 15/4/2028	1,918,540	0.08	USD 1,530,000	Garden Spinco 8.625% 20/7/2030	1,623,680	0.07
USD 11,277,000	Entegris Escrow 4.75% 15/4/2029	10,331,904	0.44	USD 1,328,000	Gartner 3.625% 15/6/2029	1,143,853	0.05
USD 701,000	Entegris Escrow 5.95% 15/6/2030	666,798	0.03	USD 1,065,000	Gartner 3.75% 1/10/2030	912,077	0.04
USD 955,000	EQM Midstream Partners 4.125% 1/12/2026	864,990	0.04	USD 2,118,000	Gartner 4.5% 1/7/2028	1,957,779	0.08
USD 150,000	EQM Midstream Partners 4.5% 15/1/2029	130,342	0.01	USD 4,326,000	Gates Global / Gates 6.25% 15/1/2026	4,105,028	0.17
USD 2,827,000	EQM Midstream Partners 4.75% 15/1/2031	2,466,812	0.11	USD 2,296,000	GCI 4.75% 15/10/2028	2,072,393	0.09
USD 809,000	EQM Midstream Partners 6% 1/7/2025	787,930	0.03	USD 2,889,000	GCP Applied Technologies 5.5% 15/4/2026	2,893,189	0.12
USD 2,728,000	EQM Midstream Partners 6.5% 1/7/2027	2,637,411	0.11	USD 380,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	357,140	0.02
USD 677,000	EQM Midstream Partners 7.5% 1/6/2030	670,708	0.03	USD 289,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	268,958	0.01
USD 1,663,000	Fair Isaac 4% 15/6/2028	1,471,132	0.06	USD 525,000	Global Payments 4.95% 15/8/2027	523,275	0.02
USD 1,633,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	1,430,451	0.06	USD 2,112,000	Global Payments 5.4% 15/8/2032	2,082,469	0.09
USD 512,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	420,629	0.02	USD 2,658,000	Global Payments 5.95% 15/8/2052	2,614,042	0.11
USD 6,125,000	First-Citizens Bank & Trust 6% 1/4/2036	6,210,050	0.26	USD 880,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	743,006	0.03
USD 3,817,000	Ford Motor 3.25% 12/2/2032	2,996,956	0.13				
USD 1,496,000	Ford Motor 4.75% 15/1/2043	1,135,217	0.05				
USD 558,000	Ford Motor 5.291% 8/12/2046	452,697	0.02				
USD 1,352,000	Ford Motor 6.1% 19/8/2032	1,328,732	0.06				
USD 273,000	Ford Motor Credit 2.7% 10/8/2026	238,534	0.01				

* 本證券全部或部分代表借貸證券。

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USD 641,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	603,399	0.03	USD 48,000	Howmet Aerospace 5.125% 1/10/2024	48,005	0.00
USD 1,514,000	Goodyear Tire & Rubber 5% 15/7/2029	1,364,492	0.06	USD 454,000	HUB International 5.625% 1/12/2029	398,085	0.02
USD 1,315,000	Goodyear Tire & Rubber 5.625% 30/4/2033	1,138,815	0.05	USD 8,568,000	HUB International 7% 1/5/2026	8,429,241	0.36
USD 1,313,000	Goodyear Tire & Rubber 9.5% 31/5/2025	1,373,713	0.06	USD 2,237,000	IAA 5.5% 15/6/2027	2,117,074	0.09
USD 1,227,000	GrafTech Finance 4.625% 15/12/2028	1,049,157	0.04	USD 1,990,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	1,702,942	0.07
USD 459,000	Graham 5.75% 1/6/2026	456,531	0.02	USD 975,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	930,806	0.04
EUR 596,000	Graphic Packaging International 2.625% 1/2/2029*	507,280	0.02	USD 3,670,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	3,342,103	0.14
USD 1,305,000	Graphic Packaging International 3.5% 15/3/2028	1,152,909	0.05	USD 1,078,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	1,034,918	0.04
USD 163,000	Graphic Packaging International 3.5% 1/3/2029	140,647	0.01	USD 4,370,000	II-VI 5% 15/12/2029	3,938,310	0.17
USD 620,000	Graphic Packaging International 4.75% 15/7/2027	592,227	0.03	USD 4,827,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	4,158,340	0.18
USD 2,725,000	GTCC AP Finance 8% 15/5/2027	2,648,441	0.11	USD 5,136,000	Imola Merger 4.75% 15/5/2029	4,384,963	0.19
USD 311,000	Gulfport Energy 8% 17/5/2026	313,513	0.01	USD 664,000	Ingevity 3.875% 1/11/2028	575,260	0.02
USD 1,732,000	GYP III 4.625% 1/5/2029	1,460,584	0.06	USD 820,000	Installed Building Products 5.75% 1/2/2028	757,602	0.03
USD 285,000	H&E Equipment Services 3.875% 15/12/2028	242,695	0.01	EUR 336,000	IQVIA 1.75% 15/3/2026	305,418	0.01
USD 769,000	Harvest Midstream I 7.5% 1/9/2028	732,708	0.03	EUR 100,000	IQVIA 2.25% 15/3/2029	83,496	0.00
USD 1,809,000	HAT I / HAT II 3.375% 15/6/2026	1,585,408	0.07	USD 3,965,000	IQVIA 5% 15/10/2026	3,870,216	0.16
USD 1,005,000	HB Fuller 4.25% 15/10/2028	890,375	0.04	USD 519,000	IQVIA 5% 15/5/2027	502,493	0.02
USD 2,630,000	HCA 4.625% 15/3/2052	2,210,121	0.09	USD 1,466,000	IRB 7% 15/6/2025	1,471,461	0.06
USD 5,319,000	HealthEquity 4.5% 1/10/2029	4,723,644	0.20	USD 1,453,000	Iron Mountain 5.25% 15/7/2030	1,280,937	0.06
USD 1,810,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	1,446,241	0.06	USD 1,449,000	Iron Mountain 5.625% 15/7/2032	1,274,170	0.05
USD 1,997,000	Herc 5.5% 15/7/2027	1,891,836	0.08	USD 1,258,000	Iron Mountain Information Management Services 5% 15/7/2032	1,047,084	0.05
USD 647,000	Hertz 4.625% 1/12/2026	555,083	0.02	USD 3,408,000	ITT 6.5% 1/8/2029	2,883,509	0.12
USD 1,159,000	Hertz 5% 1/12/2029	935,058	0.04	USD 2,969,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	2,574,850	0.11
USD 376,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	344,978	0.02	USD 1,152,000	JELD-WEN 6.25% 15/5/2025	1,127,532	0.05
USD 123,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	113,405	0.01	USD 1,821,000	K Hovnanian Enterprises 7.75% 15/2/2026	1,802,362	0.08
USD 118,000	Hilcorp Energy I / Hilcorp Finance 6% 1/2/2031	107,180	0.00	USD 649,000	K Hovnanian Enterprises 10% 15/11/2025	687,087	0.03
USD 827,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	788,842	0.03	USD 3,097,000	Kaiser Aluminum 4.5% 1/6/2031	2,449,791	0.10
USD 103,000	Hilcorp Energy I / Hilcorp Finance 6.25% 15/4/2032	93,227	0.00	USD 2,483,000	Kaiser Aluminum 4.625% 1/3/2028	2,139,474	0.09
USD 119,000	Hilton Domestic Operating 3.625% 15/2/2032	95,912	0.00	USD 533,000	KB Home 7.25% 15/7/2030	514,261	0.02
USD 1,131,000	Hilton Domestic Operating 3.75% 1/5/2029	975,941	0.04	USD 943,000	Ken Garff Automotive 4.875% 15/9/2028	798,428	0.03
USD 1,155,000	Hilton Domestic Operating 4% 1/5/2031	977,366	0.04	USD 4,462,000	Kinetik 5.875% 15/6/2030	4,259,562	0.18
USD 3,911,000	Hilton Domestic Operating 4.875% 15/1/2030	3,580,146	0.15	USD 2,313,000	Kobe US Midco 2 9.25% 1/11/2026	1,910,538	0.08
USD 777,000	Hilton Domestic Operating 5.375% 1/5/2025	769,297	0.03	USD 983,000	Kontoor Brands 4.125% 15/11/2029	842,493	0.04
USD 974,000	Hilton Domestic Operating 5.75% 1/5/2028	953,483	0.04	USD 2,842,000	Korn Ferry 4.625% 15/12/2027	2,668,723	0.11
USD 142,000	Hologic 3.25% 15/2/2029	121,125	0.01	USD 5,844,000	Kraft Heinz Foods 4.875% 1/10/2049	5,351,953	0.23
USD 1,678,000	Home Point Capital 5% 1/2/2026	1,193,880	0.05	USD 8,979,000	Kraft Heinz Foods 5.5% 1/6/2050	8,992,186	0.38
USD 1,475,000	Howard Hughes 4.125% 1/2/2029	1,217,510	0.05	USD 1,070,000	Kraft Heinz Foods 6.5% 9/2/2040	1,159,821	0.05
USD 327,000	Howard Hughes 4.375% 1/2/2031	258,999	0.01	EUR 200,000	Kronos International 3.75% 15/9/2025	182,719	0.01
USD 1,137,000	Howard Hughes 5.375% 1/8/2028	1,008,845	0.04	USD 2,595,000	LABL 5.875% 1/11/2028	2,317,456	0.10
				USD 920,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	800,308	0.03

* 本證券全部或部分代表借貸證券。

貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金）(US Dollar High Yield Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

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USD 591,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	503,287	0.02	USD 481,000	Lumen Technologies 7.5% 1/4/2024	491,823	0.02
USD 308,000	Lamar Media 3.75% 15/2/2028	276,718	0.01	USD 631,000	Lumen Technologies 7.65% 15/3/2042	507,822	0.02
USD 833,000	Lamar Media 4% 15/2/2030	726,184	0.03	USD 2,272,000	Madison IAQ 5.875% 30/6/2029	1,878,844	0.08
USD 421,000	Lamb Weston 4.125% 31/1/2030	379,881	0.02	USD 10,651,000	Magallanes 5.141% 15/3/2052	8,688,947	0.37
USD 3,145,000	Lamb Weston 4.375% 31/1/2032	2,796,080	0.12	USD 5,840,000	Magallanes 5.391% 15/3/2062	4,760,802	0.20
USD 2,548,000	Lamb Weston 4.875% 15/5/2028	2,434,715	0.10	USD 573,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	554,154	0.02
USD 1,729,000	LBM Acquisition 6.25% 15/1/2029	1,298,019	0.06	USD 1,876,000	MajorDrive IV 6.375% 1/6/2029	1,465,224	0.06
USD 2,701,000	LCM Investments II 4.875% 1/5/2029	2,267,778	0.10	USD 1,430,000	MasTec 4.5% 15/8/2028	1,338,335	0.06
USD 1,259,000	Legacy LifePoint Health 4.375% 15/2/2027	1,124,362	0.05	USD 7,359,000	Matador Resources 5.875% 15/9/2026	7,177,601	0.30
USD 2,047,000	Legacy LifePoint Health 6.75% 15/4/2025	2,006,486	0.09	USD 1,869,000	Match II 3.625% 1/10/2031	1,467,038	0.06
USD 789,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	723,059	0.03	USD 1,550,000	Match II 4.125% 1/8/2030	1,284,176	0.05
USD 716,000	Level 3 Financing 3.4% 1/3/2027	632,477	0.03	USD 1,037,000	Match II 4.625% 1/6/2028	924,610	0.04
USD 1,228,000	Level 3 Financing 3.625% 15/1/2029	987,410	0.04	USD 39,000	Match II 5.625% 15/2/2029	36,660	0.00
USD 2,676,000	Level 3 Financing 3.75% 15/7/2029	2,159,050	0.09	USD 1,095,000	Mattel 3.75% 1/4/2029	981,777	0.04
USD 1,287,000	Level 3 Financing 4.25% 1/7/2028	1,085,932	0.05	USD 2,467,000	Mattel 5.45% 1/11/2041	2,270,445	0.10
USD 1,115,000	Level 3 Financing 4.625% 15/9/2027	986,703	0.04	USD 2,407,000	Mattel 6.2% 1/10/2040	2,405,065	0.10
USD 1,330,000	Levi Strauss 3.5% 1/3/2031	1,119,168	0.05	USD 2,441,000	Mauser Packaging Solutions 5.5% 15/4/2024	2,365,440	0.10
USD 4,133,000	Liberty Broadband 1.25% 30/9/2050	3,936,682	0.16	USD 680,000	Maxar Technologies 7.75% 15/6/2027	675,706	0.03
USD 7,305,000	Liberty Broadband 2.75% 30/9/2050	7,067,661	0.30	USD 464,000	Medline Borrower 3.875% 1/4/2029	392,206	0.02
EUR 393,000	Liberty Mutual 3.625% 23/5/2059	357,393	0.02	USD 11,324,000	Medline Borrower 5.25% 1/10/2029	9,533,676	0.40
USD 2,219,000	Life Time 5.75% 15/1/2026	2,000,294	0.08	USD 639,000	Meritor 4.5% 15/12/2028	656,766	0.03
USD 1,902,000	Life Time 8% 15/4/2026	1,686,760	0.07	USD 2,139,000	Metis Merger Sub 6.5% 15/5/2029	1,843,016	0.08
USD 1,224,000	LifePoint Health 5.375% 15/1/2029	944,825	0.04	USD 1,225,000	MGIC Investment 5.25% 15/8/2028	1,144,364	0.05
USD 1,829,820	Ligado Networks 15.5% 1/11/2023	929,000	0.04	USD 1,323,000	MGM Resorts International 5.75% 15/6/2025	1,287,133	0.05
USD 2,521,000	Lindblad Expeditions 6.75% 15/2/2027	2,322,005	0.10	USD 2,270,000	MGM Resorts International 6% 15/3/2023	2,264,280	0.10
USD 6,485,000	Lions Gate Capital 5.5% 15/4/2029	5,176,197	0.22	USD 4,420,000	MicroStrategy 6.125% 15/6/2028	3,713,468	0.16
USD 1,152,000	Lithia Motors 3.875% 1/6/2029	977,933	0.04	USD 1,104,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	1,033,775	0.04
USD 915,000	Live Nation Entertainment 3.75% 15/1/2028	805,566	0.03	USD 2,183,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,919,381	0.08
USD 1,993,000	Live Nation Entertainment 4.75% 15/10/2027	1,831,298	0.08	USD 7,076,500	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	7,103,108	0.30
USD 297,000	Live Nation Entertainment 4.875% 1/11/2024	287,870	0.01	USD 2,802,000	Minerals Technologies 5% 1/7/2028	2,569,840	0.11
USD 8,454,000	Live Nation Entertainment 6.5% 15/5/2027	8,507,387	0.36	USD 9,684,000	Minerva Merger Sub 6.5% 15/2/2030	8,282,001	0.35
USD 1,129,000	LSF11 A5 HoldCo 6.625% 15/10/2029	952,486	0.04	USD 570,000	ModivCare 5.875% 15/11/2025	537,917	0.02
USD 3,953,000	Lumen Technologies 4% 15/2/2027	3,486,763	0.15	USD 1,602,000	Molina Healthcare 3.875% 15/11/2030	1,390,832	0.06
USD 1,929,000	Lumen Technologies 4.5% 15/1/2029	1,451,573	0.06	USD 1,158,000	Molina Healthcare 3.875% 15/5/2032	996,110	0.04
USD 3,740,000	Lumen Technologies 5.125% 15/12/2026	3,256,156	0.14	USD 983,000	Molina Healthcare 4.375% 15/6/2028	908,425	0.04
USD 4,357,000	Lumen Technologies 5.375% 15/6/2029	3,419,940	0.15	USD 1,900,000	MPH Acquisition 5.5% 1/9/2028	1,633,781	0.07
USD 2,652,000	Lumen Technologies 6.75% 1/12/2023	2,682,357	0.11	USD 3,726,000	MPLX 4.95% 14/3/2052	3,324,903	0.14
				USD 8,960,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	6,860,308	0.29
				USD 4,624,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	3,951,933	0.17
				USD 298,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	287,917	0.01

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至 2022 年 8 月 31 日止之投資組合

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USD 876,000	MSCI 3.25% 15/8/2033	702,977	0.03	USD 501,000	NRG Energy 5.75% 15/1/2028	471,476	0.02
USD 1,123,000	MSCI 3.625% 1/9/2030	958,935	0.04	USD 2,307,000	NuStar Logistics 5.75% 1/10/2025	2,194,225	0.09
USD 1,203,000	MSCI 3.625% 1/11/2031	1,003,975	0.04	USD 811,000	NuStar Logistics 6% 1/6/2026	769,124	0.03
USD 1,247,000	MSCI 3.875% 15/2/2031	1,073,025	0.05	USD 228,000	NuStar Logistics 6.375% 1/10/2030	206,868	0.01
USD 956,000	Mueller Water Products 4% 15/6/2029	861,815	0.04	USD 1,888,000	Occidental Petroleum 5.5% 1/12/2025	1,935,824	0.08
USD 109,000	Murphy Oil 5.75% 15/8/2025	108,159	0.00	USD 926,000	Occidental Petroleum 5.875% 1/9/2025	950,882	0.04
USD 704,000	Murphy Oil 5.875% 1/12/2027	687,533	0.03	USD 608,000	Occidental Petroleum 6.125% 1/1/2031	632,683	0.03
USD 196,000	Murphy Oil 6.125% 1/12/2042	155,131	0.01	USD 7,068,000	Occidental Petroleum 6.2% 15/3/2040	7,178,003	0.30
USD 1,198,000	Nabors Industries 5.75% 1/2/2025	1,116,651	0.05	USD 1,466,000	Occidental Petroleum 6.45% 15/9/2036	1,575,760	0.07
USD 3,398,000	Nabors Industries 7.375% 15/5/2027	3,296,060	0.14	USD 554,000	Occidental Petroleum 6.6% 15/3/2046	610,400	0.03
USD 367,000	Nationstar Mortgage 5.125% 15/12/2030	290,508	0.01	USD 6,191,000	Occidental Petroleum 6.625% 1/9/2030	6,622,513	0.28
USD 796,000	Nationstar Mortgage 5.75% 15/11/2031	640,935	0.03	USD 618,000	Occidental Petroleum 6.95% 1/7/2024	648,097	0.03
USD 88,000	Nationstar Mortgage 6% 15/1/2027	78,668	0.00	USD 729,000	Occidental Petroleum 7.5% 1/5/2031	821,119	0.04
USD 1,833,000	Navient 5.5% 15/3/2029	1,493,217	0.06	USD 286,000	Occidental Petroleum 8% 15/7/2025	309,118	0.01
USD 386,000	Navient 5.875% 25/10/2024	373,925	0.02	USD 927,000	Occidental Petroleum 8.875% 15/7/2030	1,086,073	0.05
USD 381,000	Navient 6.125% 25/3/2024	372,923	0.02	EUR 123,000	Olympus Water US 3.875% 1/10/2028	103,045	0.00
USD 264,000	Navient 7.25% 25/9/2023	265,026	0.01	EUR 128,000	Olympus Water US 5.375% 1/10/2029	101,052	0.00
USD 1,354,000	NCR 5% 1/10/2028	1,270,712	0.05	USD 1,863,000	OneMain Finance 3.5% 15/1/2027	1,549,364	0.07
USD 104,000	NCR 5.125% 15/4/2029	97,389	0.01	USD 819,000	OneMain Finance 4% 15/9/2030	622,022	0.03
USD 54,000	NCR 5.75% 1/9/2027	52,302	0.00	USD 269,000	OneMain Finance 5.375% 15/11/2029	223,986	0.01
USD 408,000	NCR 6.125% 1/9/2029	390,515	0.02	USD 1,630,000	OneMain Finance 6.625% 15/1/2028	1,510,154	0.06
USD 2,151,000	NESCO II 5.5% 15/4/2029	1,918,004	0.08	USD 2,380,000	OneMain Finance 6.875% 15/3/2025	2,322,200	0.10
USD 806,000	New Enterprise Stone & Lime 5.25% 15/7/2028	717,716	0.03	USD 1,317,000	OneMain Finance 7.125% 15/3/2026	1,243,532	0.05
USD 1,108,000	New Enterprise Stone & Lime 9.75% 15/7/2028	951,350	0.04	USD 1,608,000	Open Text 4.125% 15/2/2030	1,297,696	0.06
USD 8,991,000	New Fortress Energy 6.5% 30/9/2026	8,480,252	0.36	USD 1,417,000	Option Care Health 4.375% 31/10/2029	1,248,356	0.05
USD 6,642,000	New Fortress Energy 6.75% 15/9/2025	6,433,160	0.27	USD 2,319,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	2,066,838	0.09
USD 1,604,000	NextEra Energy Operating Partners 4.25% 15/7/2024	1,550,717	0.07	USD 3,668,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	3,218,890	0.14
USD 65,000	NextEra Energy Operating Partners 4.25% 15/9/2024	63,691	0.00	USD 1,144,000	OT Merger 7.875% 15/10/2029	829,909	0.04
USD 4,442,000	NFP 4.875% 15/8/2028	3,892,860	0.17	USD 984,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	827,414	0.04
USD 15,690,000	NFP 6.875% 15/8/2028	12,966,821	0.55	USD 144,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	120,331	0.01
USD 789,000	NFP 7.5% 1/10/2030	779,008	0.03	USD 3,022,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	2,777,022	0.12
USD 3,228,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	2,974,166	0.13	USD 75,000	Owens & Minor 6.625% 1/4/2030	69,117	0.00
USD 1,233,000	NGPL PipeCo 7.768% 15/12/2037	1,338,777	0.06	USD 1,456,000	OWL Rock Core Income 5.5% 21/3/2025	1,400,469	0.06
USD 2,321,000	Nielsen Finance / Nielsen Finance 5.625% 1/10/2028	2,328,288	0.10	USD 1,387,000	P&L Development / PLD Finance 7.75% 15/11/2025	1,118,574	0.05
USD 1,704,000	Nielsen Finance / Nielsen Finance 5.875% 1/10/2030	1,707,477	0.07				
USD 3,688,000	NMG / Neiman Marcus 7.125% 1/4/2026	3,464,938	0.15				
USD 2,142,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,881,024	0.08				
USD 3,423,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028	2,636,887	0.11				
USD 769,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	711,799	0.03				
USD 6,475,000	Novelis 3.25% 15/11/2026	5,744,064	0.24				
USD 3,114,000	Novelis 3.875% 15/8/2031	2,518,883	0.11				
USD 6,009,000	Novelis 4.75% 30/1/2030	5,259,798	0.22				
USD 347,000	NRG Energy 3.625% 15/2/2031	275,920	0.01				
USD 451,000	NRG Energy 3.875% 15/2/2032	358,703	0.01				
USD 274,000	NRG Energy 5.25% 15/6/2029	250,600	0.01				

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USD 2,381,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	2,150,291	0.09	USD 3,654,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	3,076,156	0.13
USD 555,000	PDC Energy 6.125% 15/9/2024	551,171	0.02	USD 380,000	Rockies Express Pipeline 4.95% 15/7/2029	343,872	0.01
USD 2,227,000	Peninsula Pacific Entertainment / Peninsula Pacific Entertainment Finance 8.5% 15/11/2027	2,388,911	0.10	USD 1,319,000	Ryan Specialty 4.375% 1/2/2030	1,190,397	0.05
USD 1,483,000	Penske Automotive 3.5% 1/9/2025	1,398,187	0.06	USD 1,297,000	Sabre GLBL 7.375% 1/9/2025	1,233,449	0.05
USD 1,466,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	1,321,900	0.06	USD 3,099,000	Sabre GLBL 9.25% 15/4/2025	3,065,391	0.13
USD 6,134,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	5,774,885	0.25	USD 1,204,000	SBA Communications 3.125% 1/2/2029	995,061	0.04
USD 2,737,000	Picasso Finance Sub 6.125% 15/6/2025	2,747,264	0.12	USD 4,984,000	SBA Communications 3.875% 15/2/2027	4,570,450	0.19
USD 1,753,000	Pilgrim's Pride 3.5% 1/3/2032	1,425,325	0.06	USD 2,708,000	Science Applications International 4.875% 1/4/2028	2,508,102	0.11
USD 3,161,000	Playtika 4.25% 15/3/2029	2,700,490	0.11	USD 1,067,000	Scientific Games International 7% 15/5/2028	1,044,780	0.04
USD 701,000	Post 4.625% 15/4/2030	610,799	0.03	USD 132,000	Scientific Games International 7.25% 15/11/2029	130,227	0.01
USD 16,000	Post 5.75% 1/3/2027	15,671	0.00	USD 1,738,000	Scientific Games International 8.625% 1/7/2025	1,790,987	0.08
USD 3,204,000	PRA Health Sciences 2.875% 15/7/2026	2,866,122	0.12	EUR 104,000	SCIL IV / SCIL USA 4.375% 1/11/2026	86,600	0.00
USD 1,047,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	770,499	0.03	EUR 122,000	SCIL IV / SCIL USA 4.642% 1/11/2026	115,998	0.00
USD 1,268,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	890,287	0.04	USD 2,370,000	SCIL IV / SCIL USA 5.375% 1/11/2026	1,982,635	0.08
USD 1,320,000	Prestige Brands 3.75% 1/4/2031	1,054,686	0.04	USD 1,311,000	Scotts Miracle-Gro 4% 1/4/2031	994,887	0.04
USD 3,700,000	Prime Healthcare Services 7.25% 1/11/2025	3,280,401	0.14	USD 268,000	Scotts Miracle-Gro 4.375% 1/2/2032	206,380	0.01
USD 292,000	Prime Security Services Borrower / Prime Finance 5.25% 15/4/2024	288,681	0.01	USD 149,000	Scripps Escrow II 3.875% 15/1/2029	126,108	0.01
USD 832,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	805,988	0.03	USD 2,020,000	Sealed Air 4% 1/12/2027	1,846,108	0.08
USD 3,781,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	3,350,684	0.14	USD 5,449,000	Sensata Technologies 4.375% 15/2/2030	4,863,402	0.21
USD 1,235,000	PTC 3.625% 15/2/2025	1,162,559	0.05	USD 1,336,000	Service International/US 3.375% 15/8/2030	1,101,487	0.05
USD 445,000	PTC 4% 15/2/2028	406,383	0.02	USD 2,438,000	Service International/US 4% 15/5/2031	2,087,983	0.09
USD 4,189,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	3,605,012	0.15	USD 578,000	Service International/US 5.125% 1/6/2029	548,236	0.02
USD 10,636,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	7,939,880	0.34	USD 4,294,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	4,022,748	0.17
USD 2,059,000	Range Resources 4.875% 15/5/2025	2,000,967	0.09	USD 260,000	Silgan 4.125% 1/2/2028	240,157	0.01
USD 1,628,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	1,487,621	0.06	USD 2,331,000	Simmons Foods /Simmons Prepared Foods /Simmons Pet Food /Simmons Feed 4.625% 1/3/2029	2,066,946	0.09
USD 1,349,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	1,020,434	0.04	USD 4,422,000	Sinclair Television 4.125% 1/12/2030	3,655,933	0.16
USD 2,040,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	1,609,186	0.07	USD 2,203,000	Sirius XM Radio 3.125% 1/9/2026	1,964,816	0.08
USD 519,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	496,643	0.02	USD 2,645,000	Sirius XM Radio 3.875% 1/9/2031	2,154,497	0.09
USD 445,000	Resideo Funding 4% 1/9/2029	375,563	0.02	USD 913,000	Sirius XM Radio 4.125% 1/7/2030	779,471	0.03
USD 1,706,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	1,479,652	0.06	USD 2,095,000	Sirius XM Radio 5% 1/8/2027	1,982,478	0.08
USD 2,546,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	2,312,579	0.10	USD 330,000	Sirius XM Radio 5.5% 1/7/2029	309,321	0.01
USD 1,250,000	RLJ Lodging Trust 3.75% 1/7/2026	1,127,098	0.05	USD 2,166,000	Six Flags Theme Parks 7% 1/7/2025	2,198,490	0.09
USD 374,000	RLJ Lodging Trust 4% 15/9/2029	315,520	0.01	USD 1,548,000	SLM 3.125% 2/11/2026	1,302,454	0.06
USD 3,389,000	Rockcliff Energy II 5.5% 15/10/2029	3,146,839	0.13	USD 528,000	SM Energy 5.625% 1/6/2025	514,335	0.02
				USD 1,400,000	SM Energy 6.5% 15/7/2028	1,360,219	0.06
				USD 301,000	SM Energy 6.625% 15/1/2027	293,893	0.01
				USD 1,518,000	SM Energy 6.75% 15/9/2026	1,493,545	0.06
				USD 590,000	Sonic Automotive 4.625% 15/11/2029	502,325	0.02
				USD 8,893,000	Sotheby's 7.375% 15/10/2027	8,397,438	0.36
				USD 2,595,000	Sotheby's/Bidfair 5.875% 1/6/2029	2,285,298	0.10

貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金）(US Dollar High Yield Bond Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 186,000	Southwestern Energy 4.75% 1/2/2032	166,054	0.01	USD 1,097,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	970,845	0.04
USD 1,730,000	Southwestern Energy 5.375% 1/2/2029	1,624,911	0.07	USD 7,965,000	Tap Rock Resources 7% 1/10/2026	7,555,320	0.32
USD 141,000	Southwestern Energy 5.7% 23/1/2025	141,169	0.01	USD 305,000	Taylor Morrison Communities 5.125% 1/8/2030	262,138	0.01
USD 1,788,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	1,614,077	0.07	USD 2,825,000	Taylor Morrison Communities 5.875% 15/6/2027	2,720,278	0.12
USD 1,972,000	Spectrum Brands 5% 1/10/2029	1,725,425	0.07	USD 2,625,000	Teleflex 4.25% 1/6/2028	2,386,229	0.10
USD 2,293,000	Sprint 7.625% 1/3/2026	2,436,416	0.10	USD 308,000	Teleflex 4.625% 15/11/2027	289,751	0.01
USD 5,878,000	Sprint Capital 6.875% 15/11/2028	6,260,276	0.27	USD 3,804,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	3,776,453	0.16
USD 10,564,000	Sprint Capital 8.75% 15/3/2032	12,820,682	0.54	USD 3,020,000	Tempur Sealy International 3.875% 15/10/2031	2,328,638	0.10
USD 6,033,000	SRM Escrow Issuer 6% 1/11/2028	5,463,455	0.23	USD 695,000	Tempur Sealy International 4% 15/4/2029	575,112	0.02
USD 4,655,000	SRS Distribution 4.625% 1/7/2028	4,129,649	0.18	USD 338,000	Tenet Healthcare 4.25% 1/6/2029	293,347	0.01
USD 3,787,000	SRS Distribution 6% 1/12/2029	3,078,739	0.13	USD 1,337,000	Tenet Healthcare 4.375% 15/1/2030	1,168,949	0.05
USD 5,190,000	SRS Distribution 6.125% 1/7/2029	4,314,655	0.18	USD 265,000	Tenet Healthcare 4.625% 15/7/2024	257,723	0.01
USD 8,286,000	SS&C Technologies 5.5% 30/9/2027	7,882,265	0.34	USD 2,077,000	Tenet Healthcare 4.625% 1/9/2024	2,023,477	0.09
USD 921,000	Stagwell Global 5.625% 15/8/2029	784,333	0.03	USD 566,000	Tenet Healthcare 4.625% 15/6/2028	515,275	0.02
EUR 168,000	Standard Industries 2.25% 21/11/2026	141,761	0.01	USD 3,379,000	Tenet Healthcare 4.875% 1/1/2026	3,223,183	0.14
USD 382,000	Standard Industries 3.375% 15/1/2031	285,493	0.01	USD 964,000	Tenet Healthcare 5.125% 1/11/2027	898,817	0.04
USD 2,504,000	Standard Industries 4.375% 15/7/2030	2,018,665	0.09	USD 996,000	Tenet Healthcare 6.125% 1/10/2028	922,560	0.04
USD 121,000	Standard Industries 4.75% 15/1/2028	106,263	0.00	USD 2,221,000	Tenet Healthcare 6.125% 15/6/2030	2,123,720	0.09
USD 628,000	Standard Industries 5% 15/2/2027	577,027	0.02	USD 1,405,000	Tenet Healthcare 6.25% 1/2/2027	1,351,667	0.06
USD 2,241,000	Staples 7.5% 15/4/2026	1,910,349	0.08	USD 4,550,000	Terex 5% 15/5/2029	4,067,245	0.17
USD 759,000	Starwood Property Trust 4.375% 15/1/2027	681,579	0.03	USD 340,000	TerraForm Power Operating 5% 31/1/2028	311,820	0.01
USD 1,522,000	Starwood Property Trust 5.5% 1/11/2023	1,517,061	0.07	USD 448,000	Thor Industries 4% 15/10/2029	363,731	0.02
USD 1,247,000	Station Casinos 4.5% 15/2/2028	1,075,001	0.05	USD 614,000	Titan International 7% 30/4/2028	588,630	0.03
USD 2,234,000	Station Casinos 4.625% 1/12/2031	1,869,456	0.08	USD 11,169,000	TK Elevator US Newco 5.25% 15/7/2027	10,263,457	0.44
USD 350,000	Stericycle 3.875% 15/1/2029	303,723	0.01	USD 561,000	Tri Pointe Homes 5.25% 1/6/2027	510,428	0.02
USD 1,487,000	Stevens 6.125% 1/10/2026	1,491,283	0.06	USD 461,000	Tri Pointe Homes 5.7% 15/6/2028	418,279	0.02
USD 686,000	Suburban Propane Partners / Suburban Energy Finance 5% 1/6/2031	611,178	0.03	USD 7,198,000	Triumph 8.875% 1/6/2024	7,298,664	0.31
USD 1,915,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	1,742,631	0.07	USD 1,076,000	TTMT Escrow Issuer 8.625% 30/9/2027	1,082,666	0.05
USD 334,000	Sunoco / Sunoco Finance 6% 15/4/2027	324,567	0.01	USD 3,892,000	Twilio 3.875% 15/3/2031	3,151,119	0.13
USD 6,191,000	Surgery Center 6.75% 1/7/2025	5,977,596	0.25	USD 4,107,000	Twitter 3.875% 15/12/2027	3,829,777	0.16
USD 2,647,000	Surgery Center 10% 15/4/2027	2,673,417	0.11	USD 513,000	Twitter 5% 1/3/2030	483,067	0.02
USD 3,244,000	SWF Escrow Issuer 6.5% 1/10/2029	2,368,072	0.10	USD 3,259,000	Uber Technologies 0% 15/12/2025	2,810,743	0.12
USD 2,455,000	Switch 3.75% 15/9/2028	2,438,181	0.10	USD 6,636,000	Uber Technologies 4.5% 15/8/2029	5,780,334	0.25
USD 5,846,000	Switch 4.125% 15/6/2029	5,842,063	0.25	USD 2,353,000	Uber Technologies 6.25% 15/1/2028	2,250,327	0.10
USD 2,011,000	Synaptics 4% 15/6/2029	1,736,458	0.07	USD 4,811,000	Uber Technologies 7.5% 15/5/2025	4,861,488	0.21
USD 6,462,000	Syneos Health 3.625% 15/1/2029	5,515,832	0.23	USD 6,895,000	Uber Technologies 7.5% 15/9/2027	6,884,595	0.29
USD 368,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	336,378	0.01	USD 3,342,000	Uber Technologies 8% 1/11/2026	3,386,403	0.14
USD 252,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	222,183	0.01	EUR 237,000	UGI International 2.5% 1/12/2029	185,761	0.01

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至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 2,392,000	United Airlines 4.375% 15/4/2026	2,200,825	0.09	USD 551,000	VICI Properties / VICI Note 4.5% 15/1/2028	511,738	0.02
USD 4,621,000	United Airlines 4.625% 15/4/2029	4,072,256	0.17	USD 347,000	VICI Properties / VICI Note 4.625% 15/6/2025	336,912	0.01
USD 4,771,692	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	4,784,028	0.20	USD 902,000	VICI Properties / VICI Note 4.625% 1/12/2029	834,499	0.04
USD 425,860	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	401,373	0.02	USD 1,600,000	VistaJet Malta Finance / XO Management 6.375% 1/2/2030	1,376,160	0.06
USD 399,000	United Natural Foods 6.75% 15/10/2028	386,526	0.02	USD 1,992,000	Wabash National 4.5% 15/10/2028	1,715,610	0.07
USD 34,000	United Rentals North America 5.25% 15/1/2030	31,936	0.00	USD 6,143,000	Waste Pro USA 5.5% 15/2/2026	5,515,185	0.23
USD 1,756,000	United States Steel 6.875% 1/3/2029	1,726,561	0.07	USD 5,090,000	WESCO Distribution 7.125% 15/6/2025	5,120,451	0.22
USD 666,000	Uniti / Uniti Finance / CSL Capital 4.75% 15/4/2028	557,509	0.02	USD 3,002,000	WESCO Distribution 7.25% 15/6/2028	3,022,468	0.13
USD 2,036,000	Uniti / Uniti Finance / CSL Capital 6.5% 15/2/2029	1,535,584	0.07	USD 500,000	Western Midstream Operating 3.95% 1/6/2025	478,254	0.02
USD 1,173,000	Univision Communications 5.125% 15/2/2025	1,136,205	0.05	USD 272,000	Western Midstream Operating 4.75% 15/8/2028	261,668	0.01
USD 636,000	Univision Communications 6.625% 1/6/2027	615,969	0.03	USD 1,725,000	Western Midstream Operating 5.3% 1/3/2048	1,519,535	0.06
USD 1,642,000	Univision Communications 7.375% 30/6/2030	1,627,583	0.07	USD 1,832,000	Western Midstream Operating 5.45% 1/4/2044	1,613,644	0.07
USD 306,000	US Foods 4.625% 1/6/2030	265,867	0.01	USD 849,000	Western Midstream Operating 5.5% 15/8/2048	749,444	0.03
USD 3,049,000	US Foods 4.75% 15/2/2029	2,721,202	0.12	USD 6,677,000	Western Midstream Operating 5.5% 1/2/2050	5,806,605	0.25
USD 1,089,000	US Foods 6.25% 15/4/2025	1,087,672	0.05	USD 5,373,000	White Cap Buyer 6.875% 15/10/2028	4,741,221	0.20
USD 4,069,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	3,800,446	0.16	USD 2,205,000	White Cap Parent 8.25% 15/3/2026	1,921,747	0.08
USD 2,570,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	2,365,634	0.10	USD 895,000	William Carter 5.625% 15/3/2027	869,005	0.04
USD 1,166,000	Vail Resorts 6.25% 15/5/2025	1,172,140	0.05	USD 1,700,000	Williams Scotsman International 4.625% 15/8/2028	1,531,071	0.07
USD 7,279,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	6,406,029	0.27	USD 635,000	Winnebago Industries 6.25% 15/7/2028	603,072	0.03
USD 14,615,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	12,148,719	0.52	EUR 181,000	WMG Acquisition 2.25% 15/8/2031	143,004	0.01
USD 6,702,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	5,828,828	0.25	USD 346,000	WMG Acquisition 3.875% 15/7/2030	295,088	0.01
USD 5,460,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	4,492,235	0.19	USD 13,785,000	WR Grace 5.625% 15/8/2029	11,019,040	0.47
USD 14,913,000	Verscend Escrow 9.75% 15/8/2026	15,068,990	0.64	USD 1,059,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	947,678	0.04
USD 5,668,000	Vertiv 4.125% 15/11/2028	4,938,188	0.21	USD 2,100,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	1,897,078	0.08
USD 2,678,000	Viasat 5.625% 15/9/2025	2,366,683	0.10	USD 5,262,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	4,431,080	0.19
USD 2,561,000	Viasat 6.5% 15/7/2028	1,979,190	0.08	USD 1,128,000	Wynn Resorts Finance / Wynn Resorts Capital 7.75% 15/4/2025	1,126,161	0.05
USD 3,529,000	Viavi Solutions 3.75% 1/10/2029	3,033,518	0.13	USD 328,000	Xerox 4.8% 1/3/2035	245,877	0.01
USD 1,680,000	VICI Properties 5.625% 15/5/2052	1,553,451	0.07	USD 170,000	Yum! Brands 4.75% 15/1/2030	155,587	0.01
USD 818,000	VICI Properties / VICI Note 3.5% 15/2/2025	772,077	0.03	USD 138,000	Yum! Brands 5.35% 1/11/2043	118,795	0.01
USD 382,000	VICI Properties / VICI Note 3.875% 15/2/2029	333,125	0.01	USD 676,000	Yum! Brands 5.375% 1/4/2032	620,259	0.03
USD 1,204,000	VICI Properties / VICI Note 4.125% 15/8/2030	1,067,471	0.05	USD 18,124,000	Zayo 4% 1/3/2027	15,462,069	0.66
USD 132,000	VICI Properties / VICI Note 4.25% 1/12/2026	123,754	0.01	USD 15,880,000	Zayo 6.125% 1/3/2028	12,434,040	0.53
USD 60,000	VICI Properties / VICI Note 4.5% 1/9/2026	56,846	0.00	USD 5,477,000	ZoomInfo Technologies / ZoomInfo Finance 3.875% 1/2/2029	4,754,440	0.20
						1,727,976,286	73.31
總債券						2,198,551,446	93.27
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額						2,241,366,819	95.09

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至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
其他可轉讓證券				USD 850,000	Erscrew Adelphia 0% 31/12/2049**	—	0.00
普通股／優先股（股份）及認股權證				USD 1,610,000	Lehman Brothers 0% 1/3/2015**,**	6,843	0.00
3,743	英國 New Topco**	—	0.00	USD 5,760,000	Lehman Brothers 5.75% 17/5/2013**,**	24,480	0.00
美國				EUR 7,165,000	Lehman Brothers 4.75% 16/1/2014**,**	46,593	0.00
2,388	Alliant**	2,242,475	0.09	EUR 14,950,000	Lehman Brothers 0% 5/2/2014**,**	97,217	0.00
315,073	AMP PIPE**	1,928,247	0.08	EUR 1,250,000	Lehman Brothers 5.375% 17/10/2012**,**	8,128	0.00
974	Archibald Candy**	—	0.00	USD 290,000	Mirant Escrow 0% 15/7/2049**	—	0.00
8,000	Australis Media (Wts 15/5/2003)**,**	—	0.00	USD 240,000	Southern Energy Homes 7.9% 15/7/2009**,**	—	0.00
65,370	Critical Care Systems International**	—	0.00	USD 115,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014**,**	—	0.00
26	IssuerCo-U**	—	0.00	USD 4,000,000	Wheeling Pittsburgh Steel Escrow 0% 31/12/2049**	—	0.00
22,200	Loral Space & Communications (Wts 26/12/2006)**,**	—	0.00			183,261	0.00
1,368	Verscend Intermediate**	1,610,506	0.07	總債券			
		5,781,228	0.24	其他可轉讓證券總額			
普通股／優先股（股份）及認股權證				5,964,489 0.24			
				總投資組合			
				2,247,331,308 95.33			
債券				其他淨資產			
				110,040,885 4.67			
USD 4,000,000	加拿大 Consolidated Hydro 0% 31/12/2049**	—	0.00	淨資產總額（美金）			
				2,357,372,193 100.00			
USD 197,801	美國 Archibald Candy 10% 31/12/2049**	—	0.00				

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至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
港幣避險股份類別						
HKD	514,555,358	USD	65,617,479	BNY Mellon	15/9/2022	(38,094)
USD	2,236,221	HKD	17,540,600	BNY Mellon	15/9/2022	696
未實現淨減值						(37,398)
紐元避險股份類別						
NZD	3,136,904	USD	1,971,274	BNY Mellon	15/9/2022	(49,533)
USD	64,900	NZD	104,949	BNY Mellon	15/9/2022	606
未實現淨減值						(48,927)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
新加坡幣避險股份類別						
SGD	27,520,373	USD	19,968,852	BNY Mellon	15/9/2022	(272,632)
USD	659,517	SGD	919,089	BNY Mellon	15/9/2022	1,729
未實現淨減值						(270,903)
南非幣避險股份類別						
USD	399,156	ZAR	6,738,920	BNY Mellon	15/9/2022	4,639
ZAR	141,623,192	USD	8,474,404	BNY Mellon	15/9/2022	(183,403)
未實現淨減值						(178,764)
未實現淨增值總額 (美金曝險部位 - 美金 483,199,826)						1,567,064

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
(8)	EUR	Euro-BTP	2022 年 9 月	960,574	5,762
(6)	USD	US Long Bond (CBT)	2022 年 12 月	817,688	(1,827)
(113)	USD	US Treasury 10 Year Note (CBT)	2022 年 12 月	13,233,359	46,028
(128)	USD	US Ultra Bond (CBT)	2022 年 12 月	19,284,000	(254,740)
合計				34,295,621	(204,777)

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	EUR (100,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2026	(11,786)	(15,994)
CDS	USD (1,194,000)	Fund provides default protection on Lumen Technologies; and receives Fixed 1%	Barclays	20/12/2023	71,908	(24,110)
CDS	EUR (81,219)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Barclays	20/12/2026	(16,419)	(12,990)
CDS	EUR (18,678)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	(1,103)	(502)
CDS	EUR (100,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Citibank	20/6/2023	(3,095)	(10,590)
CDS	EUR (60,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2026	(18,895)	(17,435)
CDS	EUR (50,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2026	(2,656)	(23)
CDS	EUR (78,946)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(16,153)	(12,627)
CDS	EUR (135,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(27,173)	(21,592)
CDS	EUR (100,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Credit Suisse	20/6/2027	(14,653)	(29,438)
CDS	EUR (200,000)	Fund provides default protection on Cellnex Telecom; and receives Fixed 5%	Credit Suisse	20/6/2027	2,876	20,343
CDS	EUR (350,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(25,792)	(9,409)
CDS	EUR (103,002)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(6,278)	(2,769)
CDS	EUR (84,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/6/2023	(6,501)	(15,279)
CDS	EUR (57,325)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(1,816)	(6,071)
CDS	EUR (32,675)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(863)	(3,460)
CDS	EUR (30,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	(2,770)	(14)
CDS	EUR (20,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Goldman Sachs	20/12/2026	(5,752)	(5,812)

貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金）(US Dollar High Yield Bond Fund) 續

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	EUR 1,420,000	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	18,520	43,161
CDS	EUR (150,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(12,423)	(27,285)
CDS	EUR (56,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(5,328)	(10,186)
CDS	EUR (120,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(2,259)	(21,828)
CDS	EUR (100,000)	Fund provides default protection on Faurecia; and receives Fixed 5%	JP Morgan	20/6/2025	(2,508)	2,266
CDS	EUR (120,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(12,423)	3,326
CDS	EUR (100,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(38,649)	(28,621)
CDS	EUR (110,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(43,813)	(31,483)
CDS	EUR (70,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/12/2026	(20,297)	(20,341)
CDS	EUR (160,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	(14,206)	(2,287)
CDS	EUR (170,000)	Fund provides default protection on K&S; and receives Fixed 5%	JP Morgan	20/12/2026	(9,040)	5,542
CDS	EUR (103,504)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(6,607)	(2,783)
CDS	EUR (97,293)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(6,211)	(2,616)
CDS	EUR (27,523)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(1,754)	(740)
CDS	EUR (90,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	(3,009)	(13,183)
CDS	EUR (100,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	389	(14,648)
CDS	EUR (230,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	6,782	(33,689)
CDS	EUR (130,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2025	(58,441)	(36,785)
CDS	EUR (20,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2026	(5,895)	(5,812)
CDS	EUR (135,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Morgan Stanley	20/12/2026	(28,201)	(21,592)
TRS	USD 7,087,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/3/2023	11,200	9,001
TRS	USD 17,095,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/12/2022	(1,604,315)	(1,604,452)
TRS	USD 9,295,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.7bps	JP Morgan	20/12/2022	(911,024)	(911,094)
TRS	USD 3,032,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/3/2023	(77,257)	(78,925)
TRS	USD 19,442,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(1,975,244)	(1,975,280)
TRS	USD 5,500,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 328.25bps	Morgan Stanley	20/9/2022	(550,747)	(550,757)
TRS	USD 4,549,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/12/2022	(91,144)	(91,919)
TRS	USD 15,526,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/12/2022	(25,145)	(28,729)
TRS	USD 2,344,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/12/2022	(205,478)	(205,515)
TRS	USD 11,953,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.875bps	Morgan Stanley	20/12/2022	(1,176,270)	(1,176,360)
TRS	USD 9,707,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.9bps	Morgan Stanley	20/12/2022	(982,630)	(982,703)
合計（美金曝險部位 - 美金 104,206,006）					(7,920,348)	(7,984,089)

CDS：信用違約交換
TRS：總收益交換

貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金）(US Dollar High Yield Bond Fund) 續

2022 年 8 月 31 日止之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
20	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,000	21/10/2022	(9,992)	3,772
26	Put	EURO STOXX 50 Index	Exchange Traded	EUR 400	21/10/2022	6,301	20,718
22	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 350	16/12/2022	(7,310)	5,833
12	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 470	16/12/2022	(873)	12,605
11	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 840	16/12/2022	(4,748)	3,466
8	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 40	16/12/2022	2,229	14,006
6	Put	STOXX Europe 600 Personal & Household Goods Index	Exchange Traded	EUR 800	16/12/2022	(3,475)	3,226
合計（美金曝險部位 - 美金 736,546）						(17,868)	63,626

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
26)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 200	21/10/2022	(3,005)	(10,144)
(12)	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 400	16/12/2022	345	(5,552)
(8)	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 940	16/12/2022	(890)	(6,143)
合計（美金曝險部位 - 美金 280,881）						(3,550)	(21,839)

至 2022 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
EUR 2,200,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	(18,835)	2,604
EUR 1,700,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(3,661)	17,629
EUR 1,700,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	19/10/2022	(20)	325
合計（美金曝險部位 - 美金 727,770）				(22,516)	20,558

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值 (美金)	市場價值 (美金)
EUR (1,700,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	9,694	(7,993)
合計（美金曝險部位 - 美金 313,351）				9,694	(7,993)

貝萊德美元儲備基金 (US Dollar Reserve Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				USD 2,500,000	Skandinaviska Enskilda Banken 2.86% 3/1/2023	2,502,824	0.50
債券				USD 3,000,000	Swedbank 1.89% 13/10/2022	3,000,582	0.59
				USD 2,000,000	Swedbank 2.86% 3/2/2023	2,002,379	0.40
				18,000,581 3.57			
				英國			
USD 964,000	美國 Toyota Motor Credit 2.57% 14/12/2022	964,123	0.19	USD 12,000,000	Barclays Bank 0% 9/6/2022	11,994,528	2.37
USD 1,465,000	Toyota Motor Credit 3.04% 25/7/2023	1,467,563	0.29	USD 3,000,000	Bedford Row Funding 1.87% 11/2/2022	3,000,848	0.59
				USD 1,750,000	Bedford Row Funding 2.44% 9/1/2022	1,749,995	0.35
				USD 4,000,000	HSBC Bank 2.14% 6/6/2023	3,997,397	0.79
				USD 10,000,000	Lloyds Bank 0% 22/9/2022	9,984,743	1.97
				30,727,511 6.07			
總債券							
2,431,686 0.48							
2,431,686 0.48							
商業票據							
				美國			
USD 4,000,000	澳洲 Commonwealth Bank of Australia 1.87% 10/12/2022	4,000,666	0.79	USD 3,000,000	ASB Bank 2.04% 9/8/2022	3,000,186	0.59
USD 3,000,000	Macquarie Bank 0% 9/1/2022	2,999,609	0.59	USD 5,000,000	Bennington Stark Capital 0% 9/1/2022	4,999,351	0.99
USD 5,000,000	Macquarie Bank 1.25% 18/1/2023	5,004,119	0.99	USD 6,000,000	Bennington Stark Capital 0% 9/2/2022	5,998,829	1.19
USD 5,000,000	Macquarie Bank 2.88% 22/6/2023	5,004,640	0.99	USD 2,100,000	BNZ International Funding 0% 9/2/2022	2,099,599	0.42
USD 2,000,000	National Australia Bank 2.64% 14/11/2022	2,000,675	0.40	USD 10,000,000	CDP Financial 0% 9/6/2022	9,995,538	1.98
USD 4,000,000	National Australia Bank 2.78% 14/3/2023	4,003,126	0.79	USD 3,000,000	Citigroup Global Markets 0% 1/9/2023	2,963,579	0.59
USD 2,000,000	Westpac Banking 0% 14/10/2022	1,993,838	0.39	USD 4,000,000	Crown Point Capital 0% 10/4/2022	3,991,260	0.79
				USD 3,000,000	Crown Point Capital 2.07% 12/6/2022	3,000,761	0.59
				USD 13,000,000	Export Finance Australia 0% 15/9/2022	12,987,520	2.57
				USD 8,000,000	Federation des Caisses Desjardins du Quebec 0% 9/7/2022	7,995,927	1.58
				USD 1,401,000	FMS Wertmanagement 0% 21/9/2022	1,398,934	0.28
				USD 2,000,000	Goldman Sachs International 0% 23/9/2022	1,996,800	0.39
				USD 5,000,000	Lime Funding 0% 21/9/2022	4,992,627	0.99
				USD 4,000,000	Prudential 0% 22/9/2022	3,993,897	0.79
				USD 2,500,000	PSP Capital 0% 17/8/2023	2,403,053	0.48
				USD 4,000,000	Starbird Funding 0% 23/2/2023	3,928,099	0.78
				USD 4,000,000	United Overseas Bank 1.899% 11/7/2022	3,999,688	0.79
				79,745,648 15.79			
				總商業票據 211,367,697 41.80			
				定期存單			
				加拿大			
USD 3,000,000	法國 BPCE 0% 22/2/2023	2,947,405	0.58	USD 4,000,000	Bank of Montreal (Chicago Branch) 2.44% 21/9/2022	3,999,925	0.79
USD 3,000,000	BPCE 2.87% 3/3/2023	3,003,707	0.59	USD 2,000,000	Bank of Montreal (Chicago Branch) 2.79% 5/5/2023	2,000,130	0.40
USD 13,000,000	Caisse d'Amortissement de la Dette Sociale 0% 9/1/2022	12,998,340	2.57	USD 4,500,000	Bank of Nova Scotia/The (Houston Branch) 2.79% 5/5/2023	4,501,024	0.89
				USD 3,500,000	Bank of Nova Scotia/The (Houston Branch) 2.8% 16/3/2023	3,501,814	0.69
				USD 1,500,000	Canadian Imperial Bank of Commerce (New York Branch) 2.59% 1/6/2023	1,499,870	0.30
				USD 4,000,000	Canadian Imperial Bank of Commerce (New York Branch) 2.8% 15/3/2023	4,003,121	0.79
				USD 3,000,000	Canadian Imperial Bank of Commerce (New York Branch) 2.94% 7/3/2023	3,003,786	0.59

貝萊德美元儲備基金 (US Dollar Reserve Fund) 續

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 1,000,000	Canadian Imperial Bank of Commerce (New York Branch) 3.04% 21/7/2023	1,002,225	0.20	USD 4,000,000	Sumitomo Mitsui Banking (New York Branch) 2.66% 19/10/2022	4,000,511	0.79
USD 3,000,000	Toronto Dominion Bank 0.004% 6/2/2023	3,002,153	0.59	USD 2,500,000	Sumitomo Mitsui Banking (New York Branch) 2.8% 23/12/2022	2,501,904	0.50
USD 2,000,000	Toronto Dominion Bank 2.8% 5/8/2023	1,984,088	0.39	USD 3,000,000	Sumitomo Mitsui Banking (New York Branch) 2.89% 5/3/2023	3,001,905	0.59
USD 2,000,000	Toronto Dominion Bank (New York Branch) 0.3% 25/10/2022	1,992,914	0.39	USD 3,000,000	Sumitomo Mitsui Trust Bank (New York Branch) 2.75% 22/2/2023	3,001,176	0.59
USD 2,000,000	Toronto Dominion Bank (New York Branch) 3.7% 5/1/2023	1,997,020	0.40	USD 5,000,000	Sumitomo Mitsui Trust Bank (New York Branch) 2.84% 1/6/2023	5,005,198	0.99
USD 2,000,000	Toronto Dominion Bank (New York Branch) 4.12% 28/8/2023	1,998,976	0.40			53,994,658	10.68
		34,487,046	6.82				
	芬 蘭				新 加 坡		
USD 2,000,000	Nordea Bank (New York Branch) 2.48% 27/10/2022	1,999,858	0.40	USD 4,000,000	Oversea-Chinese Banking (New York Branch) 2.88% 28/2/2023	4,002,339	0.79
USD 5,000,000	Nordea Bank (New York Branch) 2.71% 12/1/2022	5,001,374	0.99		韓 國		
USD 4,000,000	Nordea Bank (New York Branch) 2.71% 12/7/2022	4,001,102	0.79	USD 1,400,000	Korea Development Bank/The (New York Branch) 2.89% 22/9/2022	1,400,381	0.28
USD 3,000,000	Nordea Bank (New York Branch) 2.78% 24/5/2023	3,000,041	0.59		西 班 牙		
USD 2,500,000	Nordea Bank (New York Branch) 2.87% 3/2/2023	2,502,622	0.50	USD 4,000,000	Banco Santander (New York Branch) 2.727% 28/10/2022	4,001,009	0.79
		16,504,997	3.27	USD 4,000,000	Banco Santander (New York Branch) 2.845% 17/2/2023	4,001,010	0.79
	法 國			USD 4,000,000	Banco Santander (New York Branch) 2.91% 18/1/2023	4,002,531	0.79
USD 14,000,000	Credit Agricole 2.31% 9/2/2022	13,999,990	2.77			12,004,550	2.37
USD 3,000,000	Credit Agricole (New York Branch) 2.79% 17/3/2023	3,002,967	0.59		瑞 典		
USD 3,000,000	Natixis (New York Branch) 2.57% 2/7/2023	2,998,292	0.59	USD 3,000,000	Svenska Handelsbanken (New York Branch) 2.48% 27/10/2022	2,999,531	0.59
		20,001,249	3.95	USD 3,000,000	Svenska Handelsbanken (New York Branch) 2.95% 7/3/2023	3,002,399	0.59
	德 國			USD 4,900,000	Swedbank (New York Branch) 2.78% 15/12/2022	4,902,660	0.97
USD 16,000,000	Landesbank Baden-Württemberg 2.33% 9/6/2022	16,000,088	3.16			10,904,590	2.15
	日 本				瑞 士		
USD 5,000,000	Mitsubishi UFJ Trust and Banking (New York Branch) 2.64% 22/9/2022	5,000,434	0.99	USD 3,000,000	Credit Suisse (New York Branch) 2.566% 2/10/2023	2,997,405	0.59
USD 4,500,000	Mizuho Corporate Bank (New York Branch) 2.6% 21/9/2022	4,500,385	0.89		英 國		
USD 3,000,000	Mizuho Corporate Bank (New York Branch) 2.79% 17/3/2023	3,001,262	0.59	USD 2,500,000	Barclays Bank (New York Branch) 2.91% 4/5/2023	2,501,332	0.50
USD 1,500,000	MUFG Bank (New York Branch) 0.3% 31/10/2022	1,494,198	0.30	USD 2,000,000	Lloyds Bank Corporate Markets (New York Branch) 2.56% 24/1/2023	1,998,894	0.40
USD 2,500,000	MUFG Bank (New York Branch) 0.33% 11/1/2022	2,490,230	0.49	USD 3,000,000	Standard Chartered Bank 2.84% 5/4/2023	3,001,946	0.59
USD 3,000,000	MUFG Bank (New York Branch) 2.57% 23/1/2023	2,998,533	0.59	USD 2,500,000	Standard Chartered Bank (New York Branch) 2.48% 9/2/2022	2,500,040	0.50
USD 2,000,000	MUFG Bank (New York Branch) 2.59% 3/10/2023	1,998,340	0.40	USD 2,500,000	Standard Chartered Bank (New York Branch) 2.59% 13/3/2023	2,498,654	0.49
USD 2,000,000	MUFG Bank (New York Branch) 2.66% 21/10/2022	2,000,267	0.40	USD 4,000,000	Standard Chartered Bank (New York Branch) 2.89% 3/1/2023	4,004,518	0.79
USD 2,000,000	MUFG Bank (New York Branch) 2.76% 24/2/2023	2,000,307	0.40	USD 2,000,000	Standard Chartered Bank (New York Branch) 2.9% 31/1/2023	2,001,596	0.40
USD 8,000,000	Norinchukin Bank (New York Branch) 2.37% 16/9/2022	7,999,924	1.58			18,506,980	3.67
USD 3,000,000	Sumitomo Mitsui Banking (New York Branch) 2.46% 14/9/2022	3,000,084	0.59				

貝萊德美元儲備基金 (US Dollar Reserve Fund) 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %
美國			
USD 2,000,000	Citibank (New York Branch) 4.16% 9/1/2023	1,999,826	0.40
USD 10,000,000	DG Bank (New York Branch) 2.31% 9/1/2022	10,000,010	1.98
		11,999,836	2.38
定期存單總額		202,804,119	40.11
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		416,603,502	82.39
總投資組合		416,603,502	82.39
其他淨資產		89,033,398	17.61
淨資產總額 (美金)		505,636,900	100.00

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
英鎊避險股份類別						
GBP	13,527,544	USD	16,384,004	BNY Mellon	15/9/2022	(676,400)
USD	372,369	GBP	307,056	BNY Mellon	15/9/2022	15,828
未實現淨減值						(660,572)
未實現淨減值總額 (美金曝險部位 - 美金 16,060,600)						(660,572)

貝萊德美國靈活股票基金 (US Flexible Equity Fund)

至 2022 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				45,068	Elevance Health	22,130,641	1.43
基金				747,809	EQT	35,147,023	2.28
愛爾蘭				237,159	Fidelity National Information Services	22,100,847	1.43
110,844	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [*]	11,086,125	0.72	30,705	First Citizens BancShares	25,229,991	1.63
總基金數				120,557	FleetCor Technologies	25,945,072	1.68
普通股 (股份)				475,231	Fortive	30,410,032	1.97
611,562	百慕達 Axalta Coating Systems*	15,637,640	1.01	407,820	Fox	14,057,555	0.91
183,879	丹麥 Novo Nordisk	19,709,990	1.27	703,864	General Motors	27,443,657	1.78
762,858	法國 Sanofi	31,704,378	2.05	60,454	Humana	29,483,416	1.91
170,540	澤西島 Aptiv	16,219,207	1.05	240,778	Intercontinental Exchange	24,455,821	1.58
328,774	臺灣 Taiwan Semiconductor Manufacturing	27,748,526	1.80	192,841	JPMorgan Chase	22,084,151	1.43
444,610	英國 BP	13,542,820	0.88	131,387	Laboratory of America	30,020,616	1.94
406,494	Unilever	18,607,263	1.20	320,262	Las Vegas Sands	12,093,093	0.78
				146,911	Meta Platforms	24,285,858	1.57
				355,592	Microsoft	94,519,910	6.12
				406,370	Mondelez International	25,406,252	1.65
				255,250	Monster Beverage	22,796,378	1.48
				285,913	Morgan Stanley	24,222,549	1.57
				117,711	Norfolk Southern	28,757,386	1.86
				326,692	Otis Worldwide	23,740,707	1.54
				230,760	Progressive	28,743,466	1.86
				58,350	Quanta Services	8,228,517	0.53
				211,600	Reinsurance of America	26,534,640	1.72
				358,065	Ross Stores	30,883,106	2.00
				364,195	Sealed Air	19,819,492	1.28
				83,167	UnitedHealth	43,698,437	2.83
				58,743	Veeva Systems	12,099,883	0.78
				197,841	Visa	39,995,537	2.59
				169,370	World Wrestling Entertainment	11,427,394	0.74
						1,389,246,687	89.93
				普通股 (股份) 總額		1,532,416,511	99.19
				允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		1,543,502,636	99.91
				其他可轉讓證券			
				普通股 (股份)			
				28,100	美國 World Access	—	0.00
				普通股 (股份) 總額		—	0.00
				其他可轉讓證券總額		—	0.00
				總投資組合		1,543,502,636	99.91
				其他淨資產		1,404,597	0.09
				淨資產總額 (美金)		1,544,907,233	100.00

^{*} 投資關聯方基金，詳見附註 10。

^{*} 本證券全部或部分代表借貸證券。

貝萊德美國靈活股票基金 (US Flexible Equity Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
離岸人民幣避險股份類別						
CNY	83,214	USD	12,312	BNY Mellon	15/9/2022	(249)
USD	1,061	CNY	7,284	BNY Mellon	15/9/2022	6
未實現淨減值						(243)
歐元避險股份類別						
EUR	122,607,155	USD	125,269,444	BNY Mellon	15/9/2022	(2,497,798)
USD	15,918,129	EUR	15,846,157	BNY Mellon	15/9/2022	50,958
未實現淨減值						(2,446,840)
日圓避險股份類別						
JPY	858,624	USD	6,386	BNY Mellon	15/9/2022	(194)
USD	558	JPY	76,536	BNY Mellon	15/9/2022	7
未實現淨減值						(187)
未實現淨減值總額 (美金曝險部位 - 美金 138,528,580)						(2,447,270)

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	22.37
科技	17.49
金融	17.36
通訊	16.23
週期性消費品	9.91
工業	9.85
能源	4.97
基本材料	1.01
投資基金	0.72
其他淨資產	0.09
	100.00

貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)⁽²⁾

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				USD 21,243	Fannie Mae Pool 3.5% 1/12/2028	20,992	0.02
債券				USD 14,672	Fannie Mae Pool 3.5% 1/12/2028	14,467	0.01
美國				USD 10,987	Fannie Mae Pool 3.5% 1/7/2036	10,836	0.01
USD 232	Alternative Loan Trust 2004- 12CB 5% 25/7/2019***	230	0.00	USD 11,576	Fannie Mae Pool 3.5% 1/7/2036	11,441	0.01
USD 2,999,963	BANK 2017-BNK9 0.907% 15/11/2054	96,959	0.10	USD 8,256	Fannie Mae Pool 3.5% 1/8/2036	8,151	0.01
USD 1,000	Capital One Multi-Asset Execution Trust 2.29% 15/7/2025	1,000	0.00	USD 6,468	Fannie Mae Pool 3.5% 1/8/2036	6,383	0.01
USD 858,287	CSAIL 2018-C14 Commercial Mortgage Trust 0.727% 15/11/2051	24,723	0.02	USD 6,708	Fannie Mae Pool 3.5% 1/8/2036	6,617	0.01
USD 4,425	CSFB Mortgage-Backed Pass- Through Certificates Series 2004-1 5% 25/2/2019***	4,407	0.00	USD 6,114	Fannie Mae Pool 3.5% 1/8/2036	6,031	0.01
USD 14,699	Fannie Mae Pool 2% 1/10/2031	13,815	0.01	USD 5,373	Fannie Mae Pool 3.5% 1/8/2036	5,307	0.00
USD 73,220	Fannie Mae Pool 2% 1/11/2031	68,816	0.07	USD 47,841	Fannie Mae Pool 3.5% 1/1/2042	46,778	0.05
USD 4,592	Fannie Mae Pool 2% 1/11/2031	4,315	0.00	USD 9,599	Fannie Mae Pool 3.5% 1/4/2042	9,378	0.01
USD 24,421	Fannie Mae Pool 2% 1/11/2031	22,953	0.02	USD 4,094	Fannie Mae Pool 3.5% 1/5/2042	3,995	0.00
USD 97,380	Fannie Mae Pool 2% 1/11/2031	91,541	0.09	USD 4,738	Fannie Mae Pool 3.5% 1/6/2042	4,621	0.00
USD 20,141	Fannie Mae Pool 2% 1/12/2031	18,931	0.02	USD 3,775	Fannie Mae Pool 3.5% 1/6/2042	3,689	0.00
USD 3,362,630	Fannie Mae Pool 2% 1/5/2051	2,892,187	2.84	USD 11,311	Fannie Mae Pool 3.5% 1/7/2042	11,052	0.01
USD 1,153,403	Fannie Mae Pool 2% 1/8/2051	1,002,175	0.99	USD 267,744	Fannie Mae Pool 3.5% 1/11/2046	259,576	0.25
USD 768,160	Fannie Mae Pool 2% 1/8/2051	663,786	0.65	USD 121,791	Fannie Mae Pool 3.5% 1/4/2047	118,574	0.12
USD 970,740	Fannie Mae Pool 2% 1/8/2051	839,251	0.83	USD 53,859	Fannie Mae Pool 3.5% 1/5/2047	52,416	0.05
USD 906,151	Fannie Mae Pool 2% 1/8/2051	788,618	0.78	USD 54,722	Fannie Mae Pool 3.5% 1/9/2047	53,207	0.05
USD 407,510	Fannie Mae Pool 2% 1/9/2051	352,387	0.35	USD 154,267	Fannie Mae Pool 3.5% 1/4/2048	151,893	0.15
USD 582,452	Fannie Mae Pool 2% 1/9/2051	506,354	0.50	USD 195,937	Fannie Mae Pool 3.5% 1/9/2049	189,743	0.19
USD 313,387	Fannie Mae Pool 2% 1/9/2051	270,983	0.27	USD 8,142	Fannie Mae Pool 4% 1/8/2031	8,145	0.01
USD 302,093	Fannie Mae Pool 2% 1/9/2051	262,479	0.26	USD 16,041	Fannie Mae Pool 4% 1/8/2031	16,099	0.02
USD 472,915	Fannie Mae Pool 2% 1/10/2051	408,528	0.40	USD 50,520	Fannie Mae Pool 4% 1/10/2033	51,665	0.05
USD 53,994	Fannie Mae Pool 2% 1/11/2051	46,943	0.05	USD 36,872	Fannie Mae Pool 4% 1/10/2033	37,056	0.04
USD 1,885,711	Fannie Mae Pool 2.5% 1/9/2050	1,696,728	1.67	USD 72,702	Fannie Mae Pool 4% 1/10/2033	74,691	0.07
USD 4,944,413	Fannie Mae Pool 2.5% 1/11/2050	4,448,352	4.37	USD 129,381	Fannie Mae Pool 4% 1/1/2036	130,314	0.13
USD 476,331	Fannie Mae Pool 2.5% 1/5/2051	431,519	0.42	USD 20,585	Fannie Mae Pool 4% 1/1/2041	20,571	0.02
USD 833,348	Fannie Mae Pool 2.5% 1/5/2051	752,604	0.74	USD 27,703	Fannie Mae Pool 4% 1/4/2042	27,786	0.03
USD 5,645,031	Fannie Mae Pool 2.5% 1/9/2051	5,066,971	4.98	USD 20,458	Fannie Mae Pool 4% 1/11/2046	20,298	0.02
USD 58,969	Fannie Mae Pool 2.5% 1/11/2051	53,255	0.05	USD 9,349	Fannie Mae Pool 4% 1/8/2047	9,314	0.01
USD 37,237	Fannie Mae Pool 2.5% 1/11/2051	33,734	0.03	USD 20,021	Fannie Mae Pool 4.5% 1/7/2024	20,313	0.02
USD 10,384	Fannie Mae Pool 3% 1/10/2036	10,028	0.01	USD 58,454	Fannie Mae Pool 4.5% 1/2/2026	59,274	0.06
USD 84,770	Fannie Mae Pool 3% 1/11/2036	81,855	0.08	USD 93,388	Fannie Mae Pool 4.5% 1/11/2039	95,668	0.09
USD 34,297	Fannie Mae Pool 3% 1/11/2036	33,119	0.03	USD 13,692	Fannie Mae Pool 4.5% 1/7/2040	14,027	0.01
USD 944	Fannie Mae Pool 3% 1/12/2036	913	0.00				
USD 104,487	Fannie Mae Pool 3% 1/7/2043	99,710	0.10				
USD 4,282	Fannie Mae Pool 3.5% 1/11/2027	4,220	0.00				

*** 此證券處於違約狀態，詳見附註 2(b)。

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)⁽²⁾ 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 20,614	Fannie Mae Pool 4.5% 1/3/2041	21,121	0.02	USD 7,509	Fannie Mae Pool 6% 1/12/2038	8,111	0.01
USD 24,862	Fannie Mae Pool 4.5% 1/6/2041	25,462	0.02	USD 46,191	Fannie Mae Pool 6% 1/9/2039	49,893	0.05
USD 69,721	Fannie Mae Pool 4.5% 1/6/2041	71,249	0.07	USD 28,360	Fannie Mae Pool 6.5% 1/10/2039	30,359	0.03
USD 5,701	Fannie Mae Pool 4.5% 1/7/2041	5,840	0.01	USD 8,656	Fannie Mae Pool 6.5% 1/10/2039	9,332	0.01
USD 12,964	Fannie Mae Pool 4.5% 1/10/2041	13,277	0.01	USD 83,277	Fannie Mae Pool 6.5% 1/5/2040	89,715	0.09
USD 32,388	Fannie Mae Pool 4.5% 1/10/2041	33,181	0.03	USD 339,452	Fannie Mae REMICS 3% 25/2/2043	46,350	0.05
USD 3,357	Fannie Mae Pool 4.5% 1/11/2045	3,375	0.00	USD 450,000	Fannie Mae REMICS 3% 25/10/2057	385,333	0.38
USD 43,101	Fannie Mae Pool 4.5% 1/9/2046	44,447	0.04	USD 209,506	Fannie Mae REMICS 3.5% 25/7/2046	36,070	0.04
USD 22,936	Fannie Mae Pool 4.5% 1/9/2047	23,264	0.02	USD 379,159	Fannie Mae REMICS 3.5% 25/7/2051	62,742	0.06
USD 18,125	Fannie Mae Pool 4.5% 1/10/2047	18,411	0.02	USD 520,100	Fannie Mae REMICS 3.606% 25/6/2049	66,864	0.07
USD 28,124	Fannie Mae Pool 4.5% 1/10/2047	28,483	0.03	USD 28,391	Fannie Mae REMICS 3.656% 25/5/2039	2,736	0.00
USD 11,984	Fannie Mae Pool 4.5% 1/11/2047	12,033	0.01	USD 142,691	Fannie Mae REMICS 3.656% 25/9/2046	13,527	0.01
USD 26,109	Fannie Mae Pool 4.5% 1/12/2047	26,442	0.03	USD 1,715,282	Fannie Mae REMICS 3.656% 25/3/2049	208,912	0.21
USD 36,952	Fannie Mae Pool 4.5% 1/2/2048	37,434	0.04	USD 411,351	Fannie Mae REMICS 3.656% 25/7/2049	50,707	0.05
USD 22,849	Fannie Mae Pool 4.5% 1/3/2048	23,036	0.02	USD 985,517	Fannie Mae REMICS 3.806% 25/9/2045	90,343	0.09
USD 30,536	Fannie Mae Pool 4.5% 1/3/2048	30,958	0.03	USD 258,749	Fannie Mae REMICS 4% 25/5/2050	50,363	0.05
USD 30,165	Fannie Mae Pool 4.5% 1/5/2048	30,550	0.03	USD 341,172	Fannie Mae REMICS 4% 25/5/2050	66,406	0.07
USD 18,902	Fannie Mae Pool 4.5% 1/7/2048	19,277	0.02	USD 186,219	Fannie Mae REMICS 4.382% 25/5/2048	178,024	0.17
USD 21,068	Fannie Mae Pool 4.5% 1/7/2048	21,337	0.02	USD 335,693	Fannie Mae REMICS 4.5% 25/9/2047	60,893	0.06
USD 58	Fannie Mae Pool 5% 1/1/2023	60	0.00	USD 613,108	Fannie Mae REMICS 6% 25/10/2045	142,363	0.14
USD 31,029	Fannie Mae Pool 5% 1/6/2026	31,833	0.03	USD 735,993	Fannie Mae REMICS 6% 25/10/2045	170,457	0.17
USD 1,504	Fannie Mae Pool 5% 1/5/2035	1,574	0.00	USD 674,074	Fannie Mae-Aces 1.937% 25/1/2058	98,527	0.10
USD 16,096	Fannie Mae Pool 5% 1/9/2035	16,710	0.02	USD 58,932	Freddie Mac Gold Pool 3% 1/1/2043	56,298	0.06
USD 54,179	Fannie Mae Pool 5% 1/6/2039	56,738	0.06	USD 48,564	Freddie Mac Gold Pool 3% 1/8/2043	46,417	0.05
USD 126,416	Fannie Mae Pool 5% 1/1/2044	128,354	0.13	USD 38,025	Freddie Mac Gold Pool 3.5% 1/12/2041	37,457	0.04
USD 40,697	Fannie Mae Pool 5% 1/3/2044	41,851	0.04	USD 79,134	Freddie Mac Gold Pool 3.5% 1/3/2042	77,400	0.08
USD 7,944	Fannie Mae Pool 5% 1/8/2048	8,148	0.01	USD 48,758	Freddie Mac Gold Pool 3.5% 1/4/2042	48,022	0.05
USD 8,761	Fannie Mae Pool 5% 1/9/2048	8,998	0.01	USD 20,456	Freddie Mac Gold Pool 3.5% 1/8/2042	20,008	0.02
USD 21,089	Fannie Mae Pool 5% 1/9/2048	21,634	0.02	USD 67,965	Freddie Mac Gold Pool 3.5% 1/8/2042	67,031	0.07
USD 86,450	Fannie Mae Pool 5% 1/5/2049	88,661	0.09	USD 7,681	Freddie Mac Gold Pool 3.5% 1/10/2042	7,484	0.01
USD 360	Fannie Mae Pool 5.5% 1/11/2023	360	0.00	USD 16,089	Freddie Mac Gold Pool 4% 1/8/2040	16,184	0.02
USD 69,131	Fannie Mae Pool 5.5% 1/4/2034	73,288	0.07	USD 1,296	Freddie Mac Gold Pool 4% 1/4/2041	1,303	0.00
USD 260,953	Fannie Mae Pool 5.5% 1/5/2034	276,824	0.27	USD 13,782	Freddie Mac Gold Pool 4% 1/10/2041	13,862	0.01
USD 124,808	Fannie Mae Pool 5.5% 1/6/2036	131,389	0.13	USD 24,430	Freddie Mac Gold Pool 4% 1/2/2042	24,569	0.02
USD 44,167	Fannie Mae Pool 5.5% 1/1/2039	46,971	0.05	USD 18,937	Freddie Mac Gold Pool 4% 1/4/2044	19,025	0.02
USD 7,919	Fannie Mae Pool 5.5% 1/3/2040	8,417	0.01	USD 19,840	Freddie Mac Gold Pool 4% 1/12/2045	20,027	0.02
USD 8,946	Fannie Mae Pool 6% 1/12/2032	9,660	0.01				
USD 140,190	Fannie Mae Pool 6% 1/5/2037	151,420	0.15				
USD 14,682	Fannie Mae Pool 6% 1/2/2038	15,858	0.02				
USD 5,594	Fannie Mae Pool 6% 1/3/2038	6,043	0.01				
USD 15,900	Fannie Mae Pool 6% 1/5/2038	17,173	0.02				
USD 4,245	Fannie Mae Pool 6% 1/10/2038	4,508	0.00				

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)⁽²⁾ 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,675	Freddie Mac Gold Pool 4.5% 1/10/2024	1,700	0.00	USD 411,282	Freddie Mac Multifamily Structured Pass Through Certificates 1.025% 25/9/2030	24,136	0.02
USD 10,555	Freddie Mac Gold Pool 4.5% 1/3/2029	10,755	0.01	USD 303,953	Freddie Mac Multifamily Structured Pass Through Certificates 1.529% 25/7/2030	26,176	0.03
USD 42,239	Freddie Mac Gold Pool 4.5% 1/8/2030	43,036	0.04	USD 174,439	Freddie Mac Multifamily Structured Pass Through Certificates 1.814% 25/4/2030	17,417	0.02
USD 15,670	Freddie Mac Gold Pool 4.5% 1/12/2039	16,064	0.02	USD 2,203,993	Freddie Mac Pool 2% 1/5/2051	1,909,318	1.88
USD 40,864	Freddie Mac Gold Pool 4.5% 1/5/2041	41,786	0.04	USD 4,626,696	Freddie Mac Pool 2.5% 1/2/2051	4,176,418	4.11
USD 46,269	Freddie Mac Gold Pool 4.5% 1/5/2041	47,433	0.05	USD 93,300	Freddie Mac Pool 2.5% 1/11/2051	84,090	0.08
USD 108,519	Freddie Mac Gold Pool 4.5% 1/12/2043	111,349	0.11	USD 95,922	Freddie Mac Pool 3.5% 1/3/2046	93,757	0.09
USD 62,278	Freddie Mac Gold Pool 4.5% 1/9/2048	62,550	0.06	USD 62,121	Freddie Mac Pool 3.5% 1/10/2049	59,602	0.06
USD 414,744	Freddie Mac Gold Pool 5% 1/9/2043	427,554	0.42	USD 92,968	Freddie Mac Pool 4% 1/4/2048	93,803	0.09
USD 16,708	Freddie Mac Gold Pool 5% 1/11/2048	17,161	0.02	USD 937	Freddie Mac Pool 4% 1/4/2048	941	0.00
USD 1,059	Freddie Mac Gold Pool 5.5% 1/7/2028	1,089	0.00	USD 27,162	Freddie Mac Pool 4% 1/8/2048	27,231	0.03
USD 21,753	Freddie Mac Gold Pool 5.5% 1/2/2035	23,083	0.02	USD 242,970	Freddie Mac REMICS 3% 25/11/2051	31,662	0.03
USD 28,903	Freddie Mac Gold Pool 5.5% 1/7/2037	30,753	0.03	USD 451,036	Freddie Mac REMICS 3% 25/11/2051	62,602	0.06
USD 12,249	Freddie Mac Gold Pool 5.5% 1/3/2040	13,033	0.01	USD 273,653	Freddie Mac REMICS 3% 25/12/2051	40,875	0.04
USD 3,371	Freddie Mac Gold Pool 6% 1/6/2036	3,565	0.00	USD 939,573	Freddie Mac REMICS 3.506% 25/12/2049	105,674	0.10
USD 25,579	Freddie Mac Gold Pool 6% 1/12/2036	27,644	0.03	USD 526,912	Freddie Mac REMICS 3.656% 25/7/2049	64,747	0.06
USD 11,864	Freddie Mac Gold Pool 6% 1/3/2037	12,359	0.01	USD 122,047	Freddie Mac REMICS 3.759% 15/10/2042	16,472	0.02
USD 11,211	Freddie Mac Gold Pool 6% 1/6/2037	12,067	0.01	USD 341,816	Freddie Mac REMICS 4% 15/9/2054	337,149	0.33
USD 2,434	Freddie Mac Gold Pool 6% 1/8/2037	2,631	0.00	USD 106,930	Freddie Mac REMICS 5% 15/12/2045	20,528	0.02
USD 4,962	Freddie Mac Gold Pool 6% 1/10/2037	5,333	0.00	USD 90,740	Ginnie Mae I Pool 3% 15/2/2045	86,441	0.08
USD 5,546	Freddie Mac Gold Pool 6% 1/11/2037	5,839	0.01	USD 44,698	Ginnie Mae I Pool 3.5% 15/1/2042	44,367	0.04
USD 30,127	Freddie Mac Gold Pool 6% 1/4/2038	31,303	0.03	USD 47,040	Ginnie Mae I Pool 3.5% 15/9/2042	46,699	0.05
USD 1,506	Freddie Mac Gold Pool 6% 1/7/2038	1,571	0.00	USD 33,236	Ginnie Mae I Pool 3.5% 15/9/2042	32,995	0.03
USD 3,897	Freddie Mac Gold Pool 6% 1/9/2038	4,212	0.00	USD 56,526	Ginnie Mae I Pool 4% 15/1/2041	57,457	0.06
USD 59,804	Freddie Mac Gold Pool 6% 1/12/2038	64,632	0.06	USD 31,000	Ginnie Mae I Pool 4% 15/3/2041	31,515	0.03
USD 1,410	Freddie Mac Gold Pool 6% 1/1/2039	1,466	0.00	USD 60,695	Ginnie Mae I Pool 4.5% 15/5/2040	62,580	0.06
USD 3,971	Freddie Mac Gold Pool 6% 1/2/2039	4,291	0.00	USD 38,636	Ginnie Mae I Pool 4.5% 15/5/2040	39,851	0.04
USD 12,090	Freddie Mac Gold Pool 6% 1/11/2039	13,065	0.01	USD 59,122	Ginnie Mae I Pool 4.5% 15/7/2040	60,868	0.06
USD 4,428	Freddie Mac Gold Pool 6% 1/12/2039	4,728	0.00	USD 210,008	Ginnie Mae I Pool 5% 15/12/2034	220,484	0.22
USD 824	Freddie Mac Gold Pool 6% 1/5/2040	856	0.00	USD 102,997	Ginnie Mae I Pool 5% 15/9/2035	107,817	0.11
USD 600,000	Freddie Mac Multiclass Certificates Series 2020-P003 1.783% 25/6/2034	502,625	0.49	USD 168,501	Ginnie Mae I Pool 5% 15/7/2037	175,977	0.17
USD 595,475	Freddie Mac Multifamily Structured Pass Through Certificates 1.015% 25/6/2029	29,108	0.03	USD 60,833	Ginnie Mae I Pool 5.5% 15/7/2038	65,717	0.06

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)⁽²⁾ 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 62,955	Ginnie Mae I Pool 5.5% 15/12/2040	68,453	0.07	USD 19,310	Ginnie Mae II Pool 2.5% 20/4/2051	17,643	0.02
USD 118	Ginnie Mae I Pool 6.5% 15/9/2036	120	0.00	USD 17,413	Ginnie Mae II Pool 2.5% 20/4/2051	15,907	0.02
USD 438	Ginnie Mae I Pool 6.5% 15/9/2036	483	0.00	USD 659,663	Ginnie Mae II Pool 2.5% 20/4/2051	612,772	0.60
USD 20,800	Ginnie Mae I Pool 6.5% 15/5/2038	21,322	0.02	USD 2,925,728	Ginnie Mae II Pool 2.5% 20/8/2051	2,675,589	2.63
USD 45,198	Ginnie Mae I Pool 6.5% 15/5/2038	47,306	0.05	USD 8,392,398	Ginnie Mae II Pool 2.5% 20/9/2051	7,577,422	7.45
USD 16,449	Ginnie Mae I Pool 6.5% 15/10/2038	17,450	0.02	USD 2,369,190	Ginnie Mae II Pool 2.5% 20/9/2051	2,138,711	2.10
USD 22,534	Ginnie Mae I Pool 6.5% 15/12/2038	24,195	0.02	USD 108,163	Ginnie Mae II Pool 2.5% 20/10/2051	98,781	0.10
USD 353	Ginnie Mae I Pool 6.5% 15/12/2038	391	0.00	USD 77,453	Ginnie Mae II Pool 3% 20/10/2045	73,212	0.07
USD 235,561	Ginnie Mae II Pool 2.5% 20/11/2040	215,602	0.21	USD 163,453	Ginnie Mae II Pool 3% 20/11/2045	154,598	0.15
USD 15,684	Ginnie Mae II Pool 2.5% 20/1/2041	14,610	0.01	USD 16,484	Ginnie Mae II Pool 3% 20/6/2046	15,430	0.01
USD 17,934	Ginnie Mae II Pool 2.5% 20/3/2041	16,872	0.02	USD 463,932	Ginnie Mae II Pool 3% 20/6/2050	438,775	0.43
USD 106,753	Ginnie Mae II Pool 2.5% 20/10/2045	97,498	0.10	USD 1,344,753	Ginnie Mae II Pool 3% 20/6/2050	1,245,223	1.22
USD 293,900	Ginnie Mae II Pool 2.5% 20/11/2045	268,450	0.26	USD 1,518,191	Ginnie Mae II Pool 3% 20/6/2050	1,402,947	1.38
USD 18,102	Ginnie Mae II Pool 2.5% 20/1/2046	16,508	0.02	USD 1,651,192	Ginnie Mae II Pool 3% 20/6/2050	1,552,151	1.53
USD 16,501	Ginnie Mae II Pool 2.5% 20/1/2046	14,916	0.01	USD 774,960	Ginnie Mae II Pool 3% 20/7/2050	732,865	0.72
USD 12,963	Ginnie Mae II Pool 2.5% 20/1/2046	11,769	0.01	USD 695,146	Ginnie Mae II Pool 3% 20/7/2050	657,767	0.65
USD 26,700	Ginnie Mae II Pool 2.5% 20/2/2046	24,116	0.02	USD 562,185	Ginnie Mae II Pool 3% 20/8/2050	532,029	0.52
USD 22,949	Ginnie Mae II Pool 2.5% 20/3/2046	20,801	0.02	USD 817,370	Ginnie Mae II Pool 3% 20/8/2050	773,416	0.76
USD 1,376,419	Ginnie Mae II Pool 2.5% 20/6/2050	1,260,335	1.24	USD 1,020,420	Ginnie Mae II Pool 3% 20/8/2050	964,539	0.95
USD 914,666	Ginnie Mae II Pool 2.5% 20/7/2050	831,849	0.82	USD 740,812	Ginnie Mae II Pool 3% 20/8/2050	699,425	0.69
USD 829,929	Ginnie Mae II Pool 2.5% 20/7/2050	759,436	0.75	USD 61,434	Ginnie Mae II Pool 3% 20/9/2050	58,147	0.06
USD 875,790	Ginnie Mae II Pool 2.5% 20/7/2050	800,739	0.79	USD 91,969	Ginnie Mae II Pool 3% 20/9/2050	86,740	0.09
USD 638,134	Ginnie Mae II Pool 2.5% 20/8/2050	590,230	0.58	USD 30,759	Ginnie Mae II Pool 3% 20/9/2050	28,850	0.03
USD 948,514	Ginnie Mae II Pool 2.5% 20/8/2050	877,310	0.86	USD 70,564	Ginnie Mae II Pool 3% 20/9/2050	66,088	0.06
USD 1,456,753	Ginnie Mae II Pool 2.5% 20/8/2050	1,331,917	1.31	USD 43,377	Ginnie Mae II Pool 3% 20/9/2050	40,203	0.04
USD 39,300	Ginnie Mae II Pool 2.5% 20/9/2050	35,622	0.03	USD 32,786	Ginnie Mae II Pool 3% 20/9/2050	30,833	0.03
USD 33,345	Ginnie Mae II Pool 2.5% 20/9/2050	30,287	0.03	USD 278,858	Ginnie Mae II Pool 3% 20/10/2050	263,920	0.26
USD 59,159	Ginnie Mae II Pool 2.5% 20/9/2050	53,476	0.05	USD 127,030	Ginnie Mae II Pool 3% 20/10/2050	120,252	0.12
USD 138,640	Ginnie Mae II Pool 2.5% 20/10/2050	126,607	0.12	USD 207,443	Ginnie Mae II Pool 3% 20/10/2050	196,130	0.19
USD 321,728	Ginnie Mae II Pool 2.5% 20/11/2050	293,920	0.29	USD 131,076	Ginnie Mae II Pool 3% 20/10/2050	123,595	0.12
USD 20,413	Ginnie Mae II Pool 2.5% 20/1/2051	18,614	0.02	USD 202,366	Ginnie Mae II Pool 3% 20/10/2050	191,300	0.19
USD 22,188	Ginnie Mae II Pool 2.5% 20/1/2051	20,109	0.02	USD 229,461	Ginnie Mae II Pool 3% 20/10/2050	217,063	0.21
USD 2,427,473	Ginnie Mae II Pool 2.5% 20/3/2051	2,246,116	2.21	USD 490,372	Ginnie Mae II Pool 3% 20/11/2050	463,860	0.46
USD 2,502,234	Ginnie Mae II Pool 2.5% 20/3/2051	2,312,404	2.27	USD 422,016	Ginnie Mae II Pool 3% 20/11/2050	399,048	0.39
USD 628,107	Ginnie Mae II Pool 2.5% 20/4/2051	583,455	0.57	USD 275,986	Ginnie Mae II Pool 3% 20/11/2050	260,227	0.26

(2) 基金名稱於該年度內變更，詳情請參閱備註 1。
 385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)⁽²⁾ 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 24,872	Ginnie Mae II Pool 3% 20/12/2050	23,340	0.02	USD 58,026	Ginnie Mae II Pool 3.5% 20/10/2046	56,479	0.06
USD 25,154	Ginnie Mae II Pool 3% 20/12/2050	23,546	0.02	USD 37,154	Ginnie Mae II Pool 3.5% 20/10/2046	36,163	0.04
USD 18,955	Ginnie Mae II Pool 3% 20/12/2050	17,918	0.02	USD 740,995	Ginnie Mae II Pool 3.5% 20/5/2050	721,303	0.71
USD 14,406	Ginnie Mae II Pool 3% 20/12/2050	13,635	0.01	USD 1,277,040	Ginnie Mae II Pool 3.5% 20/5/2050	1,243,154	1.22
USD 22,424	Ginnie Mae II Pool 3% 20/1/2051	21,229	0.02	USD 998,422	Ginnie Mae II Pool 3.5% 20/5/2050	970,206	0.95
USD 22,155	Ginnie Mae II Pool 3% 20/1/2051	20,799	0.02	USD 647,334	Ginnie Mae II Pool 3.5% 20/6/2050	632,481	0.62
USD 15,190	Ginnie Mae II Pool 3% 20/1/2051	14,209	0.01	USD 850,494	Ginnie Mae II Pool 3.5% 20/6/2050	828,053	0.81
USD 20,341	Ginnie Mae II Pool 3% 20/2/2051	19,077	0.02	USD 352,095	Ginnie Mae II Pool 3.5% 20/6/2050	342,850	0.34
USD 19,930	Ginnie Mae II Pool 3% 20/2/2051	18,830	0.02	USD 843,126	Ginnie Mae II Pool 3.5% 20/6/2050	819,358	0.81
USD 21,130	Ginnie Mae II Pool 3% 20/2/2051	19,837	0.02	USD 471,433	Ginnie Mae II Pool 3.5% 20/6/2050	457,796	0.45
USD 33,948	Ginnie Mae II Pool 3% 20/3/2051	31,870	0.03	USD 1,052,824	Ginnie Mae II Pool 3.5% 20/6/2050	1,021,080	1.00
USD 18,421	Ginnie Mae II Pool 3% 20/4/2051	17,439	0.02	USD 1,166,605	Ginnie Mae II Pool 3.5% 20/8/2050	1,135,971	1.12
USD 20,626	Ginnie Mae II Pool 3% 20/4/2051	19,514	0.02	USD 1,076,744	Ginnie Mae II Pool 3.5% 20/8/2050	1,043,270	1.03
USD 36,030	Ginnie Mae II Pool 3% 20/4/2051	34,081	0.03	USD 1,391,659	Ginnie Mae II Pool 3.5% 20/8/2050	1,378,275	1.36
USD 30,140	Ginnie Mae II Pool 3% 20/4/2051	28,490	0.03	USD 49,462	Ginnie Mae II Pool 3.5% 20/9/2050	48,157	0.05
USD 32,060	Ginnie Mae II Pool 3% 20/4/2051	30,286	0.03	USD 44,504	Ginnie Mae II Pool 3.5% 20/9/2050	43,051	0.04
USD 16,570	Ginnie Mae II Pool 3% 20/4/2051	15,631	0.02	USD 38,845	Ginnie Mae II Pool 3.5% 20/9/2050	36,855	0.04
USD 29,137	Ginnie Mae II Pool 3% 20/5/2051	27,542	0.03	USD 27,903	Ginnie Mae II Pool 3.5% 20/9/2050	27,046	0.03
USD 28,416	Ginnie Mae II Pool 3% 20/6/2051	26,905	0.03	USD 93,245	Ginnie Mae II Pool 3.5% 20/9/2050	90,849	0.09
USD 46,973	Ginnie Mae II Pool 3% 20/6/2051	44,434	0.04	USD 121,031	Ginnie Mae II Pool 3.5% 20/10/2050	117,852	0.12
USD 1,410,252	Ginnie Mae II Pool 3% 20/8/2051	1,357,733	1.34	USD 69,153	Ginnie Mae II Pool 3.5% 20/10/2050	67,337	0.07
USD 1,564,399	Ginnie Mae II Pool 3% 20/9/2051	1,504,914	1.48	USD 194,287	Ginnie Mae II Pool 3.5% 20/10/2050	188,236	0.18
USD 115,100	Ginnie Mae II Pool 3% 20/9/2051	108,538	0.11	USD 104,564	Ginnie Mae II Pool 3.5% 20/10/2050	101,830	0.10
USD 125,719	Ginnie Mae II Pool 3% 20/10/2051	118,977	0.12	USD 21,676	Ginnie Mae II Pool 3.5% 20/12/2050	21,107	0.02
USD 88,659	Ginnie Mae II Pool 3% 20/10/2051	83,866	0.08	USD 30,484	Ginnie Mae II Pool 3.5% 20/12/2050	29,537	0.03
USD 95,028	Ginnie Mae II Pool 3% 20/10/2051	89,823	0.09	USD 21,131	Ginnie Mae II Pool 3.5% 20/1/2051	20,574	0.02
USD 166,200	Ginnie Mae II Pool 3% 20/10/2051	156,722	0.15	USD 17,296	Ginnie Mae II Pool 3.5% 20/1/2051	16,668	0.02
USD 59,864	Ginnie Mae II Pool 3% 20/10/2051	56,549	0.06	USD 18,261	Ginnie Mae II Pool 3.5% 20/1/2051	17,700	0.02
USD 1,229,821	Ginnie Mae II Pool 3% 20/10/2051	1,183,088	1.16	USD 25,095	Ginnie Mae II Pool 3.5% 20/2/2051	24,184	0.02
USD 3,416,534	Ginnie Mae II Pool 3% 20/10/2051	3,286,830	3.23	USD 24,332	Ginnie Mae II Pool 3.5% 20/3/2051	23,388	0.02
USD 47,679	Ginnie Mae II Pool 3.5% 20/4/2043	46,970	0.05	USD 20,498	Ginnie Mae II Pool 3.5% 20/4/2051	19,959	0.02
USD 33,188	Ginnie Mae II Pool 3.5% 20/5/2043	32,694	0.03	USD 22,366	Ginnie Mae II Pool 3.5% 20/4/2051	21,780	0.02
USD 26,266	Ginnie Mae II Pool 3.5% 20/10/2046	25,563	0.02	USD 37,347	Ginnie Mae II Pool 3.5% 20/4/2051	36,192	0.04
USD 28,022	Ginnie Mae II Pool 3.5% 20/10/2046	27,274	0.03	USD 17,596	Ginnie Mae II Pool 3.5% 20/5/2051	17,194	0.02
USD 21,714	Ginnie Mae II Pool 3.5% 20/10/2046	21,135	0.02	USD 17,867	Ginnie Mae II Pool 3.5% 20/5/2051	17,398	0.02

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)⁽²⁾ 續

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 17,167	Ginnie Mae II Pool 3.5% 20/5/2051	16,715	0.02	USD 4,681	Ginnie Mae II Pool 4.5% 20/12/2039	4,770	0.00
USD 17,641	Ginnie Mae II Pool 3.5% 20/5/2051	17,090	0.02	USD 5,733	Ginnie Mae II Pool 4.5% 20/1/2040	5,926	0.01
USD 18,065	Ginnie Mae II Pool 3.5% 20/6/2051	17,588	0.02	USD 4,697	Ginnie Mae II Pool 4.5% 20/2/2040	4,855	0.00
USD 38,122	Ginnie Mae II Pool 3.5% 20/6/2051	36,933	0.04	USD 303	Ginnie Mae II Pool 4.5% 20/5/2040	313	0.00
USD 938,045	Ginnie Mae II Pool 3.5% 20/7/2051	913,356	0.90	USD 1,509	Ginnie Mae II Pool 4.5% 20/7/2040	1,560	0.00
USD 428,019	Ginnie Mae II Pool 3.5% 20/8/2051	416,791	0.41	USD 11,863	Ginnie Mae II Pool 4.5% 20/8/2040	12,262	0.01
USD 86,779	Ginnie Mae II Pool 3.5% 20/9/2051	84,070	0.08	USD 2,781	Ginnie Mae II Pool 4.5% 20/10/2040	2,875	0.00
USD 72,136	Ginnie Mae II Pool 3.5% 20/9/2051	70,221	0.07	USD 5,311	Ginnie Mae II Pool 4.5% 20/6/2044	5,540	0.01
USD 50,034	Ginnie Mae II Pool 3.5% 20/9/2051	48,671	0.05	USD 55,796	Ginnie Mae II Pool 4.5% 20/4/2047	57,221	0.06
USD 1,291	Ginnie Mae II Pool 4% 20/4/2039	1,304	0.00	USD 59,705	Ginnie Mae II Pool 4.5% 20/10/2049	60,105	0.06
USD 8,308	Ginnie Mae II Pool 4% 20/7/2039	8,392	0.01	USD 514,729	Ginnie Mae II Pool 4.5% 20/5/2050	520,321	0.51
USD 2,015	Ginnie Mae II Pool 4% 20/9/2040	2,036	0.00	USD 19,695	Ginnie Mae II Pool 4.5% 20/8/2050	19,915	0.02
USD 66,515	Ginnie Mae II Pool 4% 20/10/2040	67,194	0.07	USD 264,660	Ginnie Mae II Pool 5% 20/10/2039	278,572	0.27
USD 53,856	Ginnie Mae II Pool 4% 20/12/2040	54,408	0.05	USD 18,172	Ginnie Mae II Pool 5% 20/7/2044	19,022	0.02
USD 46,942	Ginnie Mae II Pool 4% 20/1/2041	47,244	0.05	USD 148,370	Ginnie Mae II Pool 5% 20/5/2050	153,363	0.15
USD 1,936	Ginnie Mae II Pool 4% 20/2/2041	1,956	0.00	USD 292,226	Ginnie Mae II Pool 5.5% 20/5/2041	313,599	0.31
USD 24,734	Ginnie Mae II Pool 4% 20/4/2042	24,987	0.02	USD 12,957	Ginnie Mae II Pool 6.5% 20/11/2038	14,048	0.01
USD 4,440	Ginnie Mae II Pool 4% 20/8/2044	4,437	0.00	USD 6,449	Ginnie Mae II Pool 6.5% 20/6/2040	6,920	0.01
USD 9,622	Ginnie Mae II Pool 4% 20/8/2044	9,713	0.01	USD 76,207	Ginnie Mae II Pool 6.5% 20/2/2041	82,004	0.08
USD 1,634	Ginnie Mae II Pool 4% 20/8/2044	1,629	0.00	USD 674,633	Government National Mortgage Association 0.576% 16/8/2058	20,116	0.02
USD 6,345	Ginnie Mae II Pool 4% 20/8/2044	6,405	0.01	USD 560,976	Government National Mortgage Association 0.769% 16/5/2059	23,809	0.02
USD 10,135	Ginnie Mae II Pool 4% 20/10/2046	10,136	0.01	USD 4,055,303	Government National Mortgage Association 0.879% 16/6/2058	165,587	0.16
USD 85,006	Ginnie Mae II Pool 4% 20/3/2047	85,040	0.08	USD 778,566	Government National Mortgage Association 2.5% 20/10/2050	100,855	0.10
USD 15,752	Ginnie Mae II Pool 4% 20/5/2047	15,767	0.02	USD 473,371	Government National Mortgage Association 2.5% 20/10/2050	61,106	0.06
USD 72,132	Ginnie Mae II Pool 4% 20/6/2047	72,110	0.07	USD 154,409	Government National Mortgage Association 2.5% 20/11/2050	18,762	0.02
USD 60,150	Ginnie Mae II Pool 4% 20/11/2047	60,210	0.06	USD 574,615	Government National Mortgage Association 2.5% 20/12/2050	72,560	0.07
USD 29,530	Ginnie Mae II Pool 4% 20/12/2047	29,560	0.03	USD 100,000	Government National Mortgage Association 3% 20/9/2046	91,478	0.09
USD 832,242	Ginnie Mae II Pool 4% 20/5/2050	829,347	0.82	USD 463,263	Government National Mortgage Association 3% 20/6/2051	70,044	0.07
USD 1,029,558	Ginnie Mae II Pool 4% 20/5/2050	1,025,713	1.01	USD 672,655	Government National Mortgage Association 3% 20/8/2051	100,025	0.10
USD 506,240	Ginnie Mae II Pool 4% 20/8/2050	504,441	0.50	USD 374,105	Government National Mortgage Association 3.5% 20/8/2050	64,165	0.06
USD 14,663	Ginnie Mae II Pool 4% 20/3/2051	15,068	0.01	USD 330,430	Government National Mortgage Association 3.832% 20/7/2047	46,245	0.05
USD 27,649	Ginnie Mae II Pool 4% 20/3/2051	27,145	0.03	USD 100,992	Government National Mortgage Association 6.761% 20/7/2039	107,620	0.11
USD 19,525	Ginnie Mae II Pool 4% 20/5/2051	19,433	0.02	USD 81,008	Tharaldson Hotel Portfolio Trust 2018-THPT 3.423% 11/11/2034	79,012	0.08
USD 23,018	Ginnie Mae II Pool 4% 20/5/2051	22,852	0.02	USD 26,000	United States Treasury Bill 0% 11/10/2022	25,931	0.02
USD 666,209	Ginnie Mae II Pool 4% 20/7/2051	663,060	0.65				

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)⁽²⁾ 續

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %
USD 538,000	United States Treasury Bill 0% 20/10/2022	536,178	0.53
USD 3,019,000	United States Treasury Bill 0% 3/11/2022	3,005,061	2.96
USD 1,165,000	United States Treasury Bill 0% 25/11/2022	1,157,234	1.14
USD 2,436,444	Wells Fargo Commercial Mortgage Trust 2017-C41 1.308% 15/11/2050	115,585	0.11
USD 2,433,409	Wells Fargo Commercial Mortgage Trust 2018-C44 0.889% 15/5/2051	75,661	0.07
		107,436,141	105.67
總債券		107,436,141	105.67
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		107,436,141	105.67
總投資組合		107,436,141	105.67
其他淨負債		(5,761,149)	(5.67)
淨資產總額 (美金)		101,674,992	100.00

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
(3)	USD	90 Day Euro \$	2022 年 9 月	724,631	22,119
(3)	USD	90 Day Euro \$	2022 年 12 月	719,513	25,625
6	USD	US Long Bond (CBT)	2022 年 12 月	817,687	2,615
(72)	USD	US Treasury 10 Year Note (CBT)	2022 年 12 月	8,431,875	35,607
(5)	USD	US Ultra 10 Year Note	2022 年 12 月	627,266	4,339
(18)	USD	US Treasury 2 Year Note (CBT)	2022 年 12 月	3,750,609	6,521
46	USD	US Treasury 5 Year Note (CBT)	2022 年 12 月	5,101,328	(16,253)
合計				20,172,909	80,573

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值 (美金)	市場價值 (美金)
USD (4,100,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/11/2023; and pays 2.43% Fixed semi-annually from 2/5/2023	Bank of America	31/10/2022	9,547	(577)
合計 (美金曝險部位 - 美金 98,217)				9,547	(577)

至 2022 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
美國			
USD 3,348,000	Fannie Mae or Freddie Mac 1.5% TBA	3,024,266	2.97
USD 2,420,000	Fannie Mae or Freddie Mac 2.5% TBA	2,301,471	2.26
USD (3,929,500)	Fannie Mae or Freddie Mac 2.5% TBA	(3,523,031)	(3.47)
USD 2,029,000	Fannie Mae or Freddie Mac 3% TBA	1,973,129	1.94
USD 3,112,386	Fannie Mae or Freddie Mac 3% TBA	2,893,911	2.85

至 2022 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
USD 786,000	Fannie Mae or Freddie Mac 3.5% TBA	774,425	0.76
USD 2,653,878	Fannie Mae or Freddie Mac 3.5% TBA	2,541,088	2.50
USD (236,889)	Fannie Mae or Freddie Mac 4.5% TBA	(236,338)	(0.23)
USD 920,000	Fannie Mae or Freddie Mac 5% TBA	931,410	0.92
USD 477,000	Ginnie Mae 2% TBA	423,244	0.42
USD (363,000)	Ginnie Mae 2.5% TBA	(331,996)	(0.33)
USD (8,905,526)	Ginnie Mae 3% TBA	(8,391,719)	(8.25)
USD (1,603,471)	Ginnie Mae 4% TBA	(1,586,371)	(1.56)

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)⁽²⁾ 續

至 2022 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
USD 546,000	Ginnie Mae 4.5% TBA	547,632	0.54
USD 12,650,200	Fannie Mae or Freddie Mac 2% TBA	10,941,435	10.76
USD (1,557,800)	Fannie Mae or Freddie Mac 2.5% TBA	(1,397,000)	(1.38)
USD 4,354,000	Fannie Mae or Freddie Mac 1.5% TBA	3,580,825	3.52
USD 5,561,800	Fannie Mae or Freddie Mac 4% TBA	5,446,156	5.36
USD (500,000)	Fannie Mae or Freddie Mac 4.5% TBA	(498,213)	(0.49)
USD 1,900,000	Fannie Mae or Freddie Mac 5% TBA	1,920,670	1.89
USD (12,152,400)	Ginnie Mae 2.5% TBA	(11,112,563)	(10.93)
USD (8,097,476)	Ginnie Mae 3.5% TBA	(7,839,369)	(7.71)
將予宣佈證券總額 (美金曝險部位 - 美金 72,216,262)		2,383,062	2.34

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

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貝萊德美國增長型基金 (US Growth Fund)

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				8,969	Cintas	3,699,623	1.19
基金				61,754	Copart	7,446,297	2.39
愛爾蘭				34,282	Danaher	9,387,783	3.02
36,947 BlackRock ICS US Dollar Liquid				57,675	EQT	2,710,725	0.87
Environmentally Aware Fund [~]				36,339	Intuit	15,877,599	5.11
總基金數				31,777	Intuitive Surgical	6,647,431	2.14
				180,955	Marvell Technology	8,604,410	2.77
普通股（股份）				119,172	Match	6,867,882	2.21
法國				116,336	Microsoft	30,923,272	9.94
14,738 LVMH Moet Hennessy				14,473	MongoDB	4,869,007	1.57
Louis Vuitton				27,751	NIKE	2,976,850	0.96
				43,562	NVIDIA	6,668,907	2.14
荷蘭				11,500	Pioneer Natural Resources	2,873,620	0.93
19,446 ASML				34,651	Prologis	4,410,033	1.42
瑞典				36,521	S&P Global	13,066,118	4.20
73,877 Evolution				21,713	ServiceNow	9,648,171	3.10
瑞士				43,155	Tesla	12,036,361	3.87
17,547 Lonza				13,278	Thermo Fisher Scientific	7,393,721	2.37
英國				14,728	UnitedHealth	7,738,533	2.49
50,660 AstraZeneca				79,114	Visa	15,993,686	5.14
美國				12,342	Zebra Technologies	3,715,189	1.19
143,534 Alphabet				38,597	Zoetis	6,121,484	1.97
223,851 Amazon.com						273,644,825	88.00
118,249 Apple				普通股（股份）總額		311,660,776	100.22
47,791 Cadence Design Systems				允許於正式交易所上市或於其他受規管市場			
35,637 Chart Industries				交易的可轉換證券和貨幣市場工具總額		315,356,089	101.41
3,035 Chipotle Mexican Grill				總投資組合		315,356,089	101.41
				其他淨負債		(4,391,435)	(1.41)
				淨資產總額（美金）		310,964,654	100.00

[~] 投資關聯方基金，詳見附註 10。

貝萊德美國增長型基金 (US Growth Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
歐元避險股份類別						
EUR	7,250,354	USD	7,409,312	BNY Mellon	15/9/2022	(149,230)
USD	949,297	EUR	942,933	BNY Mellon	15/9/2022	5,112
未實現淨減值						(144,118)
未實現淨減值總額 (美金曝險部位 - 美金 8,196,565)						(144,118)

至 2022 年 8 月 31 日止之產業明細

	淨資產 %
科技	37.70
非週期性消費品	21.46
通訊	16.64
週期性消費品	13.86
金融	6.56
工業	2.20
能源	1.80
投資基金	1.19
其他淨負債	(1.41)
	100.00

貝萊德美國中型企業價值基金（原名「貝萊德美國特別時機基金」） (US Mid-Cap Value Fund)（原名「US Small & MidCap Opportunities Fund」）⁽²⁾

至 2022 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具									
基金									
		愛爾蘭			8,720	Activision Blizzard		688,270	0.26
	162,644	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	16,266,941	6.15	27,347	Allstate		3,341,803	1.26
總基金數			16,266,941	6.15	65,745	Altria		2,966,086	1.12
普通股（股份）及認股權證					6,045	Ameren		564,966	0.21
		百慕達			14,744	American Electric Power		1,494,010	0.56
	199,004	Axalta Coating Systems	5,088,532	1.92	51,862	American International		2,716,013	1.03
	77,610	Invesco	1,294,535	0.49	11,032	AmerisourceBergen		1,615,416	0.61
	16,290	RenaissanceRe	2,191,657	0.83	86,430	Apollo Global Management		4,856,502	1.84
			8,574,724	3.24	9,402	Assurant		1,488,807	0.56
					11,390	Ball		640,801	0.24
					11,510	Baxter International		673,911	0.25
					7,436	Biogen		1,470,543	0.56
					162,160	Cannae*		3,497,791	1.32
					25,969	Capital One Financial		2,783,357	1.05
					58,798	Cardinal Health		4,110,568	1.55
					41,255	CBRE		3,272,759	1.24
					50,784	CenterPoint Energy		1,603,251	0.61
					2,934	Charles River Laboratories International		606,663	0.23
	136,638	Barrick Gold	2,030,440	0.77	18,425	Cheniere Energy		2,915,204	1.10
	21,286	Magna International	1,245,657	0.47	15,307	Cigna		4,373,210	1.65
	33,404	Rogers Communications	1,451,070	0.55	69,974	Cognizant Technology Solutions		4,516,122	1.71
			4,727,167	1.79	17,046	Comerica		1,380,044	0.52
					14,017	Constellation Brands		3,497,942	1.32
		芬蘭			27,800	Corteva		1,707,476	0.64
	279,575	Nokia*	1,416,047	0.53	16,820	Delta Air Lines		531,848	0.20
					20,991	Diamondback Energy		2,770,602	1.05
		法國			7,830	Dollar General		1,863,149	0.70
	39,863	Danone*	2,090,519	0.79	15,741	Dollar Tree		2,155,415	0.81
	50,678	Publicis Groupe	2,486,320	0.94	29,225	Edison International		2,015,648	0.76
			4,576,839	1.73	10,259	Electronic Arts		1,316,435	0.50
					98,080	EQT		4,609,760	1.74
	96,130	Bayer*	5,006,684	1.89	117,236	Equitable		3,515,908	1.33
	95,735	Siemens Energy*	1,424,672	0.54	8,300	FedEx		1,767,983	0.67
			6,431,356	2.43	81,625	Fidelity National Financial		3,225,004	1.22
					9,771	First Citizens BancShares		8,028,733	3.03
		愛爾蘭			6,982	FleetCor Technologies		1,502,596	0.57
	17,577	Willis Towers Watson	3,652,500	1.38	43,259	Ford Motor		666,621	0.25
					93,868	Fox		3,235,630	1.22
		日本			111,625	General Motors		4,352,259	1.65
	205,500	Komatsu*	4,337,848	1.64	98,410	GX Acquisition II		964,418	0.36
	413,000	Panasonic*	3,371,124	1.27	32,346	GX Acquisition II (Wts 31/12/2028)		2,591	0.00
			7,708,972	2.91	33,848	Hess		4,071,576	1.54
					26,800	Howard Hughes*		1,750,844	0.66
		荷蘭			15,397	Huntington Ingalls Industries		3,568,871	1.35
	41,754	Airbus	4,132,921	1.56	35,647	Jackson Financial		1,090,798	0.41
	112,770	Koninklijke Philips	1,886,642	0.71	161,884	Kinder Morgan		2,934,147	1.11
			6,019,563	2.27	17,918	Laboratory of America		4,094,084	1.55
		波蘭			19,808	Las Vegas Sands		747,950	0.28
	15,196	CD Projekt	273,789	0.10	185,647	Latch		193,073	0.07
					22,947	Lear		3,221,300	1.22
		瑞典			26,313	Leidos		2,531,047	0.95
	169,135	Telefonaktiebolaget LM Ericsson*	1,262,593	0.48	14,686	M&T Bank		2,672,852	1.01
					3,676	Mid-America Apartment Communities		620,472	0.23
		瑞士			16,911	MKS Instruments		1,686,365	0.64
	16,902	Alcon	1,126,951	0.43	10,827	Monster Beverage		966,960	0.37
					161,927	Newell Brands*		2,964,883	1.12
		英國			43,885	NiSource		1,303,384	0.49
	359,820	BAE Systems	3,259,708	1.23	83,988	Paramount Global		2,022,431	0.76
	64,753	BP	1,972,376	0.75	11,879	Pinnacle West Capital		897,934	0.34
	212,638	Prudential	2,245,758	0.85	5,113	Prologis		650,732	0.25
	35,646	Reckitt Benckiser	2,759,196	1.04	46,139	Public Service Enterprise		3,007,801	1.14
	157,180	Vodafone	2,119,572	0.80	52,509	Ralph Lauren*		4,884,912	1.85
			12,356,610	4.67	31,084	Raymond James Financial		3,253,873	1.23
					5,350	Reinsurance of America		670,890	0.25
		美國			2,965	Repligen		657,370	0.25
	83,589	Acropolis Infrastructure Acquisition	810,813	0.31					
	27,863	Acropolis Infrastructure Acquisition (Wts 31/3/2026)	4,737	0.00					

貝萊德美國中型企業價值基金（原名「貝萊德美國特別時機基金」）
 (US Mid-Cap Value Fund)（原名「US Small & MidCap Opportunities Fund」）⁽²⁾ 續

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
17,080	Robert Half International	1,320,284	0.50	149,262	Warner Bros Discovery	1,999,364	0.76
34,974	Ross Stores	3,016,508	1.14	2,126	West Pharmaceutical Services	634,505	0.24
70,696	Sealed Air	3,847,276	1.45	112,923	Western Digital	4,786,806	1.81
13,610	Sempra Energy	2,262,935	0.86	4,014	Zebra Technologies	1,208,294	0.46
12,725	Skyworks Solutions	1,262,956	0.48	42,129	Zimmer Biomet	4,568,890	1.73
33,077	SL Green Realty*	1,469,611	0.56			189,661,187	71.67
78,876	SS&C Technologies	4,453,339	1.68		普通股（股份）及認股權證總額	247,788,298	93.63
11,697	Stanley Black & Decker	1,033,196	0.39		允許於正式交易所上市或於其他受規管市場		
10,859	T Rowe Price	1,312,419	0.50		交易的可轉換證券和貨幣市場工具總額	264,055,239	99.78
5,500	Take-Two Interactive Software	687,775	0.26		總投資組合	264,055,239	99.78
18,672	Teradyne	1,605,792	0.61		其他淨資產	585,004	0.22
21,308	Toll Brothers	950,763	0.36		淨資產總額（美金）	264,640,243	100.00
131,423	Under Armour	1,134,181	0.43				
3,251	Veeva Systems	669,641	0.25				
87,314	Viatisr	850,438	0.32				

* 本證券全部或部分代表借貸證券。

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值 / (減 值) (美 金)
澳幣避險股份類別						
AUD	2,507,978	USD	1,753,361	BNY Mellon	15/9/2022	(34,135)
USD	130,882	AUD	189,513	BNY Mellon	15/9/2022	969
未實現淨減值						(33,166)
未實現淨減值總額 (美金曝險部位 - 美金 1,848,736)						(33,166)

至 2022 年 8 月 31 日止之產業明細

	淨 資 產 %
金融	23.05
非週期性消費品	18.32
週期性消費品	11.75
科技	9.78
工業	9.07
能源	7.29
投資基金	6.15
通訊	6.04
公共事業	4.97
基本材料	2.69
多元化	0.67
其他淨資產	0.22
	100.00

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。
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貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金） (World Bond Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				EUR 660,000	Kingdom of Belgium Government Bond 2.15% 22/6/2066	579,301	0.05
基金						7,868,537	0.69
21,140	愛爾蘭 iShares USD Corp Bond UCITS ETF~	2,219,066	0.20		百慕達		
總基金數				USD 143,281	Digicel 8% 1/4/2025	93,017	0.01
債券				USD 1,186,000	Shelter Growth CRE 2022-FL4 Issuer 4.597% 17/6/2037	1,174,303	0.10
澳洲				USD 300,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	254,428	0.02
AUD 3,270,000	Australia Government Bond 2.75% 21/4/2024	2,232,250	0.20			1,521,748	0.13
AUD 1,220,000	Australia Government Bond 3% 21/3/2047	722,019	0.06	英屬維京群島			
				USD 400,000	CNOOC Finance 2013 4.25% 9/5/2043	344,505	0.03
				USD 250,000	NWD Finance BVI 4.125% 10/12/2170	193,617	0.02
						538,122	0.05
奧地利				加拿大			
EUR 400,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 0.375% 3/9/2027*	343,466	0.03	EUR 500,000	Bank of Montreal 0.2% 26/1/2023	498,607	0.04
EUR 600,000	Erste Bank 0.25% 26/6/2024	580,237	0.05	CAD 5,980,000	Canadian Government Bond 0.5% 1/9/2025	4,165,198	0.37
EUR 1,200,000	Erste Bank 0.875% 15/11/2032	982,924	0.08	CAD 8,560,000	Canadian Government Bond 0.75% 1/2/2024	6,257,628	0.55
EUR 600,000	Erste Bank 1% 10/6/2030	537,048	0.05	CAD 6,740,000	Canadian Government Bond 1.5% 1/6/2031	4,513,904	0.40
EUR 100,000	Erste Bank 1.625% 8/9/2031	88,968	0.01	CAD 1,062,000	Canadian Government Bond 1.75% 1/12/2053	606,327	0.05
EUR 300,000	Republic of Austria Government Bond 0% 20/10/2040	193,613	0.02	CAD 2,390,000	Canadian Government Bond 2% 1/12/2051	1,468,279	0.13
EUR 1,460,000	Republic of Austria Government Bond 0.5% 20/2/2029	1,337,279	0.12	CAD 420,000	Canadian Government Bond 2.75% 1/12/2048	305,201	0.03
EUR 1,460,000	Republic of Austria Government Bond 0.75% 20/10/2026	1,414,271	0.12	CAD 200,000	Canadian Government Bond 2.75% 1/12/2064	143,252	0.01
EUR 690,000	Republic of Austria Government Bond 1.5% 2/11/2086	482,967	0.04	CAD 833,000	Canadian Government Bond 3.5% 1/12/2045	682,714	0.06
EUR 350,000	Republic of Austria Government Bond 1.85% 23/5/2049	313,473	0.03	CAD 510,000	Canadian Government Bond 4% 1/6/2041	439,663	0.04
EUR 2,090,000	Republic of Austria Government Bond 2.1% 20/9/2117	1,784,793	0.16	GBP 3,500,000	CPPIB Capital 1.125% 14/12/2029	3,470,431	0.31
USD 280,000	Suzano Austria 2.5% 15/9/2028	237,825	0.02	CAD 4,000	Province of New Brunswick Canada 3.05% 14/8/2050	2,515	0.00
USD 900,000	Suzano Austria 5% 15/1/2030	843,795	0.08	CAD 3,345,000	Province of Ontario Canada 2.4% 2/6/2026	2,431,153	0.22
				CAD 308,000	Province of Saskatchewan Canada 2.95% 2/6/2058	186,748	0.02
				USD 230,000	Rogers Communications 3.7% 15/11/2049	176,739	0.02
比利時				USD 1,590,000	Rogers Communications 3.8% 15/3/2032	1,459,111	0.13
EUR 100,000	Elia Transmission Belgium 0.875% 28/4/2030	84,203	0.01	EUR 1,170,000	Toronto-Dominion Bank/The 0.375% 25/4/2024*	1,134,845	0.10
EUR 900,000	KBC 0.625% 7/12/2031	753,314	0.06				
EUR 100,000	KBC 1.125% 25/1/2024	98,511	0.01	開曼群島			
EUR 2,690,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030	2,346,960	0.21	USD 350,000	ACAS CLO 2015-1 4.34% 18/10/2028	337,045	0.03
EUR 300,000	Kingdom of Belgium Government Bond 0.4% 22/6/2040	206,714	0.02	USD 2,500,000	AGL CLO 3 3.812% 15/1/2033	2,461,900	0.22
EUR 2,660,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	2,620,530	0.23	USD 500,000	AGL CLO 3 4.212% 15/1/2033	481,119	0.04
EUR 1,280,000	Kingdom of Belgium Government Bond 1.9% 22/6/2038	1,179,004	0.10	USD 1,413,000	AGL CLO 3 5.812% 15/1/2033	1,329,402	0.12
				USD 500,000	AGL Core CLO 2 4.1% 20/4/2032	494,947	0.04
				USD 585,000	AGL Core CLO 2 4.61% 20/4/2032	565,158	0.05

~ 投資關聯方基金，詳見附註 10。

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USD 500,000	AGL Core CLO 4 3.78% 20/4/2033	490,171	0.04	USD 1,768,279	Madison Park Funding XLI 3.589% 22/4/2027	1,748,895	0.16
USD 650,000	ANCHORAGE CAPITAL CLO 1-R 3.445% 13/4/2031	641,372	0.06	USD 750,000	Madison Park Funding XXVI 4.006% 29/7/2030	743,471	0.07
USD 400,000	Apidos CLO XX 4.29% 16/7/2031	385,676	0.03	USD 1,000,000	Madison Park Funding XXVII 4.06% 20/4/2030	959,582	0.09
USD 600,000	Apidos CLO XXX 3.88% 18/10/2031	592,512	0.05	USD 400,000	MAF Sukuk 4.5% 3/11/2025*	402,916	0.04
USD 2,267,000	Apidos CLO XXXII 4.03% 20/1/2033	2,240,297	0.20	USD 200,000	Modern Land China 9.8% 11/4/2023	33,000	0.01
USD 250,000	Apidos CLO XXXII 5.11% 20/1/2033	238,257	0.02	USD 830,000	Neuberger Berman Loan Advisers CLO 29 4.438% 19/10/2031	803,966	0.07
USD 750,000	Apidos CLO XXXIX 2.039% 21/4/2035	733,395	0.06	USD 1,050,000	Neuberger Berman Loan Advisers CLO 33 4.34% 16/10/2033	1,014,464	0.09
USD 2,750,000	Apidos CLO XXXVII 3.889% 22/10/2034	2,687,083	0.24	USD 3,000,000	Neuberger Berman Loan Advisers CLO 35 4.078% 19/1/2033	2,972,196	0.26
USD 3,670,000	Baidu 1.625% 23/2/2027*	3,223,379	0.29	USD 500,000	OCP CLO 2020-18 3.8% 20/7/2032	491,100	0.04
USD 605,000	Baidu 4.375% 14/5/2024*	605,082	0.05	USD 750,000	Octagon Investment Partners 18-R 3.7% 16/4/2031	738,958	0.07
USD 1,000,000	Bain Capital Credit CLO 2018-1 3.743% 23/4/2031	985,368	0.09	USD 1,000,000	Octagon Investment Partners XVII 3.783% 25/1/2031	990,890	0.09
USD 1,166,000	Bain Capital Credit CLO 2021-5 4.433% 23/10/2034	1,101,468	0.10	USD 600,000	OZLM VI 4.49% 17/4/2031	579,461	0.05
USD 500,000	Ballyrock CLO 2020-2 3.72% 20/10/2031	492,373	0.04	USD 250,000	OZLM XII 4.382% 30/4/2027	248,373	0.02
USD 250,000	Brookside Mill CLO 2013-1 4.09% 17/1/2028	249,061	0.02	USD 750,000	Palmer Square CLO 2018-2 3.84% 16/7/2031	738,802	0.07
USD 1,889,000	Canyon CLO 2021-4 4.212% 15/10/2034	1,816,406	0.16	USD 320,000	Palmer Square CLO 2020-3 4.505% 15/11/2031	308,357	0.03
USD 200,000	China Aoyuan 7.95% 19/2/2023	13,657	0.00	USD 800,000	Peace Park CLO 3.84% 20/10/2034	767,725	0.07
USD 500,000	CIFC Funding 2012-II-R 3.96% 20/1/2028	492,446	0.04	USD 250,000	Pikes Peak Clo 4 3.712% 15/7/2034	243,576	0.02
USD 710,000	CIFC Funding 2014-III 3.959% 22/10/2031	700,378	0.06	USD 200,000	Redsun Properties 9.7% 16/4/2023	17,000	0.00
USD 1,259,266	CIFC Funding 2015-III 3.608% 19/4/2029	1,246,035	0.11	USD 2,278,000	Regata XII Funding 3.612% 15/10/2032	2,236,429	0.20
USD 600,000	CIFC Funding 2017-II 3.66% 20/4/2030	593,441	0.05	USD 300,000	Regatta IX Funding 5.19% 17/4/2030	293,137	0.03
USD 950,000	CIFC Funding 2017-IV 4.333% 24/10/2030	922,259	0.08	USD 250,000	Regatta XVI Funding 6.412% 15/1/2033	234,715	0.02
USD 2,335,000	CIFC Funding 2018-II 3.75% 20/4/2031	2,305,124	0.20	USD 585,000	Regatta XXI Funding 4.41% 20/10/2034	583,245	0.05
USD 340,000	Country Garden 3.3% 12/1/2031*	146,200	0.02	USD 500,000	Rockford Tower CLO 2018-1 4.084% 20/5/2031	493,429	0.04
USD 500,000	Deer Creek Clo 2017-1 4.36% 20/10/2030	482,658	0.04	USD 309,000	RR 3 3.602% 15/1/2030	305,270	0.03
USD 1,000,000	Eaton Vance Clo 2015-1 3.96% 20/1/2030	966,150	0.09	USD 1,500,000	RR 3 3.912% 15/1/2030	1,449,926	0.13
USD 250,000	Eaton Vance Clo 2015-1 4.16% 20/1/2030	240,099	0.02	USD 685,000	RR 5 4.162% 15/10/2031	673,936	0.06
USD 400,000	Emaar Sukuk 3.635% 15/9/2026	389,852	0.03	USD 250,000	Symphony CLO XXIV 3.983% 23/1/2032	245,989	0.02
USD 200,000	Fantasia 10.875% 9/1/2023	19,500	0.00	USD 290,000	Tencent 2.39% 3/6/2030	241,384	0.02
USD 200,000	Fantasia 11.875% 1/6/2023	19,500	0.00	USD 300,000	Tencent 3.595% 19/1/2028	281,424	0.03
USD 1,250,000	Galaxy XXII CLO 3.94% 16/4/2034	1,220,644	0.11	USD 485,000	Tencent 3.925% 19/1/2038	402,558	0.03
USD 600,000	Goldentree Loan Management US Clo 10 3.81% 20/7/2034	585,876	0.05	USD 500,000	TIAA CLO IV 3.94% 20/1/2032	492,540	0.04
USD 320,000	Goldentree Loan Management US CLO 5 4.26% 20/10/2032	307,363	0.03	USD 500,000	TICP CLO IX 3.85% 20/1/2031	495,584	0.04
USD 700,000	Goldentree Loan Management US CLO 1 3.84% 20/10/2034	685,275	0.06	GBP 200,000	Trafford Centre Finance 2.561% 28/7/2035	188,058	0.02
USD 200,000	Kaisa 11.95% 12/11/2023	23,000	0.00	USD 1,750,000	Trinitas CLO XIV 4.783% 25/1/2034	1,692,093	0.15
USD 1,000,000	KKR Clo 17 3.592% 15/4/2034	975,704	0.09	USD 2,000,000	Trinitas CLO XIV 5.783% 25/1/2034	1,962,550	0.17
USD 400,000	KSA Sukuk 3.628% 20/4/2027	401,500	0.04	USD 995,890	Voya CLO 2013-1 3.722% 15/10/2030	985,609	0.09
USD 1,000,000	Madison Park Funding XIII 4.238% 19/4/2030	983,981	0.09	USD 835,000	Voya CLO 2014-4 4.083% 14/7/2031	810,955	0.07
				USD 300,000	Voya CLO 2018-1 3.688% 19/4/2031	295,515	0.03
				USD 1,000,000	Voya CLO 2018-2 3.762% 15/7/2031	970,377	0.09

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USD 1,336,000	Whetstone Park CLO 4.31% 20/1/2035	1,265,152	0.11	CNY 8,800,000	China Government Bond 3.97% 23/7/2048	1,449,974	0.13
USD 500,000	York CLO 1 5.769% 22/10/2029	473,383	0.04	CNY 3,000,000	China Government Bond 4% 24/6/2069	517,502	0.05
USD 200,000	Yuzhou 7.7% 20/2/2025	15,000	0.00	CNY 4,800,000	China Government Bond 4.03% 21/6/2040	800,748	0.07
		66,763,103	5.92	CNY 2,300,000	China Government Bond 4.05% 24/7/2047	384,951	0.03
USD 200,000	智利 Chile Government International Bond 2.45% 31/1/2031	169,456	0.02	CNY 6,000,000	China Government Bond 4.08% 22/10/2048	1,007,009	0.09
USD 200,000	Chile Government International Bond 3.125% 21/1/2026	191,694	0.02	CNY 3,000,000	China Government Bond 4.5% 23/6/2041	538,778	0.05
USD 676,000	Chile Government International Bond 3.5% 25/1/2050	500,052	0.04			93,517,654	8.29
USD 200,000	Nacional del Cobre de Chile 4.25% 17/7/2042	162,671	0.01		哥倫比亞 Colombia Government International Bond 3.875% 25/4/2027	718,836	0.07
		1,023,873	0.09	USD 800,000	Colombia Government International Bond 5% 15/6/2045	134,858	0.01
	中國 China Government Bond 1.99% 9/4/2025	12,726,160	1.13	USD 100,000	Ecopetrol 5.375% 26/6/2026	94,290	0.01
CNY 45,000,000	China Government Bond 2.36% 2/7/2023	6,566,379	0.58	USD 100,000	Ecopetrol 5.875% 28/5/2045	69,476	0.00
CNY 78,000,000	China Government Bond 2.68% 21/5/2030	11,322,663	1.00			1,017,460	0.09
CNY 10,000,000	China Government Bond 2.7% 3/11/2026	1,469,835	0.13		捷克共和國 Czech Republic Government Bond 2.75% 23/7/2029	732,140	0.06
CNY 10,200,000	China Government Bond 2.75% 1/9/2023	1,492,873	0.13		丹麥 Denmark Government Bond 0.5% 15/11/2027	605,866	0.05
CNY 8,000,000	China Government Bond 2.79% 17/11/2023	1,171,809	0.10	DKK 4,300,000	Denmark Government Bond 4.5% 15/11/2039	788,476	0.07
CNY 26,000,000	China Government Bond 2.85% 4/6/2027	3,847,243	0.34			1,394,342	0.12
CNY 8,500,000	China Government Bond 2.94% 17/10/2024	1,255,281	0.11		芬蘭 Finland Government Bond 0.125% 15/9/2031	533,449	0.05
CNY 89,000,000	China Government Bond 3.01% 13/5/2028	13,250,271	1.17	EUR 1,670,000	Finland Government Bond 0.5% 15/4/2026*	1,613,979	0.14
CNY 27,000,000	China Government Bond 3.02% 27/5/2031	4,013,328	0.36	EUR 80,000	Finland Government Bond 1.375% 15/4/2047	67,022	0.01
CNY 40,000,000	China Government Bond 3.03% 11/3/2026	5,952,032	0.53	EUR 170,000	Finland Government Bond 2.625% 4/7/2042	176,897	0.01
CNY 56,300,000	China Government Bond 3.13% 21/11/2029	8,431,251	0.75	EUR 610,000	OP Corporate Bank 0.6% 18/1/2027*	541,492	0.05
CNY 6,700,000	China Government Bond 3.19% 11/4/2024	990,331	0.09			2,932,839	0.26
CNY 9,400,000	China Government Bond 3.22% 6/12/2025	1,406,220	0.12		法國 Banque Federative du Credit Mutuel 1.25% 5/12/2025	419,766	0.04
CNY 16,400,000	China Government Bond 3.25% 6/6/2026	2,459,672	0.22	EUR 900,000	BNP Paribas 0.25% 13/4/2027	796,893	0.07
CNY 16,400,000	China Government Bond 3.25% 22/11/2028	2,473,973	0.22	EUR 400,000	BNP Paribas 0.5% 19/1/2030	320,620	0.03
CNY 18,000,000	China Government Bond 3.29% 18/10/2023	2,654,847	0.24	EUR 200,000	BNP Paribas 1.125% 15/1/2032	170,708	0.02
CNY 4,500,000	China Government Bond 3.29% 23/5/2029	682,281	0.06	EUR 1,100,000	BNP Paribas 2.375% 20/11/2030	1,032,960	0.09
CNY 28,350,000	China Government Bond 3.39% 16/3/2050	4,275,950	0.38	USD 200,000	BNP Paribas 2.819% 19/11/2025	190,175	0.02
CNY 2,950,000	China Government Bond 3.73% 25/5/2070	482,012	0.04	EUR 300,000	BPCE 0.625% 28/4/2025	285,090	0.03
CNY 2,000,000	China Government Bond 3.74% 22/9/2035	319,314	0.03	EUR 600,000	BPCE 2.25% 2/3/2032	544,492	0.05
CNY 1,950,000	China Government Bond 3.76% 22/3/2071	321,013	0.03	EUR 400,000	BPCE SFH 0.75% 2/9/2025	383,574	0.03
CNY 1,500,000	China Government Bond 3.81% 14/9/2050	243,570	0.02	EUR 650,000	Caisse de Refinancement de l'Habitat 3.6% 8/3/2024	665,600	0.06
CNY 6,200,000	China Government Bond 3.86% 22/7/2049	1,010,384	0.09	EUR 300,000	Caisse Francaise de Financement Local 1% 25/4/2028	278,919	0.03
				EUR 400,000	Caisse Francaise de Financement Local 1.125% 19/1/2033	348,367	0.03

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EUR 500,000	Cie de Financement Foncier 0.325% 12/9/2023	492,840	0.04	GBP 1,400,000	Commerzbank 1.75% 22/1/2025	1,480,110	0.13
EUR 400,000	Cie de Financement Foncier 0.875% 11/9/2028	366,580	0.03	EUR 210,000	Covestro 0.875% 3/2/2026	191,665	0.02
EUR 200,000	Cie de Financement Foncier 1.25% 15/11/2032	176,586	0.02	EUR 510,000	Deutsche Bank 0.25% 15/5/2023	506,003	0.05
USD 646,000	Credit Agricole 2.375% 22/1/2025	614,832	0.06	EUR 400,000	Deutsche Bank 1.125% 17/3/2025*	378,838	0.03
EUR 300,000	Credit Agricole Assurances 2.625% 29/1/2048	270,053	0.02	EUR 500,000	Deutsche Bank 1.875% 23/2/2028	440,640	0.04
EUR 400,000	Credit Agricole Home Loan SFH 0.375% 30/9/2024	385,846	0.03	EUR 500,000	Deutsche Bank 3.25% 24/5/2028	467,484	0.04
EUR 500,000	Credit Agricole Home Loan SFH 0.875% 11/8/2028	459,258	0.04	EUR 300,000	Deutsche Pfandbriefbank 0.625% 30/8/2027	277,095	0.02
EUR 600,000	Credit Mutuel Home Loan SFH 4.125% 19/1/2024*	617,836	0.05	EUR 400,000	DZ HYP 0.25% 30/6/2023	395,862	0.04
EUR 500,000	Dassault Systemes 0% 16/9/2022	500,093	0.04	EUR 250,000	DZ HYP 0.875% 22/3/2028	232,090	0.02
EUR 100,000	Engie 2.125% 30/3/2032	89,170	0.01	EUR 170,000	E.ON 0.875% 18/10/2034*	124,903	0.01
EUR 23,458	FCT E-Carat 10 1.503% 20/12/2028	23,339	0.00	EUR 770,000	Fraport Frankfurt Airport Services Worldwide 1.875% 31/3/2028	676,440	0.06
EUR 15,491	FCT Noria 2018-1 1.559% 25/6/2038	15,181	0.00	EUR 300,000	KION 1.625% 24/9/2025	279,642	0.02
EUR 15,491	FCT Noria 2018-1 2.709% 25/6/2038	15,105	0.00	EUR 2,500,000	Kreditanstalt fuer Wiederaufbau 0% 15/9/2028	2,227,546	0.20
EUR 10,515,000	French Republic Government Bond OAT 0% 25/3/2025	10,153,267	0.90	EUR 2,514,000	Kreditanstalt fuer Wiederaufbau 0.875% 4/7/2039	1,990,641	0.18
EUR 2,449,000	French Republic Government Bond OAT 0.5% 25/5/2040	1,768,817	0.16	EUR 1,296,000	Kreditanstalt fuer Wiederaufbau 1.375% 7/6/2032*	1,204,905	0.11
EUR 3,200,000	French Republic Government Bond OAT 0.5% 25/6/2044	2,156,224	0.19	EUR 400,000	Landesbank Baden- Wuerttemberg 0.25% 10/1/2025	382,885	0.03
EUR 1,110,000	French Republic Government Bond OAT 0.75% 25/2/2028	1,054,041	0.09	EUR 300,000	Merck 1.625% 25/6/2079	286,388	0.03
EUR 3,300,000	French Republic Government Bond OAT 1.5% 25/5/2050	2,647,575	0.23	EUR 240,000	Volkswagen Leasing 0.375% 20/7/2026	214,057	0.02
EUR 240,000	French Republic Government Bond OAT 2% 25/5/2048	217,978	0.02	EUR 100,000	Volkswagen Leasing 0.625% 19/7/2029	80,300	0.01
EUR 10,000	French Republic Government Bond OAT 3.25% 25/5/2045	11,305	0.00	87,838,4887.79			
EUR 309,000	French Republic Government Bond OAT 4% 25/4/2060	416,059	0.04	希臘			
EUR 100,000	Orange 2.375% 15/4/2171	95,021	0.01	EUR 354,000	Hellenic Republic Government Bond 0% 12/2/2026	319,052	0.03
EUR 200,000	PSA Banque France 0% 22/1/2025	187,123	0.02	EUR 673,000	Hellenic Republic Government Bond 1.875% 24/1/2052	398,332	0.03
EUR 1,500,000	Societe Du Grand Paris EPIC 1.125% 25/5/2034	1,282,190	0.11	717,3840.06			
EUR 1,200,000	Societe Generale 1% 24/11/2030	1,056,845	0.09	香港			
EUR 200,000	Suez 1.625% 12/9/2170	173,875	0.01	USD 250,000	Bank of East Asia 5.825% 21/4/2171	238,490	0.02
EUR 1,180,000	TotalEnergies 1.625% 25/1/2171	975,985	0.09	USD 200,000	Yango Justice International 10.25% 15/9/2022	12,590	0.00
EUR 100,000	Veolia Environnement 0.8% 15/1/2032	79,937	0.01	251,0800.02			
31,740,1252.81				匈牙利			
德國				HUF 168,640,000	Hungary Government Bond 3% 21/8/2030	282,833	0.03
EUR 130,000	BASF 2% 5/12/2022	130,411	0.01	印度			
EUR 600,000	Bayer 1.375% 6/7/2032	474,042	0.04	USD 200,000	REC 3.875% 7/7/2027	187,242	0.01
EUR 62,120,000	Bundesobligation 0% 10/10/2025*	60,031,185	5.32	印尼			
EUR 14,876,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031*	13,123,045	1.16	USD 800,000	Indonesia Government International Bond 4.35% 8/1/2027*	807,240	0.07
EUR 1,150,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2052	717,521	0.07	USD 400,000	Indonesia Government International Bond 5.125% 15/1/2045*	393,000	0.03
EUR 500,000	Commerzbank 0.875% 18/4/2028	463,273	0.04	IDR 7,535,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	493,195	0.04
EUR 1,300,000	Commerzbank 1.375% 29/12/2031	1,061,517	0.09	IDR 19,728,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	1,359,062	0.12
				IDR 17,000,000,000	Indonesia Treasury Bond 8.125% 15/5/2024	1,190,029	0.11
				IDR 25,876,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	1,863,665	0.17

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USD 350,000	Pertamina Persero 4.175% 21/1/2050	284,296	0.02	GBP 99,271	Taurus 2021-1 UK 3.343% 17/5/2031	107,732	0.01
USD 200,000	Pertamina Persero 5.625% 20/5/2043	192,830	0.02	GBP 145,928	Taurus 2021-1 UK 4.293% 17/5/2031	156,855	0.01
USD 500,000	Perusahaan Penerbit SBSN Indonesia III 4.55% 29/3/2026*	510,597	0.05	EUR 158,000	Voya Euro CLO III 1.65% 15/4/2033	148,771	0.01
USD 880,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032	908,600	0.08	EUR 1,186,000	Voya Euro CLO IV 1.75% 15/10/2034	1,125,902	0.10
		8,002,514	0.71			9,733,269	0.87
國際				義大利			
EUR 2,500,000	European Investment Bank 0.01% 15/11/2030	2,090,943	0.19	EUR 680,000	ASTM 1% 25/11/2026	603,212	0.05
EUR 550,000	European Investment Bank 0.25% 15/6/2040	373,515	0.03	EUR 560,000	Eni 2.75% 11/5/2171	427,604	0.04
EUR 2,500,000	European Union 0.4% 4/2/2037	1,884,462	0.17	EUR 561,000	FCA Bank 0.25% 28/2/2023	558,396	0.05
USD 2,920,000	International Bank for Reconstruction & Development 0.75% 26/8/2030	2,391,007	0.21	EUR 360,000	Intesa Sanpaolo 0.75% 4/12/2024*	343,118	0.03
		6,739,927	0.60	EUR 390,000	Intesa Sanpaolo 1.35% 24/2/2031*	283,469	0.02
愛爾蘭				EUR 1,300,000	Intesa Sanpaolo 3.625% 5/12/2022	1,310,022	0.12
EUR 500,000	Ares European CLO VII 1.5% 15/10/2030	479,615	0.04	EUR 7,510,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026*	6,724,753	0.60
EUR 255,000	Avoca CLO XXII 1.3% 15/4/2035	235,026	0.02	EUR 2,256,000	Italy Buoni Poliennali Del Tesoro 1.45% 1/3/2036*	1,691,289	0.15
EUR 318,000	CVC Cordatus Loan Fund IV 1.691% 22/2/2034	295,819	0.03	EUR 1,886,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	1,208,774	0.11
EUR 250,000	CVC Cordatus Loan Fund V 1.542% 21/7/2030	240,129	0.02	EUR 1,206,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050	905,805	0.08
EUR 530,000	Fresenius Finance Ireland 0.875% 1/10/2031	405,911	0.04	EUR 3,000,000	Italy Buoni Poliennali Del Tesoro 2.5% 1/12/2032*	2,668,738	0.24
EUR 150,000	Henley CLO IV 1.495% 25/4/2034	139,213	0.01	EUR 5,000	Italy Buoni Poliennali Del Tesoro 2.7% 1/3/2047	4,058	0.00
EUR 172,000	Invesco Euro Clo III 1.75% 15/7/2032	164,567	0.02	EUR 1,970,000	Italy Buoni Poliennali Del Tesoro 2.95% 1/9/2038	1,744,189	0.15
EUR 250,000	Invesco Euro CLO IV 1.7% 15/4/2033	236,341	0.02	EUR 5,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048	4,611	0.00
EUR 500,000	Invesco Euro CLO V 3.8% 15/1/2034	473,700	0.04	EUR 270,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	265,886	0.02
EUR 1,490,000	Ireland Government Bond 1.7% 15/5/2037	1,359,838	0.12			18,743,924	1.66
EUR 151,968	Last Mile PE 2021 1.539% 17/8/2031	144,949	0.01	日本			
EUR 136,971	Last Mile PE 2021 1.939% 17/8/2031	126,753	0.01	EUR 350,000	Asahi 0.01% 19/4/2024	337,957	0.03
EUR 300,000	Linde 1% 30/9/2051	172,405	0.02	EUR 330,000	Asahi 0.155% 23/10/2024	315,208	0.03
EUR 250,000	Northwoods Capital 19 Euro 2.5% 25/11/2033	240,596	0.02	EUR 520,000	East Japan Railway 1.85% 13/4/2033	467,283	0.04
EUR 269,055	Pearl Finance 2020 2.239% 17/11/2032	270,321	0.03	JPY 100,000,000	Japan Expressway and Debt Repayment Agency 0.306% 31/3/2050	573,973	0.05
EUR 212,412	Pearl Finance 2020 2.839% 17/11/2032	209,847	0.02	JPY 2,248,900,000	Japan Government Five Year Bond 0.005% 20/6/2026	16,246,592	1.44
EUR 97,500	River Green Finance 2020 1.122% 22/1/2032	95,586	0.01	JPY 607,200,000	Japan Government Forty Year Bond 0.5% 20/3/2059	3,457,481	0.31
EUR 527,000	Rockford Tower Europe CLO 2019-1 1.647% 20/1/2033	498,650	0.05	JPY 57,900,000	Japan Government Forty Year Bond 0.7% 20/3/2061	351,580	0.03
EUR 999,000	RRE 5 Loan Management 1.75% 15/1/2037	949,763	0.08	JPY 560,000,000	Japan Government Forty Year Bond 0.8% 20/3/2058	3,552,341	0.32
EUR 250,000	Sound Point Euro CLO III Funding 2.3% 15/4/2033	232,634	0.02	JPY 121,200,000	Japan Government Forty Year Bond 0.9% 20/3/2057	796,088	0.07
GBP 556,250	Taurus 2019-2 UK 3.613% 17/11/2029	635,402	0.06	JPY 164,100,000	Japan Government Forty Year Bond 1% 20/3/2062	1,087,573	0.10
GBP 408,868	Taurus 2019-2 UK 3.913% 17/11/2029	465,287	0.04	JPY 194,000,000	Japan Government Ten Year Bond 0.1% 20/6/2030	1,388,818	0.12
GBP 110,191	Taurus 2021-1 UK 2.993% 17/5/2031	121,657	0.01	JPY 242,950,000	Japan Government Ten Year Bond 0.2% 20/6/2032	1,748,214	0.16
				JPY 125,600,000	Japan Government Thirty Year Bond 0.6% 20/9/2050	784,583	0.07
				JPY 73,800,000	Japan Government Thirty Year Bond 0.7% 20/6/2048	485,672	0.04
				JPY 110,150,000	Japan Government Thirty Year Bond 0.7% 20/12/2048	719,953	0.06

* 本證券全部或部分代表借貸證券。

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持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
JPY 855,950,000	Japan Government Thirty Year Bond 0.7% 20/9/2051	5,458,642	0.48	EUR 65,302	Germany Compartment Consumer 2020-1 2.473% 14/11/2034	63,835	0.00
JPY 99,050,000	Japan Government Thirty Year Bond 0.8% 20/3/2048	669,512	0.06	EUR 560,000	Highland 0.318% 15/12/2026	497,551	0.05
JPY 62,000,000	Japan Government Thirty Year Bond 1.3% 20/6/2052	458,265	0.04	EUR 800,000	Holcim Finance Luxembourg 0.125% 19/7/2027*	692,526	0.06
JPY 38,250,000	Japan Government Thirty Year Bond 2.3% 20/3/2040	345,691	0.03	EUR 110,000	Medtronic Global 0.25% 2/7/2025	103,659	0.01
JPY 151,850,000	Japan Government Twenty Year Bond 0.3% 20/9/2039	1,020,110	0.09	EUR 1,100,000	Medtronic Global 0.375% 7/3/2023	1,096,430	0.10
JPY 603,650,000	Japan Government Twenty Year Bond 0.4% 20/6/2040	4,087,167	0.36	EUR 460,000	Medtronic Global 1.125% 7/3/2027	430,895	0.04
JPY 341,150,000	Japan Government Twenty Year Bond 0.5% 20/9/2036	2,451,558	0.22	EUR 125,000	Prologis International Funding II 1.625% 17/6/2032	100,933	0.01
JPY 278,000,000	Japan Government Twenty Year Bond 0.5% 20/3/2038	1,966,208	0.17	EUR 315,000	Prologis International Funding II 2.375% 14/11/2030	286,996	0.02
JPY 366,200,000	Japan Government Twenty Year Bond 0.5% 20/12/2038	2,569,534	0.23	EUR 500,000	Repsol Europe Finance 0.875% 6/7/2033	379,736	0.03
JPY 108,000,000	Japan Government Twenty Year Bond 0.6% 20/12/2036	785,516	0.07	EUR 630,000	SES 2% 2/7/2028*	553,315	0.05
JPY 122,000,000	Japan Government Twenty Year Bond 0.6% 20/6/2037	883,097	0.08	EUR 800,000	Traton Finance Luxembourg 0% 14/6/2024*	760,880	0.07
JPY 3,500,000	Japan Government Twenty Year Bond 0.6% 20/12/2037	25,196	0.00	EUR 600,000	Traton Finance Luxembourg 0.125% 10/11/2024	564,918	0.05
JPY 208,000,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	1,529,389	0.14			8,829,753	0.78
JPY 2,468,250,000	Japan Government Two Year Bond 0.005% 1/1/2024	17,811,390	1.58	MYR 4,420,000	馬來西亞 Malaysia Government Bond 4.893% 8/6/2038	1,045,874	0.09
JPY 315,400,000	Japan Government Two Year Bond 0.005% 1/2/2024	2,275,936	0.20	MYR 5,600,000	Malaysia Government Investment Issue 4.07% 30/9/2026	1,268,408	0.11
JPY 14,100,000	Japanese Government CPI Linked Bond 0.1% 10/9/2023	111,290	0.01	MYR 5,200,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,177,284	0.11
USD 345,000	Mizuho Financial 0.849% 8/9/2024	332,182	0.03	USD 500,000	Malaysia Sukuk Global 3.179% 27/4/2026*	492,559	0.04
USD 352,000	Mizuho Financial 1.241% 10/7/2024	342,335	0.03			3,984,125	0.35
USD 1,650,000	Takeda Pharmaceutical 5% 26/11/2028	1,678,462	0.15	USD 200,000	模里西斯 Greenko Mauritius 6.25% 21/2/2023	196,175	0.02
		77,114,796	6.84	USD 200,000	墨西哥 America Movil 4.375% 16/7/2042	181,258	0.01
USD 500,000	澤西島 AGL CLO 20 5.968% 20/7/2035	500,000	0.04	USD 200,000	Grupo Televisa SAB 5.25% 24/5/2049	196,365	0.02
GBP 950,000	Heathrow Funding 2.625% 16/3/2028	938,648	0.08	MXN 18,000,000	Mexican Bonos 7.75% 23/11/2034	804,966	0.07
		1,438,648	0.12	MXN 34,000,000	Mexican Bonos 8% 7/12/2023	1,646,452	0.15
USD 200,000	哈薩克 Kazakhstan Government International Bond 4.875% 14/10/2044	169,033	0.01	MXN 19,000,000	Mexican Bonos 8.5% 31/5/2029	914,481	0.08
USD 200,000	Kazakhstan Government International Bond 5.125% 21/7/2025	209,972	0.02	USD 280,000	Mexico Government International Bond 4.28% 14/8/2041	226,008	0.02
USD 200,000	KazMunayGas National 4.75% 19/4/2027	184,792	0.02	USD 600,000	Mexico Government International Bond 4.6% 23/1/2046	491,705	0.04
		563,797	0.05			4,461,235	0.39
EUR 740,000	Becton Dickinson Euro Finance 0.632% 4/6/2023*	734,700	0.06	EUR 235,000	荷蘭 ABN AMRO Bank 0.5% 17/7/2023	233,092	0.02
EUR 170,000	Becton Dickinson Euro Finance 1.213% 12/2/2036	120,519	0.01	EUR 300,000	ABN AMRO Bank 0.875% 14/1/2026	287,668	0.03
EUR 147,000	BL Consumer Credit 2021 1.709% 25/9/2038	139,331	0.01	EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	169,556	0.01
EUR 191,000	BL Consumer Credit 2021 2.909% 25/9/2038	179,660	0.02	EUR 450,000	ABN AMRO Bank 2.5% 5/9/2023	453,591	0.04
EUR 2,390,000	European Financial Stability Facility 1.75% 17/7/2053	2,059,059	0.18	EUR 400,000	Allianz Finance II 0.25% 6/6/2023	397,701	0.03
EUR 65,302	Germany Compartment Consumer 2020-1 1.723% 14/11/2034	64,810	0.01	EUR 280,000	BP Capital Markets 1.467% 21/9/2041	188,699	0.01

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 385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

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USD 200,000	Braskem Netherlands Finance 4.5% 10/1/2028	185,295	0.02	紐西蘭			
EUR 200,000	Cooperatieve Rabobank 1.5% 26/4/2038*	171,597	0.01	NZD 1,110,000	New Zealand Government Bond 4.5% 15/4/2027	698,537	0.06
GBP 620,000	Cooperatieve Rabobank 4.625% 23/5/2029	681,751	0.06	挪威			
EUR 125,000	Dutch Property Finance 2020-2 1.562% 28/1/2058	121,234	0.01	EUR 290,000	Aker BP 1.125% 12/5/2029	242,434	0.02
EUR 178,000	Dutch Property Finance 2021-1 1.312% 28/7/2058	170,013	0.02	EUR 5,910,000	DNB Boligkreditt 1.875% 21/11/2022	5,928,215	0.53
EUR 300,000	Enel Finance International 0% 17/6/2024	288,561	0.03	NOK 6,650,000	Norway Government Bond 1.75% 17/2/2027	620,508	0.05
EUR 810,000	Heimstaden Bostad Treasury 0.25% 13/10/2024	743,564	0.07	6,791,1570.60			
EUR 490,000	IMCD 2.125% 31/3/2027*	443,651	0.04	巴拿馬			
EUR 470,000	Imperial Brands Finance Netherlands 1.75% 18/3/2033	335,339	0.03	USD 400,000	Panama Government International Bond 3.875% 17/3/2028	385,317	0.03
EUR 500,000	ING Bank 0.875% 11/4/2028	464,058	0.04	USD 200,000	Panama Government International Bond 4.5% 15/5/2047	161,077	0.02
EUR 100,000	ING Groep 0.1% 3/9/2025	94,244	0.01	546,3940.05			
USD 209,000	ING Groep 4.625% 6/1/2026	208,183	0.02	秘魯			
EUR 540,000	JDE Peet's 0.625% 9/2/2028	454,363	0.04	USD 460,000	Peruvian Government International Bond 2.783% 23/1/2031	393,502	0.03
EUR 160,000	Mondelez International Netherlands 1.25% 9/9/2041	106,684	0.01	USD 600,000	Peruvian Government International Bond 2.844% 20/6/2030	522,454	0.05
EUR 1,110,000	Netherlands Government Bond 0% 15/7/2030	972,946	0.09	915,9560.08			
EUR 1,620,000	Netherlands Government Bond 0.25% 15/7/2029	1,474,001	0.13	菲律賓			
EUR 693,000	Netherlands Government Bond 2.75% 15/1/2047	802,910	0.07	USD 500,000	Philippine Government International Bond 3.7% 1/3/2041	432,500	0.04
EUR 1,040,000	Netherlands Government Bond 4% 15/1/2037	1,298,196	0.11	波蘭			
USD 210,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	142,985	0.01	PLN 5,930,000	Republic of Poland Government Bond 2.5% 25/7/2026	1,077,192	0.10
USD 1,745,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	1,546,441	0.14	PLN 3,300,000	Republic of Poland Government Bond 2.5% 25/7/2027	579,982	0.05
USD 1,738,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	1,658,087	0.15	PLN 460,000	Republic of Poland Government Bond 2.75% 25/10/2029	78,391	0.01
USD 460,000	Prosus 4.987% 19/1/2052*	333,500	0.03	PLN 4,945,000	Republic of Poland Government Bond 4% 25/10/2023	1,017,285	0.09
EUR 120,000	RELX Finance 0.5% 10/3/2028	104,832	0.01	EUR 500,000	Republic of Poland Government International Bond 1.375% 22/10/2027*	468,862	0.04
USD 724,000	Shell International Finance 2.75% 6/4/2030	656,686	0.06	EUR 500,000	Republic of Poland Government International Bond 1.5% 9/9/2025	488,505	0.04
USD 141,000	Shell International Finance 3% 26/11/2051	107,598	0.01	USD 500,000	Republic of Poland Government International Bond 3.25% 6/4/2026	491,878	0.04
EUR 100,000	Siemens Financieringsmaatschappij 0% 20/2/2026	92,315	0.01	4,202,0950.37			
EUR 100,000	Siemens Financieringsmaatschappij 0.3% 28/2/2024	98,119	0.01	葡萄牙			
EUR 30,000	Siemens Financieringsmaatschappij 0.5% 5/9/2034	22,387	0.00	EUR 610,000	Portugal Obrigacoes do Tesouro OT 1.95% 15/6/2029	603,606	0.05
EUR 1,300,000	Telefonica Europe 4.375% 14/3/2171	1,248,538	0.11	EUR 1,570,000	Portugal Obrigacoes do Tesouro OT 2.125% 17/10/2028	1,577,195	0.14
EUR 380,000	TenneT 0.875% 16/6/2035	284,283	0.02	EUR 357,000	Portugal Obrigacoes do Tesouro OT 4.1% 15/4/2037	409,602	0.04
EUR 570,000	Viterra Finance 0.375% 24/9/2025	502,329	0.04	EUR 66,175	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	65,118	0.01
GBP 200,000	Volkswagen Financial Services 1.625% 10/2/2024	220,910	0.02	2,655,5210.24			
EUR 700,000	Volkswagen International Finance 1.125% 2/10/2023	693,375	0.06				
EUR 300,000	Volkswagen International Finance 4.125% 16/11/2038	290,920	0.03				
EUR 1,100,000	Wintershall Dea Finance 1.332% 25/9/2028	933,846	0.08				
		19,684,048	1.74				

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USD 200,000	卡達 Qatar Energy 3.125% 12/7/2041	163,288	0.01	KRW 3,055,840,000	Korea Treasury Bond 1.875% 10/6/2029	2,040,082	0.18
USD 500,000	Qatar Government International Bond 3.25% 2/6/2026	494,500	0.04	KRW 1,200,000,000	Korea Treasury Bond 2% 10/3/2046	675,192	0.06
USD 280,000	Qatar Government International Bond 3.75% 16/4/2030	281,750	0.03	KRW 2,095,020,000	Korea Treasury Bond 2% 10/3/2049	1,150,341	0.10
USD 200,000	Qatar Government International Bond 4.625% 2/6/2046	202,750	0.02	KRW 420,000,000	Korea Treasury Bond 2.125% 10/3/2047	240,725	0.02
USD 200,000	Qatar Government International Bond 5.103% 23/4/2048	214,750	0.02	KRW 2,169,270,000	Korea Treasury Bond 2.25% 10/12/2025	1,556,135	0.14
				KRW 530,000,000	Korea Treasury Bond 2.375% 10/9/2038	338,079	0.03
				USD 250,000	Shinhan Financial 2.875% 12/11/2170	223,028	0.02
		1,357,038	0.12			13,039,865	1.16
RON 1,870,000	羅馬尼亞 Romania Government Bond 4.15% 26/1/2028	325,627	0.03	EUR 94,018	西班牙 Autonoria Spain 2021 FT 3.959% 31/1/2039	88,779	0.01
EUR 2,530,000	Romanian Government International Bond 2.375% 19/4/2027*	2,287,264	0.20	EUR 700,000	Banco de Sabadell 0.625% 7/11/2025*	654,772	0.06
		2,612,891	0.23	EUR 400,000	Banco de Sabadell 1.125% 11/3/2027	362,908	0.03
USD 270,000	沙烏地阿拉伯 Saudi Government International Bond 3.25% 22/10/2030*	261,225	0.02	EUR 200,000	CaixaBank 1.125% 17/5/2024	195,252	0.02
USD 770,000	Saudi Government International Bond 3.45% 2/2/2061	590,012	0.05	EUR 1,200,000	CaixaBank 4.125% 24/3/2036*	1,356,203	0.12
USD 400,000	Saudi Government International Bond 3.625% 4/3/2028*	398,500	0.04	EUR 800,000	Cellnex Finance 2.25% 12/4/2026	748,062	0.06
USD 400,000	Saudi Government International Bond 4.5% 17/4/2030	418,000	0.04	EUR 57,709	FT Santander Consumer Spain Auto 2020-1 1.778% 20/3/2033	55,792	0.00
		1,667,737	0.15	EUR 5,756,000	Spain Government Bond 0% 31/1/2027	5,279,749	0.47
SGD 1,920,000	新加坡 Singapore Government Bond 2% 1/2/2024	1,359,957	0.12	EUR 3,788,000	Spain Government Bond 0.1% 30/4/2031	3,085,879	0.27
SGD 530,000	Singapore Government Bond 2.75% 1/4/2042	365,259	0.03	EUR 1,030,000	Spain Government Bond 0.5% 31/10/2031	857,731	0.08
SGD 1,050,000	Singapore Government Bond 3.5% 1/3/2027	771,454	0.07	EUR 730,000	Spain Government Bond 0.7% 30/4/2032	613,157	0.06
USD 250,000	Temasek Financial I 3.625% 1/8/2028	247,479	0.02	EUR 3,800,000	Spain Government Bond 0.85% 30/7/2037	2,816,291	0.25
		2,744,149	0.24	EUR 1,013,000	Spain Government Bond 1% 31/10/2050	611,639	0.05
EUR 580,000	斯洛伐克 Slovakia Government Bond 0.75% 9/4/2030	516,277	0.05	EUR 212,000	Spain Government Bond 2.35% 30/7/2033	204,577	0.02
EUR 110,000	斯洛維尼亞 Slovenia Government Bond 1.75% 3/11/2040	91,500	0.01	EUR 760,000	Spain Government Bond 3.45% 30/7/2066	768,482	0.07
USD 220,000	韓國 Heungkuk Life Insurance 4.475% 9/5/2171	212,561	0.02	EUR 28,000	Spain Government Bond 5.15% 31/10/2044	37,462	0.00
USD 200,000	Korea Gas 2.25% 18/7/2026*	185,389	0.02			17,736,735	1.57
USD 600,000	Korea International Bond 2.75% 19/1/2027*	577,578	0.05	USD 200,000	斯里蘭卡 Sri Lanka Government International Bond 5.75% 18/4/2023	68,059	0.01
KRW 743,530,000	Korea Treasury Bond 1.125% 10/9/2025	516,973	0.05	USD 200,000	Sri Lanka Government International Bond 6.85% 14/3/2024	67,526	0.00
KRW 2,190,680,000	Korea Treasury Bond 1.125% 10/9/2039	1,128,174	0.10			135,585	0.01
KRW 2,686,940,000	Korea Treasury Bond 1.25% 10/3/2026	1,856,519	0.16	SEK 7,400,000	瑞典 Nordea Hypotek 1.25% 20/9/2023	684,481	0.06
KRW 3,290,120,000	Korea Treasury Bond 1.5% 10/3/2025	2,339,089	0.21	EUR 350,000	Stadshypotek 0.5% 11/7/2025	334,113	0.03
				SEK 11,000,000	Stadshypotek 1.5% 1/3/2024	1,011,416	0.09
				SEK 11,000,000	Swedbank Hypotek 1% 20/12/2023	1,008,807	0.09
				SEK 4,110,000	Sweden Government Bond 0.75% 12/5/2028	357,834	0.03
				SEK 2,300,000	Sweden Government Bond 3.5% 30/3/2039	264,633	0.03
						3,661,284	0.33

* 本證券全部或部分代表借貸證券。
 385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

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

至 2022 年 8 月 31 日止之投資組合

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瑞士				GBP 100,000	Funding IV 3.891% 15/9/2024	116,062	0.01
EUR 560,000	Credit Suisse 1% 24/6/2027	477,617	0.04	GBP 100,000	Funding V 3.391% 15/10/2025	112,245	0.01
EUR 1,640,000	Credit Suisse 3.25% 2/4/2026	1,589,024	0.14	GBP 100,000	Funding VI 4.791% 15/7/2026	114,587	0.01
CHF 1,420,000	Swiss Confederation Government Bond 0% 26/6/2034	1,313,259	0.12	GBP 99,977	Gemgarto 2018-1 2.722% 16/9/2065	115,967	0.01
CHF 460,000	Swiss Confederation Government Bond 0.25% 23/6/2035	435,004	0.04	GBP 100,000	Gemgarto 2021-1 2.669% 16/12/2067	110,353	0.01
CHF 200,000	Swiss Confederation Government Bond 2% 25/6/2064	293,914	0.02	GBP 373,596	Greene King Finance 3.98% 15/12/2033	405,391	0.03
EUR 1,000,000	UBS 1.25% 17/4/2025	974,190	0.09	GBP 199,788	Greene King Finance 4.064% 15/3/2035	213,861	0.02
USD 697,000	UBS 4.49% 5/8/2025	695,528	0.06	GBP 181,000	Harben Finance 2.604% 28/9/2055	192,086	0.02
		5,778,536	0.51	GBP 179,000	Harben Finance 2.954% 28/9/2055	185,268	0.02
泰國				GBP 99,996	Hops Hill No 1 3.541% 27/5/2054	112,534	0.01
USD 200,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	174,545	0.01	GBP 99,997	Hops Hill No 1 4.041% 27/5/2054	112,629	0.01
USD 200,000	GC Treasury Center 2.98% 18/3/2031	167,219	0.02	USD 896,000	HSBC 2.251% 22/11/2027	792,127	0.07
THB 12,800,000	Thailand Government Bond 1.585% 17/12/2035	294,988	0.03	EUR 560,000	Informa 2.125% 6/10/2025	538,927	0.05
THB 25,320,000	Thailand Government Bond 2.875% 17/6/2046	622,150	0.05	GBP 140,000	Lanebrook Mortgage Transaction 2020-1 3.591% 12/6/2057	158,471	0.02
THB 10,510,000	Thailand Government Bond 3.3% 17/6/2038	288,241	0.02	EUR 1,492,000	Lloyds Banking 4.5% 18/3/2030	1,467,201	0.13
THB 17,060,000	Thailand Government Bond 3.775% 25/6/2032	517,297	0.05	GBP 50,000	Mitchells & Butlers Finance 3.724% 15/6/2036	46,960	0.01
USD 200,000	Thaiol Treasury Center 3.75% 18/6/2050	132,900	0.01	GBP 100,000	Mortimer BTL 2021-1 2.86% 23/6/2053	108,959	0.01
		2,197,340	0.19	GBP 78,861	Motor 2016-1 5.25% 25/11/2025	91,304	0.01
阿拉伯聯合大公國				EUR 889,000	National Grid Electricity Transmission 0.19% 20/1/2025	841,561	0.07
USD 670,000	Abu Dhabi Government International Bond 3.125% 16/4/2030*	648,629	0.06	EUR 500,000	Nationwide Building Society 1.125% 31/5/2028	467,547	0.04
USD 760,000	Abu Dhabi Government International Bond 4.125% 11/10/2047	721,327	0.06	GBP 128,000	Newday Funding Master Issuer - Series 2021-1 3.241% 15/3/2029	145,560	0.01
USD 321,000	NBK Tier 1 3.625% 24/8/2171	281,477	0.03	GBP 136,000	Newday Funding Master Issuer - Series 2021-3 3.041% 15/11/2029	151,929	0.01
		1,651,433	0.15	GBP 100,000	Newday Funding Master Issuer - Series 2022-2 0% 15/7/2030	116,114	0.01
英國				EUR 54,631	Paragon Mortgages No 12 0.801% 15/11/2038	50,196	0.01
USD 471,000	Anglo American Capital 4.5% 15/3/2028	452,302	0.04	GBP 120,000	Paragon Mortgages No 25 2.763% 15/5/2050	138,290	0.01
GBP 100,000	Atlas Funding 2021-1 3.301% 25/7/2058	113,087	0.01	GBP 100,000	Paragon Mortgages No 25 3.113% 15/5/2050	113,932	0.01
USD 608,021	Avianca Midco 2.9% 1/12/2028	513,778	0.05	GBP 100,000	Residential Mortgage 32 3.602% 20/6/2070	114,363	0.01
GBP 165,000	Azure Finance NO 2 4.691% 20/7/2030	190,799	0.02	GBP 150,000	Sage AR Funding No 1 3.843% 17/11/2030	168,712	0.02
GBP 1,700,000	Barclays 3.125% 17/1/2024*	1,924,530	0.17	EUR 380,000	Santander UK 0.5% 10/1/2025	365,167	0.03
USD 1,400,000	Barclays 4.337% 10/1/2028	1,333,211	0.12	GBP 145,530	Tesco Property Finance 1 7.623% 13/7/2039	194,415	0.02
EUR 335,000	BAT International Finance 1.25% 13/3/2027*	295,053	0.03	GBP 208,283	Tesco Property Finance 3 5.744% 13/4/2040	241,998	0.02
EUR 515,000	BAT International Finance 2.25% 16/1/2030	428,392	0.04	GBP 112,711	Tesco Property Finance 4 5.801% 13/10/2040	130,815	0.01
EUR 834,000	BP Capital Markets 3.25% 22/6/2171	767,222	0.07	GBP 100,000	Tower Bridge Funding 2020-1 3.852% 20/9/2063	115,635	0.01
GBP 115,000	Canada Square Funding 6 3.011% 17/1/2059	123,732	0.01	GBP 100,000	Tower Bridge Funding 2020-1 4.852% 20/9/2063	115,758	0.01
GBP 130,000	Canada Square Funding 6 3.411% 17/1/2059	135,910	0.01	GBP 124,000	Tower Bridge Funding 2021-1 3.429% 21/7/2064	141,288	0.01
EUR 1,162,000	Chanel Ceres 0.5% 31/7/2026	1,049,791	0.09				
EUR 350,000	Channel Link Enterprises Finance 2.706% 30/6/2050	328,527	0.03				
GBP 110,000	CMF 2020-1 2.691% 16/1/2057	125,966	0.01				
GBP 99,981	Finsbury Square 2020-1 2.719% 16/3/2070	114,346	0.01				

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GBP 106,000	Tower Bridge Funding 2021-1 3.729% 21/7/2064	118,892	0.01	USD 273,000	American International 4.375% 30/6/2050	246,930	0.02
GBP 305,000	Turbo Finance 9 3.341% 20/8/2028	350,234	0.03	EUR 440,000	American Tower 0.4% 15/2/2027	382,305	0.03
GBP 100,000	Twin Bridges 2018-1 3.51% 12/9/2050	114,304	0.01	EUR 800,000	American Tower 0.45% 15/1/2027	701,406	0.06
GBP 110,000	Twin Bridges 2019-2 3.341% 12/6/2053	127,731	0.01	USD 760,000	American Tower 1.3% 15/9/2025	690,582	0.06
GBP 115,000	Twin Bridges 2020-1 3.591% 12/12/2054	131,403	0.01	USD 317,000	American Tower 2.1% 15/6/2030	257,735	0.02
GBP 125,000	Twin Bridges 2020-1 4.341% 12/12/2054	142,762	0.01	USD 1,210,000	American Tower 2.3% 15/9/2031	972,863	0.09
GBP 138,000	Twin Bridges 2021-1 2.941% 12/3/2055	150,399	0.01	USD 1,203,000	American Tower 4.05% 15/3/2032	1,111,947	0.10
GBP 100,000	Twin Bridges 2021-1 3.441% 12/3/2055	106,537	0.01	USD 2,488,000	Amgen 2.45% 21/2/2030	2,187,683	0.19
GBP 100,000	Twin Bridges 2022-2 0% 12/6/2055	113,816	0.01	USD 220,000	Amgen 4.05% 18/8/2029	215,285	0.02
GBP 572,835	Unique Pub Finance 5.659% 30/6/2027	677,659	0.06	USD 417,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.7% 1/2/2036	406,356	0.04
GBP 1,940,000	United Kingdom Gilt 0.125% 31/1/2024*	2,161,303	0.19	USD 143,000	Anheuser-Busch InBev Worldwide 4.6% 15/4/2048	132,289	0.01
GBP 12,977,000	United Kingdom Gilt 0.375% 22/10/2026*	13,638,284	1.21	USD 1,760,000	Antelope Valley Community College District 3% 1/8/2050	1,326,037	0.12
GBP 4,980,000	United Kingdom Gilt 0.625% 7/6/2025*	5,450,733	0.48	USD 1,150,000	Aon 2.8% 15/5/2030	1,014,543	0.09
GBP 810,000	United Kingdom Gilt 0.875% 31/7/2033	760,430	0.07	USD 784,000	Aon / Aon Global 2.6% 2/12/2031	663,223	0.06
GBP 2,115,000	United Kingdom Gilt 1.25% 22/10/2041	1,779,024	0.16	USD 23,000	Aon / Aon Global 3.9% 28/2/2052	19,442	0.00
GBP 1,118,000	United Kingdom Gilt 1.75% 22/1/2049	984,521	0.08	USD 1,520,000	Apple 1.65% 8/2/2031	1,280,273	0.11
		43,312,890	3.84	USD 1,568,000	Apple 1.7% 5/8/2031	1,314,594	0.12
	美國			USD 1,104,000	AREIT 2022-CRE7 4.538% 17/6/2039	1,097,539	0.10
USD 881,000	1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	843,908	0.07	USD 2,000,000	AT&T 0% 27/11/2022	1,979,968	0.18
USD 750,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	705,430	0.06	USD 594,000	AT&T 3.5% 15/9/2053	446,283	0.04
USD 840,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	777,040	0.07	USD 350,000	AT&T 3.55% 15/9/2055	259,744	0.02
USD 750,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	632,320	0.06	USD 3,000,000	AT&T 3.65% 1/6/2051	2,330,900	0.21
USD 613,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	503,363	0.04	USD 315,000	AT&T 3.8% 1/12/2057	241,817	0.02
USD 870,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	774,193	0.07	USD 4,973,000	AT&T 4.3% 15/2/2030	4,840,570	0.43
USD 820,000	280 Park Avenue 2017-280P Mortgage Trust 3.906% 15/9/2034	782,188	0.07	GBP 300,000	AT&T 4.375% 14/9/2029	339,562	0.03
USD 1,524,000	AbbVie 3.2% 21/11/2029	1,399,554	0.12	USD 500,000	Baltimore Gas and Electric 3.5% 15/8/2046	414,941	0.04
USD 385,000	Amazon.com 4.1% 13/4/2062	352,689	0.03	USD 1,710,000	BAMLL Commercial Mortgage Trust 2015-200P 3.49% 14/4/2033	1,610,059	0.14
USD 167,000	Amazon.com 4.25% 22/8/2057	159,486	0.01	USD 730,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	655,089	0.06
USD 7,158	American Airlines 2015-2 Class AA Pass Through Trust 3.6% 22/3/2029	6,557	0.00	USD 922,024	BAMLL Commercial Mortgage Trust 2018-DSNY 4.092% 15/9/2034	882,643	0.08
USD 187,443	American Airlines 2016-3 Class AA Pass Through Trust 3% 15/4/2030	169,126	0.02	USD 1,410,000	BANK 2018-BNK14 3.966% 15/9/2060	1,377,775	0.12
USD 47,694	American Airlines 2017-1 Class AA Pass Through Trust 3.65% 15/8/2030	43,798	0.00	USD 1,425,000	BANK 2018-BNK14 4.231% 15/9/2060	1,411,546	0.13
USD 419,248	American Airlines 2019-1 Class AA Pass Through Trust 3.15% 15/8/2033	370,543	0.03	EUR 100,000	Bank of America 0.654% 26/10/2031	78,532	0.01
USD 1,236,505	American Homes 4 Rent 2015-SFR2 Trust 3.732% 17/10/2052	1,209,087	0.11	EUR 375,000	Bank of America 0.694% 22/3/2031	302,675	0.03
				USD 99,000	Bank of America 0.981% 25/9/2025	91,932	0.01
				USD 94,000	Bank of America 1.319% 19/6/2026	85,647	0.01
				USD 1,828,000	Bank of America 1.734% 22/7/2027	1,635,923	0.14
				USD 2,485,000	Bank of America 1.898% 23/7/2031	1,986,264	0.18
				USD 1,100,000	Bank of America 2.299% 21/7/2032	887,062	0.08
				USD 55,000	Bank of America 2.551% 4/2/2028	49,987	0.00

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USD 2,421,000	Bank of America 2.572% 20/10/2032	1,989,576	0.18	USD 1,220,000	BXP Trust 2017-GM 3.539% 13/6/2039	1,093,644	0.10
USD 868,000	Bank of America 2.687% 22/4/2032	726,956	0.06	USD 730,000	BXP Trust 2017-GM 3.539% 13/6/2039	636,417	0.06
USD 2,087,000	Bank of America 2.972% 4/2/2033	1,768,170	0.15	USD 699,000	Cameron LNG 2.902% 15/7/2031	617,424	0.05
USD 1,291,000	Bank of America 3.194% 23/7/2030	1,156,325	0.10	USD 1,968,000	Cameron LNG 3.302% 15/1/2035	1,682,743	0.15
USD 166,000	Bank of America 3.593% 21/7/2028	156,802	0.01	USD 280,000	Cameron LNG 3.402% 15/1/2038	239,831	0.02
USD 366,000	Bank of America 4.271% 23/7/2029	352,088	0.03	USD 187,000	Capital One Financial 5.247% 26/7/2030	184,821	0.02
USD 1,289,000	Bank of America 4.376% 27/4/2028	1,262,005	0.11	USD 300,000	Capital One Financial 5.268% 10/5/2033	296,461	0.03
USD 957,000	Bank of America 4.571% 27/4/2033	923,896	0.08	USD 505,000	CCUBS Commercial Mortgage Trust 2017-C1 4.159% 15/11/2050	465,666	0.04
USD 595,000	Bank of America 5.015% 22/7/2033	593,438	0.05	USD 270,000	Center Unified School District 3% 1/8/2051	201,427	0.02
USD 1,000	Bank of New York Mellon 3.25% 11/9/2024	995	0.00	USD 37,000	CenterPoint Energy Houston Electric 3.95% 1/3/2048	33,440	0.00
USD 1,572,891	Bayview Commercial Asset Trust 2006-1 2.849% 25/4/2036	1,416,405	0.13	USD 33,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	27,256	0.00
USD 525,111	Bayview Commercial Asset Trust 2007-4 2.894% 25/9/2037	480,735	0.04	USD 944,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	618,070	0.06
USD 730,000	BBCMS 2017-DELC Mortgage Trust 3.546% 15/8/2036	716,115	0.06	USD 318,000	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	221,576	0.02
USD 2,035,000	BBCMS 2018-TALL Mortgage Trust 3.113% 15/3/2037	1,942,978	0.17	USD 285,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	189,924	0.02
USD 424,000	BBCMS Mortgage Trust 2018-C2 4.91% 15/12/2051	407,706	0.04	USD 23,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	20,468	0.00
USD 1,400,278	Bear Stearns ALT-A Trust 2007-1 2.764% 25/1/2047	1,246,380	0.11	USD 729,000	Charter Communications Operating / Charter Communications Operating Capital 6.484% 23/10/2045	705,979	0.06
USD 3,900,000	Bear Stearns Asset Backed I Trust 2007-HE5 2.744% 25/6/2047	3,735,335	0.33	USD 200,000	Cheniere Energy 4.625% 15/10/2028	192,788	0.02
EUR 400,000	Becton Dickinson 1.401% 24/5/2023	399,754	0.04	USD 6,081	CHL Mortgage Pass-Through Trust 2004-29 2.984% 25/2/2035	5,633	0.00
USD 704,000	Benchmark 2018-B2 Mortgage Trust 4.381% 15/2/2051	666,366	0.06	EUR 820,000	Chubb INA 1.55% 15/3/2028	759,594	0.07
USD 416,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	394,090	0.03	USD 669,000	Cigna 2.4% 15/3/2030	580,353	0.05
USD 655,682	Benchmark 2018-B5 Mortgage Trust 4.57% 15/7/2051	619,995	0.05	USD 690,000	Citigroup 0.776% 30/10/2024	662,243	0.06
USD 1,130,000	Benchmark 2018-B8 Mortgage Trust 4.232% 15/1/2052	1,117,726	0.10	USD 2,632,000	Citigroup 2.52% 3/11/2032	2,147,627	0.19
USD 200,000	Bimbo Bakeries USA 4% 17/5/2051	167,145	0.01	USD 813,000	Citigroup 2.666% 29/1/2031	694,928	0.06
USD 269,000	Bristol-Myers Squibb 2.55% 13/11/2050	188,277	0.02	USD 4,216,000	Citigroup 2.976% 5/11/2030	3,699,458	0.33
USD 190,000	Bristol-Myers Squibb 3.7% 15/3/2052	162,871	0.01	USD 1,232,000	Citigroup 3.785% 17/3/2033	1,114,342	0.10
USD 3,849,000	Broadcom 3.419% 15/4/2033	3,196,821	0.28	USD 200,000	Citigroup 4.91% 24/5/2033	197,933	0.02
USD 3,981,000	Broadcom 3.469% 15/4/2034	3,246,785	0.29	USD 387,000	Citigroup Commercial Mortgage Trust 2014-GC19 4.023% 10/3/2047	384,036	0.03
USD 735,000	Burlington Northern Santa Fe 2.875% 15/6/2052	551,160	0.05	USD 204,000	Citigroup Commercial Mortgage Trust 2016-C2 3.176% 10/8/2049	185,333	0.02
USD 1,045,000	Burlington Northern Santa Fe 3.3% 15/9/2051	853,245	0.08	USD 990,000	Citigroup Commercial Mortgage Trust 2016-P5 2.941% 10/10/2049	934,220	0.08
USD 239,000	Burlington Northern Santa Fe 4.45% 15/1/2053	233,471	0.02	USD 807,000	Citigroup Commercial Mortgage Trust 2018-B2 4.28% 10/3/2051	756,112	0.07
USD 690,000	BX Trust 2018-BILT 4.161% 15/5/2030	660,357	0.06				
USD 440,000	BXP Trust 2017-GM 3.379% 13/6/2039	412,115	0.04				

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USD 915,000	Citigroup Commercial Mortgage Trust 2018-C5 4.408% 10/6/2051	879,621	0.08	USD 885,000	CSAIL 2018-C14 Commercial Mortgage Trust 5.087% 15/11/2051	854,971	0.08
USD 3,537,897	Citigroup Mortgage Loan Trust 2.909% 25/8/2036	3,209,347	0.28	USD 24,000	CSX 5.5% 15/4/2041	25,485	0.00
USD 1,020,000	Citigroup Mortgage Loan Trust 4.944% 25/7/2037	1,022,978	0.09	USD 314,000	CVS Health 4.25% 1/4/2050	273,582	0.02
USD 237,670	Citigroup Mortgage Loan Trust 2006-FX1 5.775% 25/10/2036	176,327	0.02	USD 470,000	CVS Health 5.05% 25/3/2048	457,692	0.04
USD 784,356	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	722,920	0.06	USD 304,000	CVS Health 5.125% 20/7/2045	295,442	0.03
USD 530,623	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	489,396	0.04	USD 332,067	CWABS Asset-Backed Certificates Trust 2006-25 2.584% 25/6/2037	306,190	0.03
USD 1,990,000	City of Boston MA 5% 1/11/2037	2,328,611	0.21	USD 700,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	650,960	0.06
USD 2,215,000	City of Salt Lake City UT Airport Revenue 5% 1/7/2047	2,265,930	0.20	USD 1,830,000	Denver City & County School District No 1 5% 1/12/2042	2,063,966	0.18
USD 1,110,000	Comcast 1.95% 15/1/2031	928,179	0.08	EUR 900,000	Discovery Communications 1.9% 19/3/2027*	817,820	0.07
USD 1,277,000	Comcast 2.65% 1/2/2030	1,143,236	0.10	USD 730,000	District of Columbia Water & Sewer Authority 5% 1/10/2035	841,476	0.07
USD 960,000	Comcast 2.887% 1/11/2051	684,763	0.06	USD 174,000	DTE Electric 3.65% 1/3/2052	150,933	0.01
USD 276,000	Comcast 3.4% 15/7/2046	219,162	0.02	USD 35,000	DTE Electric 3.95% 1/3/2049	31,785	0.00
USD 457,000	Comcast 3.969% 1/11/2047	396,794	0.04	USD 1,122,000	Duke Energy Florida 2.5% 1/12/2029	1,002,984	0.09
USD 606,000	Comcast 4.25% 15/10/2030	600,841	0.05	USD 84,000	Duke Energy Progress 3.45% 15/3/2029	80,436	0.01
USD 1,422,000	Comcast 4.25% 15/1/2033	1,390,080	0.12	USD 161,000	Ecolab 2.7% 15/12/2051	115,988	0.01
USD 1,090,000	COMM 2014-277P Mortgage Trust 3.732% 10/8/2049	1,051,570	0.09	USD 397,000	El Paso Natural Gas 3.5% 15/2/2032	349,879	0.03
USD 1,000,000	COMM 2015-CCRE23 Mortgage Trust 4.183% 10/5/2048	963,414	0.09	USD 252,000	Elelevance Health 3.6% 15/3/2051	206,479	0.02
USD 1,950,000	COMM 2015-CCRE26 Mortgage Trust 3.63% 10/10/2048	1,897,252	0.17	EUR 310,000	Eli Lilly 1.375% 14/9/2061	172,565	0.02
USD 951,000	COMM 2015-CCRE26 Mortgage Trust 4.62% 10/10/2048	917,994	0.08	USD 2,600,000	Elmwood CLO 15 1.981% 22/4/2035	2,531,297	0.22
USD 1,837,717	COMM 2015-CCRE27 Mortgage Trust 4.487% 10/10/2048	1,738,000	0.15	USD 879,000	Entergy Louisiana 2.35% 15/6/2032	733,720	0.07
USD 635,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	607,614	0.05	USD 1,150,000	Entergy Louisiana 4% 15/3/2033	1,097,732	0.10
USD 1,190,000	COMM 2017-COR2 Mortgage Trust 3.51% 10/9/2050	1,138,144	0.10	USD 601,000	Enterprise Products Operating 2.8% 31/1/2030	532,259	0.05
USD 378,000	COMM 2017-PANW Mortgage Trust 4.343% 10/10/2029	356,825	0.03	USD 1,949,000	Equinix 3.9% 15/4/2032	1,784,558	0.16
USD 831,617	Conseco Finance 7.03% 15/7/2028	783,781	0.07	USD 1,049,000	Exelon 4.1% 15/3/2052	917,229	0.08
USD 2,440,000	County of Fairfax VA Sewer Revenue 4% 15/7/2051	2,467,908	0.22	USD 1,100,000	Exelon 4.7% 15/4/2050	1,046,405	0.09
USD 3,924,636	Credit Suisse First Boston Mortgage 6.5% 25/1/2036	2,632,814	0.23	USD 2,621,492	Fannie Mae Pool 1.5% 1/11/2041	2,232,184	0.20
USD 189,000	Crown Castle 2.9% 15/3/2027	175,712	0.02	USD 1,552,940	Fannie Mae Pool 1.5% 1/12/2041	1,316,919	0.12
USD 148,000	Crown Castle 3.1% 15/11/2029	131,622	0.01	USD 246,345	Fannie Mae Pool 1.5% 1/10/2050	203,055	0.02
USD 1,050,000	Crown Castle 3.65% 1/9/2027	1,002,842	0.09	USD 213,781	Fannie Mae Pool 1.5% 1/11/2050	176,229	0.02
USD 300,000	Crown Castle 4% 15/11/2049	244,158	0.02	USD 284,772	Fannie Mae Pool 1.5% 1/3/2051	234,621	0.02
USD 15,000	Crown Castle 4.3% 15/2/2029	14,515	0.00	USD 286,034	Fannie Mae Pool 2% 1/11/2031	268,826	0.02
USD 196,000	Crown Castle 4.45% 15/2/2026	195,464	0.02	USD 152,533	Fannie Mae Pool 2% 1/3/2037	141,398	0.01
USD 351,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.711% 15/11/2048	309,913	0.03	USD 957,351	Fannie Mae Pool 2% 1/2/2042	847,548	0.08
USD 220,000	CSAIL 2017-CX10 Commercial Mortgage Trust 3.458% 15/11/2050	209,564	0.02	USD 1,063,950	Fannie Mae Pool 2% 1/3/2042	941,918	0.08
USD 2,020,000	CSAIL 2018-C14 Commercial Mortgage Trust 4.422% 15/11/2051	2,010,016	0.18	USD 121,863	Fannie Mae Pool 2% 1/4/2042	107,919	0.01
				USD 184,024	Fannie Mae Pool 2% 1/9/2050	159,834	0.01
				USD 331,226	Fannie Mae Pool 2% 1/10/2050	288,026	0.03
				USD 98,874	Fannie Mae Pool 2% 1/12/2050	85,929	0.01
				USD 320,350	Fannie Mae Pool 2% 1/12/2050	278,075	0.02
				USD 263,693	Fannie Mae Pool 2% 1/2/2051	228,555	0.02
				USD 210,442	Fannie Mae Pool 2% 1/3/2051	182,360	0.02
				USD 114,835	Fannie Mae Pool 2% 1/3/2051	99,798	0.01
				USD 108,473	Fannie Mae Pool 2% 1/4/2051	94,422	0.01
				USD 159,636	Fannie Mae Pool 2% 1/4/2051	138,321	0.01
				USD 187,988	Fannie Mae Pool 2% 1/4/2051	163,374	0.01
				USD 61,278	Fannie Mae Pool 2% 1/4/2051	53,268	0.00
				USD 640,049	Fannie Mae Pool 2% 1/8/2051	554,569	0.05
				USD 783,150	Fannie Mae Pool 2% 1/8/2051	678,538	0.06
				USD 373,528	Fannie Mae Pool 2% 1/11/2051	324,214	0.03
				USD 120,624	Fannie Mae Pool 2% 1/11/2051	104,861	0.01
				USD 96,862	Fannie Mae Pool 2% 1/11/2051	84,200	0.01
				USD 216,191	Fannie Mae Pool 2% 1/11/2051	187,864	0.02
				USD 336,254	Fannie Mae Pool 2% 1/11/2051	291,646	0.03
				USD 71,544	Fannie Mae Pool 2% 1/11/2051	61,923	0.01
				USD 133,127	Fannie Mae Pool 2% 1/12/2051	115,555	0.01

* 本證券全部或部分代表借貸證券。

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USD 60,225	Fannie Mae Pool 2% 1/12/2051	52,656	0.00	USD 115,480	Fannie Mae Pool 2.5% 1/2/2052	104,166	0.01
USD 427,720	Fannie Mae Pool 2% 1/12/2051	369,900	0.03	USD 412,543	Fannie Mae Pool 2.5% 1/2/2052	371,866	0.03
USD 198,492	Fannie Mae Pool 2% 1/12/2051	172,462	0.02	USD 488,494	Fannie Mae Pool 2.5% 1/2/2052	440,178	0.04
USD 299,514	Fannie Mae Pool 2% 1/12/2051	259,467	0.02	USD 80,835	Fannie Mae Pool 2.5% 1/2/2052	73,015	0.01
USD 304,207	Fannie Mae Pool 2% 1/12/2051	263,533	0.02	USD 609,737	Fannie Mae Pool 3% 1/3/2028	597,289	0.05
USD 273,336	Fannie Mae Pool 2% 1/1/2052	237,490	0.02	USD 44,005	Fannie Mae Pool 3% 1/7/2029	43,181	0.00
USD 283,571	Fannie Mae Pool 2% 1/1/2052	246,381	0.02	USD 256,277	Fannie Mae Pool 3% 1/7/2029	251,490	0.02
USD 240,438	Fannie Mae Pool 2% 1/1/2052	208,912	0.02	USD 236,953	Fannie Mae Pool 3% 1/10/2029	232,512	0.02
USD 377,221	Fannie Mae Pool 2% 1/1/2052	328,384	0.03	USD 109,903	Fannie Mae Pool 3% 1/1/2030	107,838	0.01
USD 71,683	Fannie Mae Pool 2% 1/1/2052	62,164	0.01	USD 57,124	Fannie Mae Pool 3% 1/6/2030	56,061	0.01
USD 141,649	Fannie Mae Pool 2% 1/2/2052	123,118	0.01	USD 660,848	Fannie Mae Pool 3% 1/1/2031	647,445	0.06
USD 324,278	Fannie Mae Pool 2% 1/2/2052	281,756	0.03	USD 2,447,651	Fannie Mae Pool 3% 1/3/2047	2,314,442	0.21
USD 718,052	Fannie Mae Pool 2% 1/2/2052	623,226	0.06	USD 441,036	Fannie Mae Pool 3% 1/8/2050	412,009	0.04
USD 169,493	Fannie Mae Pool 2% 1/2/2052	147,267	0.01	USD 426,388	Fannie Mae Pool 3% 1/11/2051	397,693	0.04
USD 2,078,152	Fannie Mae Pool 2% 1/2/2052	1,785,983	0.16	USD 189,758	Fannie Mae Pool 3% 1/12/2051	177,340	0.02
USD 306,085	Fannie Mae Pool 2% 1/3/2052	265,663	0.02	USD 720,094	Fannie Mae Pool 3% 1/3/2052	673,145	0.06
USD 560,463	Fannie Mae Pool 2% 1/3/2052	485,362	0.04	USD 63,325	Fannie Mae Pool 3% 1/4/2052	59,287	0.01
USD 212,244	Fannie Mae Pool 2% 1/3/2052	184,412	0.02	USD 100,662	Fannie Mae Pool 3% 1/5/2052	93,939	0.01
USD 837,286	Fannie Mae Pool 2.5% 1/4/2028	811,726	0.07	USD 329,550	Fannie Mae Pool 3.5% 1/11/2029	326,641	0.03
USD 678,614	Fannie Mae Pool 2.5% 1/6/2031	653,006	0.06	USD 288,595	Fannie Mae Pool 3.5% 1/10/2030	285,841	0.03
USD 259,365	Fannie Mae Pool 2.5% 1/7/2050	235,133	0.02	USD 7,270	Fannie Mae Pool 3.5% 1/11/2032	7,178	0.00
USD 392,947	Fannie Mae Pool 2.5% 1/7/2050	355,027	0.03	USD 316,586	Fannie Mae Pool 3.5% 1/11/2047	306,499	0.03
USD 388,468	Fannie Mae Pool 2.5% 1/7/2050	350,984	0.03	USD 317,142	Fannie Mae Pool 3.5% 1/12/2047	307,276	0.03
USD 394,138	Fannie Mae Pool 2.5% 1/7/2050	356,099	0.03	USD 190,766	Fannie Mae Pool 3.5% 1/1/2048	185,134	0.02
USD 520,192	Fannie Mae Pool 2.5% 1/8/2050	470,034	0.04	USD 147,128	Fannie Mae Pool 3.5% 1/2/2048	142,639	0.01
USD 428,939	Fannie Mae Pool 2.5% 1/8/2050	387,583	0.03	USD 2,570,447	Fannie Mae Pool 3.5% 1/1/2051	2,491,969	0.22
USD 130,188	Fannie Mae Pool 2.5% 1/8/2050	117,968	0.01	USD 14,668	Fannie Mae Pool 4% 1/9/2033	14,744	0.00
USD 297,267	Fannie Mae Pool 2.5% 1/11/2050	269,516	0.02	USD 45,374	Fannie Mae Pool 4% 1/10/2033	45,605	0.00
USD 72,735	Fannie Mae Pool 2.5% 1/1/2051	65,649	0.01	USD 147,376	Fannie Mae Pool 4% 1/4/2045	147,633	0.01
USD 727,565	Fannie Mae Pool 2.5% 1/10/2051	657,448	0.06	USD 157,613	Fannie Mae Pool 4% 1/9/2050	157,152	0.01
USD 195,477	Fannie Mae Pool 2.5% 1/11/2051	176,592	0.02	USD 44,523	Fannie Mae Pool 4% 1/9/2050	43,966	0.00
USD 724,125	Fannie Mae Pool 2.5% 1/11/2051	654,345	0.06	USD 101,232	Fannie Mae Pool 4.5% 1/8/2042	103,670	0.01
USD 651,243	Fannie Mae Pool 2.5% 1/1/2052	588,070	0.05	USD 35,938	Fannie Mae Pool 4.5% 1/1/2043	36,805	0.00
USD 3,023,335	Fannie Mae Pool 2.5% 1/1/2052	2,719,958	0.24	USD 89,209	Fannie Mae Pool 4.5% 1/8/2045	91,367	0.01
USD 163,608	Fannie Mae Pool 2.5% 1/1/2052	147,585	0.01	USD 1,284,191	Fannie Mae Pool 5% 1/10/2035	1,344,723	0.12

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USD 6,283	Fannie Mae Pool 5.5% 1/2/2035	6,648	0.00	USD 587,141	Freddie Mac Pool 2% 1/3/2051	508,713	0.05
USD 449,156	Fannie Mae Pool 5.5% 1/8/2037	477,364	0.04	USD 304,246	Freddie Mac Pool 2% 1/4/2051	264,835	0.02
USD 313,404	Fannie Mae Pool 5.5% 1/8/2037	333,173	0.03	USD 176,359	Freddie Mac Pool 2% 1/5/2051	153,268	0.01
USD 420,085	Fannie Mae Pool 6% 1/5/2041	453,594	0.04	USD 821,762	Freddie Mac Pool 2% 1/7/2051	716,422	0.06
USD 261,517	Fannie Mae-Aces 3.667% 25/9/2028	259,496	0.02	USD 50,418	Freddie Mac Pool 2% 1/9/2051	43,677	0.00
USD 928,732	FBR Securitization Trust 3.149% 25/11/2035	908,598	0.08	USD 234,900	Freddie Mac Pool 2% 1/9/2051	203,494	0.02
USD 2,423,000	Federal Home Loan Mortgage 6.25% 15/7/2032	2,991,011	0.26	USD 47,859	Freddie Mac Pool 2% 1/10/2051	41,407	0.00
EUR 520,000	FedEx 0.45% 4/5/2029	435,550	0.04	USD 641,011	Freddie Mac Pool 2% 1/10/2051	555,207	0.05
USD 8,000	FedEx 4.1% 15/4/2043	6,909	0.00	USD 78,353	Freddie Mac Pool 2% 1/12/2051	67,992	0.01
EUR 510,000	Fidelity National Information Services 0.75% 21/5/2023	507,194	0.04	USD 169,511	Freddie Mac Pool 2% 1/12/2051	147,123	0.01
USD 844,000	Fidelity National Information Services 1.65% 1/3/2028	724,859	0.06	USD 212,124	Freddie Mac Pool 2% 1/12/2051	184,273	0.02
EUR 360,000	Fidelity National Information Services 2.95% 21/5/2039	305,669	0.03	USD 32,605	Freddie Mac Pool 2% 1/12/2051	28,374	0.00
USD 784,000	FirstEnergy Transmission 4.35% 15/1/2025	770,792	0.07	USD 351,232	Freddie Mac Pool 2% 1/12/2051	304,189	0.03
USD 492,000	FirstEnergy Transmission 4.55% 1/4/2049	438,199	0.04	USD 495,262	Freddie Mac Pool 2% 1/1/2052	430,466	0.04
USD 2,000	FirstEnergy Transmission 5.45% 15/7/2044	2,008	0.00	USD 367,955	Freddie Mac Pool 2% 1/1/2052	320,390	0.03
EUR 500,000	Fiserv 1.625% 1/7/2030	429,085	0.04	USD 1,543,694	Freddie Mac Pool 2% 1/1/2052	1,340,945	0.12
USD 1,512,000	Florida Power & Light 2.875% 4/12/2051	1,141,442	0.10	USD 272,673	Freddie Mac Pool 2% 1/1/2052	236,939	0.02
USD 955,000	Florida Power & Light 3.15% 1/10/2049	767,337	0.07	USD 89,927	Freddie Mac Pool 2% 1/2/2052	77,877	0.01
USD 155,000	Florida Power & Light 3.99% 1/3/2049	142,944	0.01	USD 73,124	Freddie Mac Pool 2.5% 1/7/2050	65,999	0.01
USD 456,000	Ford Motor 6.1% 19/8/2032	448,152	0.04	USD 615,394	Freddie Mac Pool 2.5% 1/2/2051	559,016	0.05
USD 686,248	Freddie Mac Gold Pool 2.5% 1/12/2027	667,105	0.06	USD 356,071	Freddie Mac Pool 2.5% 1/5/2051	322,987	0.03
USD 604,153	Freddie Mac Gold Pool 3.5% 1/12/2044	590,189	0.05	USD 523,700	Freddie Mac Pool 2.5% 1/5/2051	472,830	0.04
USD 436,017	Freddie Mac Gold Pool 3.5% 1/1/2045	426,472	0.04	USD 1,425,547	Freddie Mac Pool 2.5% 1/11/2051	1,287,212	0.11
USD 388,041	Freddie Mac Gold Pool 3.5% 1/6/2045	379,111	0.03	USD 340,916	Freddie Mac Pool 2.5% 1/11/2051	307,739	0.03
USD 1,120,072	Freddie Mac Gold Pool 4% 1/8/2044	1,123,060	0.10	USD 252,371	Freddie Mac Pool 2.5% 1/12/2051	227,459	0.02
USD 541,895	Freddie Mac Gold Pool 4% 1/2/2045	544,685	0.05	USD 1,039,228	Freddie Mac Pool 2.5% 1/1/2052	935,196	0.08
USD 325,477	Freddie Mac Gold Pool 4% 1/6/2045	326,370	0.03	USD 3,774,929	Freddie Mac Pool 2.5% 1/1/2052	3,401,581	0.30
USD 210,877	Freddie Mac Gold Pool 4.5% 1/9/2039	215,298	0.02	USD 745,512	Freddie Mac Pool 3% 1/8/2050	697,559	0.06
USD 79,149	Freddie Mac Gold Pool 4.5% 1/2/2040	80,732	0.01	USD 152,943	Freddie Mac Pool 3% 1/8/2050	142,714	0.01
USD 46,366	Freddie Mac Gold Pool 5% 1/10/2036	47,354	0.00	USD 394,791	Freddie Mac Pool 3% 1/9/2050	372,732	0.03
USD 606	Freddie Mac Gold Pool 6.5% 1/8/2032	640	0.00	USD 98,389	Freddie Mac Pool 3% 1/7/2051	92,382	0.01
USD 93,776	Freddie Mac Pool 1.5% 1/8/2050	77,202	0.01	USD 124,552	Freddie Mac Pool 3% 1/10/2051	115,855	0.01
USD 235,682	Freddie Mac Pool 1.5% 1/10/2050	194,009	0.02	USD 72,349	Freddie Mac Pool 3% 1/2/2052	67,890	0.01
USD 116,955	Freddie Mac Pool 2% 1/2/2036	108,424	0.01	USD 1,599,982	Freddie Mac Pool 3% 1/3/2052	1,498,962	0.13
USD 134,985	Freddie Mac Pool 2% 1/3/2042	119,503	0.01	USD 700,000	Freddie Mac Pool 3% 1/8/2052	654,567	0.06
USD 65,051	Freddie Mac Pool 2% 1/8/2050	56,446	0.01	USD 89,609	Freddie Mac Pool 3.5% 1/1/2034	89,124	0.01
USD 99,256	Freddie Mac Pool 2% 1/11/2050	86,257	0.01	USD 337,620	Freddie Mac Pool 3.5% 1/5/2035	335,950	0.03
				USD 2,397,750	Freddie Mac Pool 3.5% 1/9/2046	2,337,145	0.21
				USD 192,252	Freddie Mac Pool 3.5% 1/1/2048	186,846	0.02
				USD 613,133	Freddie Mac Pool 4% 1/1/2045	616,345	0.05
				USD 11,009	Freddie Mac Pool 4% 1/7/2048	10,968	0.00
				USD 627,900	Freddie Mac STACR REMIC Trust 2022-DNA1 4.033% 25/1/2042	602,754	0.05
				USD 1,265,000	FREMF 2018-K72 Mortgage Trust 4.119% 25/12/2050	1,218,075	0.11
				USD 875,000	FS Rialto 2022-FL6 Issuer 4.58% 19/8/2037	868,913	0.08
				USD 463,000	General Electric 6.75% 15/3/2032	526,755	0.05
				EUR 130,000	General Mills 0.45% 15/1/2026	120,739	0.01

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USD 839,000	General Motors 5% 1/10/2028	817,809	0.07	USD 117,000	Goldman Sachs 2.64% 24/2/2028	106,535	0.01
USD 310,000	General Motors 5.4% 15/10/2029	303,137	0.03	USD 645,000	Goldman Sachs 3.102% 24/2/2033	552,355	0.05
EUR 310,000	General Motors Financial 0.6% 20/5/2027	262,610	0.02	USD 3,450,000	Goldman Sachs 3.272% 29/9/2025	3,364,036	0.30
USD 120,000	General Motors Financial 3.5% 7/11/2024	117,703	0.01	USD 148,000	Goldman Sachs 3.615% 15/3/2028	140,436	0.01
USD 645,000	Gilead Sciences 4.75% 1/3/2046	623,179	0.05	USD 727,000	Goldman Sachs 4.075% 15/5/2026	722,205	0.06
USD 1,021	Ginnie Mae I Pool 6.5% 15/4/2031	1,084	0.00	USD 2,700,000	Goldman Sachs 4.223% 1/5/2029	2,595,900	0.23
USD 3,656	Ginnie Mae I Pool 6.5% 15/7/2031	3,827	0.00	USD 339,000	Goldman Sachs 4.482% 23/8/2028	332,736	0.03
USD 1,131,670	Ginnie Mae II Pool 2% 20/8/2050	1,010,554	0.09	USD 456,696	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	393,431	0.03
USD 754,648	Ginnie Mae II Pool 2% 20/11/2050	673,901	0.06	USD 1,671,028	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,658,513	0.15
USD 646,945	Ginnie Mae II Pool 2% 20/1/2051	577,651	0.05	USD 1,260,000	GS Mortgage II Series 2005- ROCK 5.515% 3/5/2032	1,237,117	0.11
USD 297,424	Ginnie Mae II Pool 2% 20/2/2051	265,550	0.02	USD 690,000	GS Mortgage Trust 2015-GC34 3.506% 10/10/2048	667,355	0.06
USD 425,749	Ginnie Mae II Pool 2.5% 20/4/2051	391,447	0.03	USD 1,564,363	GS Mortgage Trust 2015-GC34 4.466% 10/10/2048	1,481,331	0.13
USD 1,142,158	Ginnie Mae II Pool 2.5% 20/10/2051	1,047,344	0.09	USD 1,162,000	GS Mortgage Trust 2016-GS2 3.759% 10/5/2049	1,083,292	0.10
USD 2,161,042	Ginnie Mae II Pool 2.5% 20/12/2051	1,981,279	0.18	USD 1,380,000	GS Mortgage Trust 2017-GS7 3.43% 10/8/2050	1,319,053	0.12
USD 162,398	Ginnie Mae II Pool 2.5% 20/5/2052	148,684	0.01	USD 837,844	GSMPs Mortgage Loan Trust 2005-RP1 3.537% 25/1/2035	800,703	0.07
USD 322,050	Ginnie Mae II Pool 2.5% 20/7/2052	294,998	0.03	USD 611,358	GSMPs Mortgage Loan Trust 2005-RP3 3.459% 25/9/2035	576,388	0.05
USD 748,688	Ginnie Mae II Pool 3% 20/12/2044	716,945	0.06	USD 1,090,000	Hartnell Community College District/CA 3% 1/8/2048	835,282	0.07
USD 106,626	Ginnie Mae II Pool 3% 20/4/2050	100,797	0.01	USD 299,000	HCA 2.375% 15/7/2031	238,184	0.02
USD 133,429	Ginnie Mae II Pool 3% 20/5/2050	126,183	0.01	USD 384,000	HCA 3.5% 1/9/2030	336,131	0.03
USD 610,202	Ginnie Mae II Pool 3% 20/6/2051	575,554	0.05	USD 798,000	HCA 3.625% 15/3/2032	693,882	0.06
USD 1,520,049	Ginnie Mae II Pool 3% 20/8/2051	1,436,812	0.13	USD 155,000	HCA 4.625% 15/3/2052	130,254	0.01
USD 190,457	Ginnie Mae II Pool 3% 20/12/2051	179,618	0.02	USD 569,000	Home Depot 2.7% 15/4/2030	516,426	0.05
USD 117,666	Ginnie Mae II Pool 3% 20/1/2052	110,978	0.01	USD 700,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	633,225	0.06
USD 3,158,565	Ginnie Mae II Pool 3.5% 20/11/2046	3,089,194	0.27	USD 2,108,085	HSI Asset Securitization Trust 2007-NC1 2.584% 25/4/2037	1,499,203	0.13
USD 810,065	Ginnie Mae II Pool 4% 20/6/2047	809,820	0.07	USD 345,000	Humana 3.95% 15/3/2027	336,665	0.03
USD 311,449	Ginnie Mae II Pool 4% 20/11/2047	311,763	0.03	USD 1,226,000	Hyundai Capital America 2.375% 10/2/2023	1,216,653	0.11
USD 152,280	Ginnie Mae II Pool 4% 20/12/2047	152,433	0.01	USD 1,534,500	Independence Plaza Trust 2018-INDP 3.763% 10/7/2035	1,475,915	0.13
USD 676,610	Ginnie Mae II Pool 4.5% 20/5/2041	699,457	0.06	USD 638,299	IndyMac INDX Mortgage Loan Trust 2006-AR15 2.684% 25/7/2036	598,741	0.05
USD 57,284	Ginnie Mae II Pool 4.5% 20/9/2048	58,162	0.01	USD 524,000	Intel 3.2% 12/8/2061	374,541	0.03
USD 216,093	Ginnie Mae II Pool 4.5% 20/3/2049	218,142	0.02	USD 377,000	International Business Machines 3.43% 9/2/2052	291,636	0.03
USD 20,404	Ginnie Mae II Pool 4.5% 20/4/2050	20,622	0.00	USD 172,000	International Paper 4.35% 15/8/2048	156,083	0.01
USD 275,535	Ginnie Mae II Pool 5% 20/7/2040	285,601	0.03	USD 5,037,252	IXIS Real Estate Capital Trust 2006-HE2 2.964% 25/8/2036	1,514,090	0.13
USD 300,000	Global Payments 4.95% 15/8/2027	299,015	0.03	USD 1,410,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.949% 6/9/2038	1,290,912	0.11
USD 546,000	Global Payments 5.95% 15/8/2052	536,970	0.05	USD 690,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.883% 15/1/2049	653,334	0.06
USD 355,000	Goldman Sachs 1.992% 27/1/2032	282,391	0.03	USD 566,706	JP Morgan Mortgage Trust 2017-2 3.652% 25/5/2047	519,243	0.05
USD 3,453,000	Goldman Sachs 2.6% 7/2/2030	2,977,248	0.26	USD 996,661	JP Morgan Mortgage Trust 2018-4 3.717% 25/10/2048	898,277	0.08

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USD 845,000	JPMDB Commercial Mortgage Trust 2016-C1 4.39% 17/3/2049	753,104	0.07	USD 248,000	Morgan Stanley 2.239% 21/7/2032	201,592	0.02
USD 1,000,000	JPMDB Commercial Mortgage Trust 2016-C2 3.144% 15/6/2049	955,580	0.08	USD 197,000	Morgan Stanley 2.511% 20/10/2032	163,249	0.01
USD 1,377,000	JPMDB Commercial Mortgage Trust 2017-C5 3.694% 15/3/2050	1,335,015	0.12	USD 1,410,000	Morgan Stanley 2.943% 21/1/2033	1,209,745	0.11
USD 1,680,000	JPMDB Commercial Mortgage Trust 2018-C8 4.522% 15/6/2051	1,586,419	0.14	USD 610,000	Morgan Stanley 4.21% 20/4/2028	597,354	0.05
EUR 1,980,000	JPMorgan Chase 0.625% 25/1/2024	1,942,790	0.17	USD 1,100,000	Morgan Stanley 4.431% 23/1/2030	1,075,618	0.10
USD 2,000,000	JPMorgan Chase 1.953% 4/2/2032	1,598,307	0.14	USD 2,232,000	Morgan Stanley 4.889% 20/7/2033	2,237,535	0.20
USD 67,000	JPMorgan Chase 2.182% 1/6/2028	59,700	0.01	USD 3,642,560	Morgan Stanley ABS Capital I Trust 2007-HE6 2.584% 25/5/2037	3,241,329	0.29
USD 963,000	JPMorgan Chase 2.947% 24/2/2028	892,932	0.08	USD 845,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	821,183	0.07
USD 3,216,000	JPMorgan Chase 2.963% 25/1/2033	2,748,196	0.24	USD 555,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.994% 15/12/2049	529,579	0.05
USD 163,000	JPMorgan Chase 3.559% 23/4/2024	162,191	0.01	USD 1,365,000	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 3.599% 15/5/2050	1,315,269	0.12
USD 1,671,000	JPMorgan Chase 3.782% 1/2/2028	1,606,892	0.14	USD 1,000,000	Morgan Stanley Capital I 2017-HR2 3.89% 15/12/2050	944,368	0.08
USD 1,891,000	JPMorgan Chase 4.493% 24/3/2031	1,846,779	0.16	USD 852,000	Morgan Stanley Capital I Trust 2014-150E 3.912% 9/9/2032	821,095	0.07
USD 1,678,000	JPMorgan Chase 4.586% 26/4/2033	1,635,145	0.15	USD 900,000	Morgan Stanley Capital I Trust 2014-150E 4.438% 9/9/2032	846,379	0.08
USD 131,000	JPMorgan Chase 4.912% 25/7/2033	131,063	0.01	USD 1,991,000	Morgan Stanley Capital I Trust 2017-CLS 4.341% 15/11/2034	1,961,244	0.17
USD 96,000	Kinetik 5.875% 15/6/2030	91,645	0.01	USD 848,700	Morgan Stanley Capital I Trust 2017-H1 3.53% 15/6/2050	814,780	0.07
USD 310,000	KLA 5.25% 15/7/2062	320,758	0.03	USD 425,000	Morgan Stanley Capital I Trust 2018-H3 4.177% 15/7/2051	417,555	0.04
USD 1,165,000	Las Vegas Valley Water District 5% 1/6/2038	1,244,169	0.11	USD 1,449,748	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	1,377,160	0.12
USD 1,310,000	LCCM 2017-LC26 3.551% 12/7/2050	1,244,612	0.11	USD 1,100,000	Morgan Stanley Capital I Trust 2018-H4 4.31% 15/12/2051	1,077,142	0.10
USD 433,000	Lowe's 3% 15/10/2050	302,839	0.03	USD 289,971	Morgan Stanley Capital I Trust 2018-L1 4.88% 15/10/2051	278,428	0.02
USD 190,000	LYB International Finance III 3.625% 1/4/2051	142,388	0.01	USD 634,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	592,544	0.05
USD 13,000	Magallanes 3.428% 15/3/2024	12,718	0.00	USD 1,262,563	Morgan Stanley Home Equity Loan Trust 2007-1 2.584% 25/12/2036	680,125	0.06
EUR 100,000	Marsh & McLennan 1.979% 21/3/2030	90,537	0.01	USD 141,183	Mosaic Solar Loan Trust 2020-1 3.1% 20/4/2046	130,159	0.01
USD 55,000	Mastercard 2.95% 1/6/2029	51,703	0.00	USD 371,235	Mosaic Solar Loan Trust 2020-2 1.44% 20/8/2046	319,208	0.03
USD 1,077,619	Mastr Asset Backed Trust 2004-OPT2 3.144% 25/9/2034	1,036,560	0.09	USD 225,175	Mosaic Solar Loan Trust 2020-2 2.21% 20/8/2046	192,873	0.02
USD 312,324	Mastr Asset Backed Trust 2005-WF1 4.169% 25/6/2035	302,064	0.03	USD 248,804	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	244,301	0.02
USD 883,235	Mastr Asset Backed Trust 2005-WF1 4.304% 25/6/2035	857,691	0.08	USD 115,000	Motorola Solutions 5.5% 1/9/2044	109,116	0.01
USD 210,000	Meta Platforms 4.45% 15/8/2052	193,722	0.02	USD 1,039,000	MPLX 4% 15/3/2028	998,410	0.09
EUR 100,000	Metropolitan Life Global Funding I 0.375% 9/4/2024	97,306	0.01	USD 801,993	Navient Private Education Refi Loan Trust 2020-C 3.991% 15/11/2068	796,151	0.07
USD 853,000	MF1 2022-FL10 4.92% 17/9/2037	850,990	0.08	USD 713,041	New Century Home Equity Loan Trust Series 2005-B 3.164% 25/10/2035	699,472	0.06
USD 974,000	Microsoft 2.921% 17/3/2052	778,513	0.07	USD 140,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	102,925	0.01
USD 20,000	MidAmerican Energy 3.1% 1/5/2027	19,236	0.00	USD 2,425,000	New York City Municipal Water Finance Authority 3.5% 15/6/2048	2,148,318	0.19
USD 200,000	MidAmerican Energy 3.15% 15/4/2050	157,321	0.01				
USD 332,000	Moody's 3.1% 29/11/2061	231,079	0.02				
USD 108,000	Moody's 3.75% 25/2/2052	89,647	0.01				
USD 1,837,000	Morgan Stanley 0.731% 5/4/2024	1,797,414	0.16				

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USD 2,090,000	New York City Municipal Water Finance Authority 5% 15/6/2041	2,281,642	0.20	EUR 300,000	Prologis Euro Finance 1.5% 8/2/2034	236,164	0.02
USD 2,115,000	New York State Thruway Authority 3% 15/3/2050	1,633,644	0.15	USD 9,000	Public Service Electric and Gas 3.6% 1/12/2047	7,629	0.00
USD 1,038,289	Newcastle Mortgage Trust 2007-1 2.674% 25/4/2037	1,021,668	0.09	USD 60,000	Public Service Electric and Gas 5.5% 1/3/2040	64,568	0.01
USD 2,426,000	NextEra Energy Capital 1.9% 15/6/2028	2,115,398	0.19	USD 1,080,000	QUALCOMM 2.15% 20/5/2030	951,077	0.08
USD 2,456,000	NextEra Energy Capital 2.25% 1/6/2030	2,094,558	0.19	USD 584,358	Ready Capital Mortgage Financing 2022-FL9 4.846% 25/6/2037	582,212	0.05
USD 401,000	NGPL PipeCo 7.768% 15/12/2037	435,401	0.04	USD 6,000	RELX Capital 3% 22/5/2030	5,423	0.00
USD 1,516,000	Norfolk Southern 3% 15/3/2032	1,366,491	0.12	USD 60,000	RELX Capital 3.5% 16/3/2023	59,841	0.01
USD 218,000	Northern States Power 2.9% 1/3/2050	165,635	0.01	USD 297,000	RELX Capital 4% 18/3/2029	288,565	0.03
USD 947,000	Northwest Pipeline 4% 1/4/2027	915,783	0.08	USD 282,231	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	279,302	0.02
USD 2,165,000	NVIDIA 1.55% 15/6/2028	1,892,351	0.17	USD 313,000	Republic Services 2.375% 15/3/2033	257,585	0.02
USD 1,574,000	NVIDIA 2% 15/6/2031*	1,338,750	0.12	USD 200,000	Roche 2.607% 13/12/2051	144,204	0.01
USD 475,000	NVIDIA 3.5% 1/4/2050	399,641	0.04	USD 19,000	RPM International 5.25% 1/6/2045	17,563	0.00
USD 1,010,000	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	931,233	0.08	USD 1,250,000	RR 1 4.112% 15/7/2035	1,213,309	0.11
USD 690,000	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	575,963	0.05	USD 360,000	Ryder System 4.625% 1/6/2025	360,037	0.04
USD 684,000	Oncor Electric Delivery 3.1% 15/9/2049	535,927	0.05	USD 173,000	S&P Global 3.9% 1/3/2062	150,563	0.01
USD 37,000	Oncor Electric Delivery 3.8% 30/9/2047	32,742	0.00	USD 155,000	Sabine Pass Liquefaction 5.625% 1/3/2025	158,023	0.01
USD 949,000	Oncor Electric Delivery 4.15% 1/6/2032	951,705	0.08	USD 1,376,000	Salesforce 1.95% 15/7/2031	1,165,073	0.10
USD 1,504,469	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	1,495,859	0.13	USD 2,425,000	San Diego County Water Authority 5% 1/5/2052	2,730,144	0.24
USD 150,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	126,889	0.01	USD 504,400	Sesac Finance 5.216% 25/7/2049	478,925	0.04
USD 170,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	142,671	0.01	USD 204,000	Sherwin-Williams 2.9% 15/3/2052	138,875	0.01
USD 3,410,000	Oracle 2.875% 25/3/2031	2,840,192	0.25	USD 572,751	SLM Private Credit Student Loan Trust 2004-A 2.229% 15/6/2033	559,627	0.05
USD 4,640,000	Oracle 2.95% 1/4/2030	3,982,553	0.35	USD 1,871,322	SLM Private Credit Student Loan Trust 2005-B 2.159% 15/6/2039	1,790,656	0.16
USD 2,042,000	Oracle 4.3% 8/7/2034	1,784,677	0.16	USD 2,245,298	SLM Private Credit Student Loan Trust 2006-A 2.119% 15/6/2039	2,124,649	0.19
USD 1,720,000	Oregon Health & Science University 4% 1/7/2051	1,633,641	0.15	USD 463,366	SLM Private Credit Student Loan Trust 2006-B 2.029% 15/12/2039	440,896	0.04
USD 1,900,000	Palo Alto Unified School District 3% 1/8/2033	1,870,560	0.17	USD 1,229,409	SLM Private Education Loan Trust 2010-C 7.141% 15/10/2041	1,341,605	0.12
USD 460,000	Paramount Global 4.2% 19/5/2032	406,698	0.04	USD 680,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	645,835	0.06
USD 350,000	PECO Energy 4.375% 15/8/2052	336,549	0.03	USD 885,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	746,777	0.07
USD 710,000	Penske Truck Leasing / PTL Finance 2.7% 1/11/2024	680,990	0.06	USD 1,595,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	1,456,644	0.13
USD 31,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	30,375	0.00	USD 1,090,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	898,024	0.08
USD 200,000	Periama 5.95% 19/4/2026	184,054	0.02	USD 2,335,158	SMB Private Education Loan Trust 2021-A 3.121% 15/1/2053	2,264,478	0.20
EUR 300,000	Philip Morris International 2% 9/5/2036	210,086	0.02	USD 420,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	389,402	0.03
EUR 225,000	Philip Morris International 3.125% 3/6/2033*	194,590	0.02	USD 230,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	216,283	0.02
USD 1,795,000	Pomona Unified School District 3% 1/8/2048	1,396,210	0.12				
EUR 915,000	PPG Industries 1.4% 13/3/2027*	841,581	0.08				
EUR 280,000	Prologis Euro Finance 0.625% 10/9/2031	215,605	0.02				

* 本證券全部或部分代表借貸證券。

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USD 2,291,105	SMB Private Education Loan Trust 2022-B 3.333% 16/2/2055	2,257,088	0.20	USD 3,732,000	United States Treasury Note/ Bond 1.375% 15/11/2040 [†]	2,651,324	0.23
USD 1,859,000	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,845,937	0.16	USD 4,468,000	United States Treasury Note/ Bond 2.875% 15/5/2052 [†]	4,167,108	0.37
USD 651,766	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	638,365	0.06	USD 765,000	UnitedHealth 2.875% 15/8/2029	705,924	0.06
USD 255,000	Southern California Edison 1.2% 1/2/2026	231,124	0.02	USD 219,000	UnitedHealth 3.85% 15/6/2028	217,202	0.02
USD 205,000	Southern California Edison 2.75% 1/2/2032	174,555	0.02	USD 963,000	UnitedHealth 3.875% 15/12/2028	954,006	0.08
USD 355,000	State Street 2.623% 7/2/2033	304,513	0.03	USD 203,000	UnitedHealth 4.2% 15/5/2032	202,192	0.02
USD 1,764,939	Structured Asset Mortgage Loan Trust 2006-BC2 2.599% 25/9/2036	1,262,844	0.11	USD 1,951,000	Verizon Communications 1.5% 18/9/2030	1,563,653	0.14
USD 235,000	Tenet Healthcare 6.125% 15/6/2030	224,707	0.02	USD 1,000,000	Verizon Communications 1.68% 30/10/2030	803,725	0.07
USD 318,000	Texas Eastern Transmission 3.5% 15/1/2028	297,998	0.03	USD 1,950,000	Verizon Communications 2.1% 22/3/2028	1,728,529	0.15
USD 122,000	Texas Eastern Transmission 4.15% 15/1/2048	101,169	0.01	USD 108,000	Verizon Communications 2.355% 15/3/2032	89,253	0.01
USD 1,350,000	Thermo Fisher Scientific 2.6% 1/10/2029	1,238,410	0.11	EUR 900,000	Verizon Communications 2.875% 15/1/2038	817,628	0.07
USD 136,000	Time Warner Cable 6.55% 1/5/2037	135,063	0.01	USD 392,000	Verizon Communications 2.875% 20/11/2050	273,260	0.03
USD 67,000	T-Mobile USA 2.7% 15/3/2032	56,108	0.01	USD 858,000	Verizon Communications 3.7% 22/3/2061	669,025	0.06
USD 501,000	T-Mobile USA 2.875% 15/2/2031	426,316	0.04	USD 1,047,000	Verizon Communications 4.4% 1/11/2034	997,220	0.09
USD 371,000	T-Mobile USA 3.3% 15/2/2051	269,678	0.02	USD 426,000	Visa 2.05% 15/4/2030	375,721	0.03
USD 515,000	T-Mobile USA 3.4% 15/10/2052	377,298	0.03	USD 299,000	VMware 2.2% 15/8/2031	234,955	0.02
USD 5,200,000	T-Mobile USA 3.875% 15/4/2030	4,857,271	0.43	USD 420,000	Walt Disney 2% 1/9/2029	364,483	0.03
USD 955,000	Transcontinental Gas Pipe Line 4% 15/3/2028	919,983	0.08	USD 1,939,526	WaMu Asset-Backed Certificates WaMu Series 2007-HE3 Trust 2.734% 25/5/2037	1,713,218	0.15
USD 686,000	Transcontinental Gas Pipe Line 7.85% 1/2/2026	752,107	0.07	USD 1,438,698	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 1.819% 25/9/2046	1,234,071	0.11
USD 1,392,569	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	1,318,303	0.12	USD 2,594,318	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 1.739% 25/10/2046	2,277,000	0.20
USD 510,000	Union Pacific 2.75% 1/3/2026	490,962	0.04	USD 1,708,843	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 1.657% 25/6/2047	1,382,787	0.12
USD 276,000	Union Pacific 2.973% 16/9/2062	194,259	0.02	USD 2,391,302	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 1.709% 25/10/2046	2,032,825	0.18
USD 42,000	Union Pacific 3% 15/4/2027	40,464	0.00	EUR 530,000	Wells Fargo 2.125% 4/6/2024	526,044	0.05
USD 186,000	Union Pacific 3.799% 6/4/2071	152,115	0.01	USD 1,225,000	Wells Fargo 3.35% 2/3/2033	1,079,446	0.10
USD 305,000	Union Pacific 3.839% 20/3/2060	259,897	0.02	USD 255,000	Wells Fargo Commercial Mortgage Trust 2016-LC24 3.621% 15/10/2049	234,093	0.02
USD 103,064	United Airlines 2016-1 Class AA Pass Through Trust 3.1% 7/1/2030	93,315	0.01	USD 257,000	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	229,883	0.02
USD 625,422	United Airlines 2018-1 Class AA Pass Through Trust 3.5% 1/9/2031	562,166	0.05	USD 1,390,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	1,294,413	0.11
USD 940,663	United Airlines 2019-2 Class A Pass Through Trust 2.9% 1/11/2029	792,091	0.07	USD 413,000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.556% 16/6/2051	387,083	0.03
USD 4,800	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	5,321	0.00	USD 440,000	WFRBS Commercial Mortgage Trust 2014-C21 3.891% 15/8/2047	425,713	0.04
USD 2,600,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	2,772,649	0.25	USD 1,790,000	Williams 4.65% 15/8/2032	1,737,159	0.15
USD 3,900,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031*	4,262,954	0.38	USD 340,000	Williams 5.3% 15/8/2052	337,226	0.03
USD 111,000	United States Treasury Note/ Bond 1.125% 15/2/2031	94,892	0.01	USD 377,372	WinWater Mortgage Loan Trust 2014-1 3.912% 20/6/2044	365,740	0.03
						453,379,372	40.19

[†] 證券全部或部分已質押或提供擔保，詳見附註 13。

* 本證券全部或部分代表借貸證券。

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

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
	烏拉圭			其他可轉讓證券			
USD 200,000	Uruguay Government International Bond 4.375% 27/10/2027	205,650	0.02	債券			
USD 199,847	Uruguay Government International Bond 5.1% 18/6/2050	203,887	0.02		百慕達		
				USD 900,000	OHA Credit Funding 12 0% 20/7/2033**	899,396	0.08
		409,537	0.04	總債券			
				其他可轉讓證券總額			
總債券		1,064,390,753	94.33	總投資組合			
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		1,066,609,819	94.53	其他淨資產			
				淨資產總額（美金）			

** 證券依附註 2(j) 詳列之公平計價調整。

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值 / (減 值) (美 金)
AUD	2,919,274	USD	2,019,262	Barclays	21/9/2022	(17,904)
AUD	5,695,000	USD	3,964,373	Morgan Stanley	21/9/2022	(60,070)
AUD	2,515,000	USD	1,745,728	Citigroup	21/9/2022	(21,527)
AUD	1,110,000	EUR	761,805	HSBC Bank	6/9/2022	(1,551)
AUD	4,592,524	USD	3,159,098	BNY Mellon	6/9/2022	(11,393)
BRL	3,406,893	USD	693,976	Barclays	21/9/2022	(39,023)
BRL	77,000,000	USD	14,900,246	BNY Mellon	21/9/2022	(97,516)
CAD	28,603,402	USD	21,874,675	Toronto-Dominion	6/9/2022	(94,959)
CAD	1,120,545	USD	855,000	UBS	6/9/2022	(1,774)
CHF	641,654	USD	670,000	Deutsche Bank	21/9/2022	(13,795)
CHF	1,380,000	EUR	1,372,681	JP Morgan	21/9/2022	36,232
CHF	2,590,897	EUR	2,595,642	Société Générale	21/9/2022	49,505
CHF	149,103	EUR	149,631	Deutsche Bank	21/9/2022	2,593
CHF	1,380,000	EUR	1,402,918	UBS	21/9/2022	5,942
CHF	6,526,000	USD	6,701,925	UBS	6/9/2022	(36,235)
CNH	11,853,414	USD	1,770,000	Toronto-Dominion	21/9/2022	(51,553)
CNH	5,250,000	USD	784,850	Barclays	14/9/2022	(23,781)
CNH	9,648,000	USD	1,433,660	UBS	14/9/2022	(35,033)
CNH	10,000,000	USD	1,484,781	Goldman Sachs	6/9/2022	(35,232)
CNH	19,621,000	USD	2,851,688	HSBC Bank	6/9/2022	(7,528)
CNH	643,072,072	USD	92,920,628	Deutsche Bank	6/9/2022	295,791
CZK	28,460,000	USD	1,162,099	UBS	6/9/2022	(1,667)
DKK	13,151,000	USD	1,773,225	Bank of America	6/9/2022	(3,746)
EUR	19,150,000	JPY	2,687,056,953	Bank of America	21/9/2022	(205,374)
EUR	6,710,000	USD	6,976,159	JP Morgan	21/9/2022	(254,514)
EUR	2,130,000	USD	2,284,026	State Street	21/9/2022	(150,329)
EUR	1,480,000	USD	1,585,731	Bank of America	21/9/2022	(103,163)
EUR	8,580,000	USD	8,833,440	Barclays	21/9/2022	(238,550)
EUR	2,760,000	GBP	2,378,437	BNP Paribas	21/9/2022	2,758
EUR	10,540,000	GBP	9,024,800	Deutsche Bank	21/9/2022	77,969
EUR	2,500,000	GBP	2,138,018	Barclays	21/9/2022	21,500
EUR	3,090,000	USD	3,196,027	Deutsche Bank	21/9/2022	(100,663)
EUR	3,030,000	USD	3,157,214	HSBC Bank	21/9/2022	(121,956)
EUR	4,580,000	USD	4,757,230	Citigroup	21/9/2022	(169,281)
EUR	547,888	NOK	5,660,000	Goldman Sachs	21/9/2022	(19,734)
EUR	2,042,900	CHF	2,030,000	Société Générale	21/9/2022	(29,590)
EUR	1,400,966	CHF	1,390,000	HSBC Bank	21/9/2022	(18,124)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值 / (減 值) (美 金)
EUR	2,760,000	USD	2,849,144	Standard Chartered Bank	21/9/2022	(84,354)
EUR	1,398,883	CHF	1,390,000	Bank of America	21/9/2022	(20,211)
EUR	1,550,000	USD	1,572,307	Morgan Stanley	21/9/2022	(19,617)
EUR	2,490,316	NOK	25,540,000	HSBC Bank	21/9/2022	(70,972)
EUR	1,680,000	USD	1,690,619	UBS	21/9/2022	(7,704)
EUR	694,843	CHF	690,000	JP Morgan	21/9/2022	(9,598)
EUR	1,380,000	USD	1,418,176	Goldman Sachs	21/9/2022	(35,781)
EUR	758,919	AUD	1,110,000	Deutsche Bank	6/9/2022	(1,337)
EUR	4,920,000	USD	5,021,166	BNP Paribas	21/9/2022	(92,627)
EUR	5,180,000	USD	5,165,074	Standard Chartered Bank	6/9/2022	18,581
EUR	870,000	USD	866,415	Société Générale	21/9/2022	5,095
EUR	760,685	AUD	1,110,000	HSBC Bank	5/10/2022	1,596
EUR	250,139,567	USD	250,847,462	Morgan Stanley	6/9/2022	(531,426)
GBP	12,843,706	EUR	14,970,000	BNY Mellon	21/9/2022	(80,837)
GBP	8,666,588	EUR	10,095,000	Deutsche Bank	21/9/2022	(48,183)
GBP	3,079,716	EUR	3,535,000	Goldman Sachs	21/9/2022	35,278
GBP	943,144	EUR	1,090,000	Barclays	21/9/2022	3,363
GBP	934,191	EUR	1,080,000	BNP Paribas	21/9/2022	2,984
GBP	1,200,000	USD	1,428,118	Barclays	21/9/2022	(34,581)
GBP	2,080,000	USD	2,478,392	HSBC Bank	21/9/2022	(62,929)
GBP	540,000	USD	653,629	Deutsche Bank	21/9/2022	(26,537)
GBP	700,000	USD	854,028	Citigroup	21/9/2022	(41,132)
GBP	1,050,000	USD	1,268,458	Standard Chartered Bank	6/9/2022	(49,471)
GBP	1,110,000	USD	1,317,143	Morgan Stanley	21/9/2022	(28,121)
GBP	1,530,000	USD	1,838,714	Goldman Sachs	21/9/2022	(61,955)
GBP	730,000	USD	852,289	UBS	21/9/2022	(4,554)
GBP	35,646,058	USD	41,571,894	UBS	6/9/2022	(188,938)
GBP	4,474,032	USD	5,215,000	State Street	6/9/2022	(20,915)
HUF	173,790,000	USD	431,610	UBS	6/9/2022	(980)
IDR	11,287,500,000	USD	766,397	HSBC Bank	14/12/2022	(9,283)
IDR	11,257,937,491	USD	765,065	Bank of America	14/12/2022	(9,934)
IDR	20,454,562,509	USD	1,390,651	BNP Paribas	14/12/2022	(18,652)
JPY	5,654,530,000	USD	42,834,039	BNY Mellon	21/9/2022	(2,033,463)
JPY	193,399,484	USD	1,465,000	Royal Bank of Canada	21/9/2022	(69,515)
JPY	469,299,424	USD	3,520,000	UBS	21/9/2022	(133,744)

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

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
JPY	359,257,840	USD	2,740,000	Barclays	21/9/2022	(147,755)
JPY	78,000,000	USD	589,093	Deutsche Bank	21/9/2022	(26,279)
JPY	441,330,000	USD	3,277,297	Morgan Stanley	6/9/2022	(96,760)
JPY	9,709,295,973	USD	70,000,433	Bank of America	6/9/2022	(28,361)
JPY	213,114,341	USD	1,536,597	BNP Paribas	6/9/2022	(744)
MXN	315,521,000	USD	15,439,386	UBS	21/9/2022	153,640
MXN	33,952,000	USD	1,644,913	Morgan Stanley	21/9/2022	32,992
MXN	43,085,000	USD	2,165,048	Morgan Stanley	6/9/2022	(29,558)
MXN	398,325,231	USD	19,806,159	Deutsche Bank	6/9/2022	(63,335)
NOK	28,300,000	EUR	2,697,062	JP Morgan	21/9/2022	141,124
NOK	2,900,000	EUR	281,887	Deutsche Bank	21/9/2022	8,942
NOK	6,730,000	USD	685,611	Deutsche Bank	6/9/2022	(9,741)
NZD	7,812,037	USD	4,937,201	HSBC Bank	21/9/2022	(151,453)
NZD	4,570,000	USD	2,826,553	Barclays	21/9/2022	(26,917)
NZD	1,418,000	USD	870,385	UBS	6/9/2022	(1,659)
PLN	15,740,000	USD	3,338,328	UBS	6/9/2022	(8,931)
RON	1,730,000	USD	356,079	Barclays	6/9/2022	160
SEK	36,675,000	USD	3,437,938	JP Morgan	6/9/2022	(186)
SGD	4,450,000	USD	3,240,758	JP Morgan	21/9/2022	(55,813)
SGD	3,750,000	USD	2,683,304	HSBC Bank	6/9/2022	427
THB	61,371,000	USD	1,683,103	Goldman Sachs	6/9/2022	408
TRY	164,000	USD	8,701	Barclays	6/9/2022	291
TRY	164,000	USD	8,778	Goldman Sachs	5/10/2022	18
TWD	44,400,000	USD	1,526,618	Morgan Stanley	21/9/2022	(65,151)
USD	793,858	MXN	16,206,000	Deutsche Bank	21/9/2022	(7,042)
USD	5,334,107	AUD	7,370,000	JP Morgan	21/9/2022	281,479
USD	4,849,347	CNH	32,275,000	Royal Bank of Canada	21/9/2022	170,284
USD	23,864,021	EUR	22,208,000	RBS	21/9/2022	1,617,478
USD	5,971,575	ZAR	92,710,000	RBS	21/9/2022	547,032
USD	571,197	MXN	11,367,000	State Street	21/9/2022	9,440
USD	19,211,065	GBP	15,380,000	Deutsche Bank	21/9/2022	1,350,575
USD	5,700,000	CAD	7,151,129	JP Morgan	21/9/2022	255,525
USD	2,850,000	SEK	27,675,669	Bank of America	21/9/2022	253,844
USD	40,704,295	JPY	5,300,204,756	Bank of America	21/9/2022	2,460,373
USD	1,829,018	INR	143,530,000	UBS	21/9/2022	27,344
USD	13,410,766	KRW	16,752,916,000	Morgan Stanley	21/9/2022	908,158
USD	360,271	KRW	450,000,000	JP Morgan	21/9/2022	24,438
USD	9,790,305	IDR	141,644,182,017	Citigroup	21/9/2022	256,875
USD	16,444,214	BRL	80,728,593	Barclays	21/9/2022	924,687
USD	3,126,208	MYR	13,750,000	Barclays	21/9/2022	55,004
USD	637,621	MXN	12,725,000	Citigroup	21/9/2022	8,752
USD	4,961,827	AUD	7,029,274	HSBC Bank	21/9/2022	142,789
USD	1,442,329	CNH	9,648,000	Barclays	14/9/2022	43,702
USD	2,681,986	EUR	2,525,900	BNP Paribas	21/9/2022	151,701
USD	2,790,399	CNH	18,920,000	Citigroup	21/9/2022	47,475
USD	5,616,577	EUR	5,500,000	Morgan Stanley	21/9/2022	107,031
USD	2,013,935	NZD	3,242,037	Barclays	21/9/2022	27,824
USD	99,560	MXN	2,098,000	JP Morgan	21/9/2022	(4,123)
USD	2,740,000	JPY	359,257,840	Barclays	21/9/2022	147,755
USD	8,348,274	EUR	8,150,000	Barclays	21/9/2022	184,128
USD	12,103,421	EUR	11,734,100	JP Morgan	21/9/2022	348,957
USD	5,029,946	EUR	4,840,000	Bank of America	21/9/2022	181,546
USD	579,514	JPY	78,000,000	Deutsche Bank	21/9/2022	16,700
USD	6,610,000	JPY	895,086,540	UBS	21/9/2022	151,453
USD	3,402,760	EUR	3,350,000	Citigroup	21/9/2022	46,946
USD	409,804	EUR	390,000	HSBC Bank	21/9/2022	19,127
USD	4,043,517	EUR	3,980,000	UBS	21/9/2022	56,609
USD	3,187,242	GBP	2,670,000	Goldman Sachs	21/9/2022	86,623

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	1,180,955	IDR	17,869,967,992	Bank of America	14/12/2022	(17,681)
USD	1,409,075	IDR	21,428,832,786	Goldman Sachs	14/12/2022	(28,274)
USD	2,857,724	EUR	2,810,000	Deutsche Bank	21/9/2022	42,847
USD	942,218	IDR	14,281,199,222	Citigroup	14/12/2022	(15,700)
USD	702,330	IDR	10,700,000,000	BNP Paribas	14/12/2022	(15,377)
USD	1,398,527	GBP	1,180,000	State Street	21/9/2022	28,216
USD	775,709	CNH	5,250,000	Goldman Sachs	14/9/2022	14,640
USD	3,977,748	ZAR	68,650,000	Barclays	21/9/2022	(39,024)
USD	1,691,599	CNY	11,470,000	BNY Mellon	21/9/2022	26,361
USD	2,515,953	JPY	335,036,747	Toronto-Dominion	6/9/2022	101,441
USD	5,991,290	GBP	4,948,199	State Street	6/9/2022	246,725
USD	13,870,702	ZAR	229,656,005	UBS	6/9/2022	414,149
USD	99,745,980	CNH	672,693,072	Bank of America	6/9/2022	2,235,854
USD	2,597,334	AUD	3,728,185	HSBC Bank	6/9/2022	42,045
USD	209,600,733	EUR	205,694,575	BNP Paribas	6/9/2022	3,761,044
USD	690,354	NOK	6,730,000	Royal Bank of Canada	6/9/2022	14,483
USD	42,341,305	GBP	34,860,058	BNP Paribas	6/9/2022	1,870,849
USD	890,642	NZD	1,418,000	HSBC Bank	6/9/2022	21,915
USD	22,005,703	CAD	28,213,402	BNY Mellon	6/9/2022	522,948
USD	72,666,860	JPY	9,741,275,973	UBS	6/9/2022	2,464,317
USD	2,242,039	CHF	2,136,000	Goldman Sachs	6/9/2022	60,318
USD	285,000	AUD	408,266	Goldman Sachs	6/9/2022	5,176
USD	2,717,693	SGD	3,750,000	RBS	6/9/2022	33,962
USD	855,000	CAD	1,095,831	HSBC Bank	6/9/2022	20,593
USD	3,595,109	SEK	36,675,000	RBS	6/9/2022	157,356
USD	1,172,941	CZK	28,460,000	UBS	6/9/2022	12,509
USD	1,803,906	DKK	13,151,000	HSBC Bank	6/9/2022	34,428
USD	3,036,754	PLN	14,270,000	UBS	6/9/2022	18,299
USD	435,026	HUF	173,790,000	BNP Paribas	6/9/2022	4,395
USD	1,687,792	THB	61,371,000	UBS	6/9/2022	4,281
USD	19,983,991	MXN	408,262,583	State Street	6/9/2022	(251,374)
USD	1,630,000	MXN	33,400,000	Morgan Stanley	6/9/2022	(25,457)
USD	11,270,304	EUR	11,060,000	Morgan Stanley	6/9/2022	202,501
USD	916,054	IDR	13,640,730,000	BNP Paribas	21/9/2022	(2,042)
USD	464,805	CHF	440,000	Morgan Stanley	6/9/2022	15,387
USD	3,941,914	NZD	6,340,000	Morgan Stanley	21/9/2022	57,953
USD	1,753,374	NZD	2,800,000	Citigroup	21/9/2022	38,060
USD	960,168	EUR	940,000	Standard Chartered Bank	6/9/2022	19,505
USD	872,338	EUR	850,000	Société Générale	21/9/2022	20,863
USD	4,622,819	EUR	4,470,000	Standard Chartered Bank	21/9/2022	145,061
USD	488,877	GBP	410,000	Morgan Stanley	6/9/2022	12,891
USD	35,246,523	EUR	34,770,000	Barclays	6/9/2022	451,993
USD	1,093,431	GBP	902,369	Morgan Stanley	21/9/2022	45,528
USD	69,801	GBP	57,631	Barclays	21/9/2022	2,875
USD	1,149,070	GBP	950,000	Citigroup	21/9/2022	45,854
USD	84,603	GBP	70,000	RBS	6/9/2022	3,337
USD	71,289	EUR	70,000	State Street	6/9/2022	1,240
USD	325,593	GBP	270,000	Bank of America	6/9/2022	12,139
USD	259,684	GBP	220,000	UBS	6/9/2022	4,278
USD	310,769	AUD	450,000	State Street	6/9/2022	2,340
USD	2,438,390	EUR	2,450,000	Royal Bank of Canada	6/9/2022	(13,338)
USD	304,343	PLN	1,470,000	Morgan Stanley	6/9/2022	(6,598)
USD	350,776	RON	1,730,000	BNP Paribas	6/9/2022	(5,463)
USD	248,721	GBP	210,000	HSBC Bank	6/9/2022	4,923
USD	109,300	EUR	110,000	JP Morgan	6/9/2022	(778)
USD	2,833,857	AUD	4,100,000	Barclays	21/9/2022	23,032

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 (World Bond Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	159,664	EUR	160,000	Bank of America	6/9/2022	(449)
USD	4,098,348	CHF	3,950,000	Barclays	6/9/2022	63,798
USD	301,346	CAD	390,000	Standard Chartered Bank	6/9/2022	4,386
USD	2,047,167	JPY	280,360,000	Citigroup	6/9/2022	26,694
USD	140,588	EUR	140,000	UBS	5/10/2022	210
USD	21,869,126	CAD	28,603,402	Toronto-Dominion	5/10/2022	94,253
USD	3,160,431	AUD	4,592,332	BNY Mellon	5/10/2022	11,400
USD	41,595,064	GBP	35,646,058	UBS	5/10/2022	188,462
USD	1,157,971	CZK	28,460,000	UBS	5/10/2022	1,725
USD	428,531	HUF	173,790,000	UBS	5/10/2022	1,018
USD	8,986	TRY	164,000	Goldman Sachs	6/9/2022	(6)
USD	5,215,000	GBP	4,471,528	State Street	5/10/2022	20,855
USD	1,776,598	DKK	13,151,000	Bank of America	5/10/2022	3,661
USD	354,659	RON	1,730,000	Barclays	5/10/2022	(102)
USD	19,700,412	MXN	398,417,124	Deutsche Bank	5/10/2022	64,882
USD	6,717,606	CHF	6,526,000	UBS	5/10/2022	35,950
USD	685,954	NOK	6,730,000	Deutsche Bank	5/10/2022	9,724
USD	3,321,942	PLN	15,740,000	UBS	5/10/2022	8,933
USD	425,000	ZAR	7,220,336	Barclays	5/10/2022	3,091
USD	2,683,584	SGD	3,750,000	HSBC Bank	5/10/2022	(568)
USD	92,951,385	CNH	643,072,072	Deutsche Bank	11/10/2022	(301,525)
USD	672,308	ZAR	11,394,708	State Street	6/9/2022	4,642
USD	251,322,326	EUR	250,131,699	Morgan Stanley	5/10/2022	515,230
USD	1,684,906	THB	61,371,000	Goldman Sachs	5/10/2022	(1,447)
USD	870,358	NZD	1,418,000	UBS	5/10/2022	1,717
USD	3,442,721	SEK	36,675,000	JP Morgan	5/10/2022	10
USD	855,000	CAD	1,120,830	UBS	5/10/2022	1,747
USD	70,168,728	JPY	9,709,295,973	Bank of America	5/10/2022	28,597
USD	1,536,597	JPY	212,602,285	BNP Paribas	5/10/2022	754
ZAR	68,650,000	USD	4,419,832	HSBC Bank	21/9/2022	(403,060)
ZAR	21,200,000	USD	1,228,902	Goldman Sachs	21/9/2022	11,529
ZAR	234,014,000	USD	13,873,183	Standard Chartered Bank	6/9/2022	(161,275)
ZAR	7,200,774	USD	425,000	Barclays	6/9/2022	(3,075)
ZAR	11,394,708	USD	670,476	State Street	5/10/2022	(4,644)
未實現淨增值						18,397,041

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
瑞士法郎避險股份類別						
CHF	5,125,837	USD	5,368,501	BNY Mellon	15/9/2022	(128,893)
USD	100,497	CHF	96,257	BNY Mellon	15/9/2022	2,104
未實現淨減值						(126,789)
離岸人民幣避險股份類別						
CNY	554,367	USD	82,037	BNY Mellon	15/9/2022	(1,672)
USD	1,574	CNY	10,790	BNY Mellon	15/9/2022	10
未實現淨減值						(1,662)
丹麥克朗避險股份類別						
DKK	563	USD	77	BNY Mellon	15/9/2022	(1)
USD	1	DKK	11	BNY Mellon	15/9/2022	-
未實現淨減值						(1)
歐元避險股份類別						
EUR	129,305,540	USD	132,139,787	BNY Mellon	15/9/2022	(2,660,748)
USD	2,620,398	EUR	2,602,641	BNY Mellon	15/9/2022	14,302
未實現淨減值						(2,646,446)
英鎊避險股份類別						
BP	245,431,177	USD	297,349,368	BNY Mellon	15/9/2022	(12,365,208)
USD	5,722,605	GBP	4,832,460	BNY Mellon	15/9/2022	111,393
未實現淨減值						(12,253,815)
挪威克朗避險股份類別						
NOK	550,353,162	USD	56,496,794	BNY Mellon	15/9/2022	(1,217,147)
USD	762,267	NOK	7,449,278	BNY Mellon	15/9/2022	14,033
未實現淨減值						(1,203,114)
紐元避險股份類別						
NZD	9,474	USD	5,953	BNY Mellon	15/9/2022	(149)
USD	93	NZD	151	BNY Mellon	15/9/2022	1
未實現淨減值						(148)
新加坡幣避險股份類別						
SGD	197,423	USD	143,254	BNY Mellon	15/9/2022	(1,959)
USD	2,410	SGD	3,355	BNY Mellon	15/9/2022	8
未實現淨減值						(1,951)
未實現淨增值總額 (美金曝險部位 - 美金 2,714,719,485)						2,163,115

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
(210)	EUR	Euro BOBL	2022 年 9 月	25,887,350	827,606
162	EUR	Euro Bund	2022 年 9 月	24,021,987	(394,205)
(8)	EUR	Euro BUXL	2022 年 9 月	1,329,853	52,583
(530)	EUR	Euro Schatz	2022 年 9 月	57,614,616	150,326
(4)	EUR	Euro-BTP	2022 年 9 月	480,287	9,115
88	EUR	Euro-OAT	2022 年 9 月	12,175,644	(29,143)
59	EUR	Short-Term Euro-BTP	2022 年 9 月	6,374,746	9,572
(38)	JPY	Japanese 10 Year Bond (OSE)	2022 年 9 月	40,936,129	(45,748)
138	AUD	Australian 10 Year Bond	2022 年 9 月	11,354,384	223,347
(41)	AUD	Australian 3 Year Bond	2022 年 9 月	3,026,214	(2,879)
35	KRW	Korean 10 Year Bond	2022 年 9 月	2,890,957	(87,085)
(23)	EUR	3 Month EURIBOR	2022 年 12 月	5,647,207	1,151
(97)	USD	90 Day Euro \$	2022 年 12 月	23,264,237	834,200
123	CAD	Canadian 10 Year Bond	2022 年 12 月	11,682,202	(3,373)
33	USD	US Long Bond (CBT)	2022 年 12 月	4,497,281	14,383

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

至 2022 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
560	USD	US Treasury 10 Year Note (CBT)	2022 年 12 月	65,581,250	(270,504)
(1,069)	USD	US Ultra 10 Year Note	2022 年 12 月	134,109,391	155,909
111	USD	US Ultra Bond (CBT)	2022 年 12 月	16,722,844	269,190
17	GBP	Long Gilt	2022 年 12 月	2,137,044	(29,598)
1,278	USD	US Treasury 2 Year Note (CBT)	2022 年 12 月	266,293,264	(430,768)
(948)	USD	US Treasury 5 Year Note (CBT)	2022 年 12 月	105,131,718	300,241
(279)	EUR	3 Month EURIBOR	2023 年 3 月	68,199,537	285,961
58	GBP	3 Month SONIA	2023 年 3 月	16,216,262	(81,419)
(12)	USD	3 Month SOFR	2023 年 6 月	2,884,500	7,200
256	EUR	3 Month EURIBOR	2025 年 3 月	62,647,784	(61,426)
合計				971,106,688	1,704,636

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	EUR (816,276)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	(104,066)	1,367
CDS	USD (35,975,118)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(739,081)	(368,752)
CDS	EUR 170,000	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	4,471	5,167
CDS	USD (830,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(44,005)	(134,318)
CDS	USD (9,000,000)	Fund provides default protection on Mexico Government International Bond; and receives Fixed 1%	JP Morgan	20/12/2024	(107,704)	(12,220)
CDS	USD (705,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(45,214)	(114,089)
CDS	USD (1,315,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	44,413	(212,805)
CDS	USD (402,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	41,531	(65,055)
IFS	USD 240,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.951%	Bank of America	11/8/2027	1,923	1,923
IFS	USD 1,160,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.8675%	Bank of America	13/8/2027	13,097	13,097
IFS	GBP 205,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.85%	Bank of America	16/7/2031	(42,766)	(42,766)
IFS	EUR 275,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.731%	Bank of America	16/8/2032	2,224	2,305
IRS	USD 93,530,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.395%	Bank of America	8/3/2024	4,848,548	4,853,811
IRS	USD 12,500,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.442%	Bank of America	19/3/2024	648,660	648,660
IRS	EUR 4,502,400	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 1.447%	Bank of America	11/5/2024	35,506	35,637
IRS	EUR 18,264,200	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 1.545%	Bank of America	6/7/2024	121,481	124,168
IRS	GBP 12,280,000	Fund receives Fixed 2.5975%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2024	(212,728)	(212,728)
IRS	GBP 12,320,000	Fund receives Fixed 2.83697%; and pays Floating GBP SONIA 1 Day	Bank of America	10/8/2024	(180,654)	(180,654)
IRS	GBP 2,480,000	Fund receives Fixed 3.76%; and pays Floating GBP SONIA 1 Day	Bank of America	24/8/2024	(9,088)	(9,069)
IRS	AUD 9,050,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.69%	Bank of America	22/7/2025	1,338	1,338
IRS	AUD 9,050,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.71%	Bank of America	22/7/2025	209	209
IRS	CNY 13,710,000	Fund receives Fixed 2.245%; and pays Floating CNY CNRR 3 Month	Bank of America	21/12/2025	51	51
IRS	CNY 13,710,000	Fund receives Fixed 2.24%; and pays Floating CNY CNRR 3 Month	Bank of America	21/12/2025	(236)	(237)

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

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	USD 22,760,000	Fund receives Fixed 0.83%; and pays Floating USD SOFR 3 Month	Bank of America	8/3/2026	(1,986,191)	(1,987,631)
IRS	JPY 2,645,152,542	Fund receives Fixed 0.035%; and pays Floating JPY TONAR 1 Day	Bank of America	18/1/2027	(99,467)	(111,983)
IRS	EUR 4,990,000	Fund receives Fixed 0.92799%; and pays Floating EUR EURIBOR 1 Day	Bank of America	7/4/2027	(41,762)	(48,772)
IRS	EUR 14,560,000	Fund receives Fixed 0.94%; and pays Floating EUR EURIBOR 1 Day	Bank of America	7/4/2027	(139,024)	(140,686)
IRS	EUR 6,210,000	Fund receives Fixed 1.37%; and pays Floating EUR EURIBOR 1 Day	Bank of America	23/4/2027	(35,561)	(35,298)
IRS	EUR 10,270,000	Fund receives Fixed 1.673%; and pays Floating EUR EURIBOR 1 Day	Bank of America	12/5/2027	(28,322)	(29,679)
IRS	GBP 13,170,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.9%	Bank of America	4/8/2027	104,620	104,620
IRS	GBP 13,220,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.98697%	Bank of America	10/8/2027	93,217	93,217
IRS	EUR 3,495,000	Fund receives Fixed 0.7895%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(412,637)	(412,637)
IRS	EUR 990,000	Fund receives Fixed 1.2395%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(82,490)	(82,490)
IRS	EUR 1,100,000	Fund receives Fixed 1.465%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(72,312)	(72,511)
IRS	EUR 4,695,000	Fund receives Fixed 1.6988%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(224,767)	(224,767)
IRS	EUR 840,000	Fund receives Fixed 1.9045%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(26,878)	(26,878)
IRS	EUR 890,000	Fund receives Fixed 0.6009%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(118,031)	(118,031)
IRS	EUR 2,580,000	Fund receives Fixed 0.767%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(309,088)	(309,088)
IRS	EUR 960,000	Fund receives Fixed 1.9275%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(34,197)	(34,197)
IRS	EUR 960,000	Fund receives Fixed 2.358%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(734)	(734)
IRS	GBP 570,000	Fund receives Fixed 2.7075%; and pays Floating GBP SONIA 1 Day	Bank of America	7/6/2032	(14,813)	(14,813)
IRS	EUR 1,590,000	Fund receives Fixed 2.048%; and pays Floating EUR EURIBOR 1 Day	Bank of America	13/7/2032	(11,649)	(11,649)
IRS	EUR 1,590,000	Fund receives Fixed 2.111%; and pays Floating EUR EURIBOR 1 Day	Bank of America	13/7/2032	(7,314)	(7,314)
IRS	EUR 3,180,000	Fund receives Fixed 2.266%; and pays Floating EUR EURIBOR 1 Day	Bank of America	13/7/2032	6,706	6,706
IRS	USD 1,760,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.816%	Bank of America	13/7/2032	(6,180)	(6,180)
IRS	USD 3,530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.873%	Bank of America	13/7/2032	(20,516)	(20,516)
IRS	AUD 2,165,000	Fund receives Fixed 4.16%; and pays Floating AUD BBSW 3 Month	Bank of America	21/7/2032	(1,289)	(1,289)
IRS	AUD 2,165,000	Fund receives Fixed 4.14%; and pays Floating AUD BBSW 3 Month	Bank of America	21/7/2032	(2,395)	(2,395)
IRS	EUR 1,100,000	Fund receives Fixed 1.8035%; and pays Floating EUR EURIBOR 1 Day	Bank of America	28/7/2032	(19,855)	(19,855)
IRS	EUR 1,110,000	Fund receives Fixed 1.568%; and pays Floating EUR EURIBOR 6 Month	Bank of America	28/7/2032	(71,073)	(71,851)
IRS	EUR 1,150,000	Fund receives Fixed 1.747%; and pays Floating EUR EURIBOR 1 Day	Bank of America	11/8/2032	(23,716)	(23,716)
IRS	USD 1,440,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4025%	Bank of America	11/8/2032	19,184	19,184
IRS	EUR 3,280,000	Fund receives Fixed 2.1495%; and pays Floating EUR EURIBOR 1 Day	Bank of America	27/8/2032	(11,144)	(11,144)
IRS	EUR 2,100,000	Fund receives Fixed 2.2185%; and pays Floating EUR EURIBOR 1 Day	Bank of America	1/9/2032	(991)	(990)
IRS	USD 5,720,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6925%	Bank of America	1/9/2032	10,094	10,094

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

至 2022 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	GBP 10,920,000	Fund receives Fixed 0.70116116%; and pays Floating GBP SONIA 1 Day	Bank of America	13/9/2051	(4,858,803)	(4,848,182)
IRS	THB 89,594,891	Fund receives Floating THB BKIBOR 3 Month; and pays Fixed 2.17%	Morgan Stanley	21/9/2024	(7,379)	(7,379)
TRS	USD 700,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(20,781)	(20,916)
TRS	USD 587,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(13,430)	(13,555)
TRS	USD 11,040,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	319,898	317,010
TRS	USD 3,800,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	65,703	64,599
TRS	USD 1,800,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(17,821)	(18,838)
TRS	USD 27,140,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(731,718)	(748,525)
TRS	USD 28,740,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(1,199,764)	(1,234,834)
TRS	USD 1,200,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(42,000)	(42,211)
TRS	USD 600,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(14,299)	(14,428)
TRS	USD 627,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(8,489)	(8,635)
合計（美金曝險部位 - 美金 436,241,030）					(5,819,548)	(5,834,127)

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

2022 年 8 月 31 日止之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
7,042,000	Call	OTC EUR/USD	Bank of America	EUR 1.09	29/9/2022	(6,943)	252
7,042,000	Put	OTC EUR/USD	Bank of America	EUR 1.005	29/9/2022	20,769	97,839
100,000	Put	OTC EUR/USD	Bank of America	EUR 1	3/10/2022	26,827	42,451
250,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(13,324)	1,676
250,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(13,324)	1,676
180,000	Put	OTC USD/JPY	Bank of America	USD 110	19/4/2023	(10,695)	2,481
1,770,000	Put	OTC USD/JPY	Barclays	USD 130.04	8/9/2022	(20,739)	5
1,770,000	Put	OTC USD/JPY	Barclays	USD 130.04	8/9/2022	(20,739)	5
3,890,000	Put	OTC USD/JPY	Barclays	USD 115	21/9/2022	(31,237)	—
16,380,000	Put	OTC EUR/USD	BNP Paribas	EUR 0.985	13/10/2022	(8,897)	134,774
14,000,000	Put	OTC EUR/USD	BNP Paribas	EUR 1	2/11/2022	62,725	216,058
8,130,000	Put	OTC USD/JPY	Goldman Sachs	USD 130	9/8/2022	(102,213)	22
6,760,000	Call	OTC USD/CNH	Goldman Sachs	USD 6.79	26/9/2022	59,052	113,666
5,430,000	Call	OTC USD/CNH	Goldman Sachs	USD 6.8	27/10/2022	43,080	93,427
10,820,000	Call	OTC USD/CNH	JP Morgan	USD 6.8	15/9/2022	75,456	161,042
1,610,000	Put	OTC USD/JPY	JP Morgan	USD 130.04	15/9/2022	(24,894)	125
合計（美金曝險部位 - 美金 33,419,275）						34,904	865,499

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
(14,084,000)	Put	OTC EUR/USD	Bank of America	EUR 0.975	29/9/2022	6,305	(56,466)
(1,770,000)	Put	OTC USD/JPY	Barclays	USD 124.71	8/9/2022	6,903	—
(1,770,000)	Put	OTC USD/JPY	Barclays	USD 124.71	8/9/2022	6,903	—
(3,890,000)	Put	OTC USD/JPY	Barclays	USD 112	21/9/2022	18,050	—
(16,380,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.965	13/10/2022	3,893	(67,094)

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

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

2022 年 8 月 31 日止之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(14,000,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.98	2/11/2022	(25,930)	(121,674)
(8,130,000)	Put	OTC USD/JPY	Goldman Sachs	USD 125	9/8/2022	37,683	–
(6,760,000)	Call	OTC USD/CNH	Goldman Sachs	USD 6.99	26/9/2022	14	(14,851)
(5,430,000)	Call	OTC USD/CNH	Goldman Sachs	USD 7.05	27/10/2022	(2,601)	(16,024)
(5,430,000)	Call	OTC USD/CNH	Goldman Sachs	USD 7.05	27/10/2022	(6,847)	(16,024)
(10,820,000)	Call	OTC USD/CNH	JP Morgan	USD 7	15/9/2022	15,120	(11,714)
(1,610,000)	Put	OTC USD/JPY	JP Morgan	USD 124.71	15/9/2022	11,093	–
合計（美金曝險部位 – 美金 13,378,583）						70,586	(303,847)

至 2022 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
EUR 1,740,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023; and pays 2.63% Fixed annually from 15/9/2023	Citibank	13/9/2022	(16,919)	6,148
EUR 40,900,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 4/11/2023; and pays 1% Fixed annually from 4/5/2024	Goldman Sachs	2/5/2023	402,988	620,075
USD 9,280,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.26% Fixed semi-annually from 30/4/2023; and pays Floating USD SOFR annually from 31/10/2023	Morgan Stanley	27/10/2022	(65,499)	18,820
合計（美金曝險部位 – 美金 37,793,602）				320,570	645,043

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
USD (6,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed semi-annually from 10/10/2023; and pays Floating USD SOFR annually from 10/4/2024	Bank of America	6/4/2023	(24,063)	(106,863)
USD (6,820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/4/2024; and pays 3.45% Fixed semi-annually from 20/10/2023	Bank of America	18/4/2023	1,353	(102,652)
USD (1,180,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	14,000	(603)
EUR (550,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed annually from 25/1/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 25/7/2023	Barclays	23/1/2023	(5,022)	(12,493)
EUR (1,740,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.13% Fixed annually from 15/9/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023	Citibank	13/9/2022	5,998	(268)
USD (6,770,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.88% Fixed semi-annually from 2/5/2023; and pays Floating USD SOFR annually from 2/11/2023	Citibank	31/10/2022	(91,559)	(138,272)
USD (6,741,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.67% Fixed semi-annually from 27/12/2023; and pays Floating USD SOFR annually from 27/6/2024	Citibank	23/6/2023	13,697	(92,396)
USD (16,474,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed semi-annually from 15/5/2023; and pays Floating USD SOFR annually from 15/11/2023	Deutsche Bank	10/11/2022	(209,840)	(340,829)
USD (6,760,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 28/4/2023; and pays Floating USD SOFR annually from 28/10/2023	Goldman Sachs	26/10/2022	(43,442)	(87,382)
USD (6,820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.92% Fixed semi-annually from 4/5/2023; and pays Floating USD SOFR annually from 4/11/2023	Goldman Sachs	2/11/2022	(71,150)	(128,779)
USD (6,770,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 28/5/2023; and pays Floating USD SOFR annually from 28/11/2023	Goldman Sachs	23/11/2022	4,944	(78,443)

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

至 2022 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
EUR (625,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed annually from 14/12/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/6/2023	Goldman Sachs	12/12/2022	(3,941)	(10,388)
USD (28,412,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.6% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually from 17/2/2024	Goldman Sachs	15/2/2023	(381,117)	(504,709)
USD (28,412,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/2/2024; and pays 1.4% Fixed semi-annually from 17/8/2023	Goldman Sachs	15/2/2023	92,851	(3,750)
USD (28,410,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually from 17/2/2024	Goldman Sachs	15/2/2023	(360,368)	(461,223)
USD (21,940,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(214,722)	(392,985)
EUR (81,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed annually from 4/5/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 4/11/2023	Goldman Sachs	2/5/2023	(542,767)	(754,010)
USD (6,830,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/11/2023; and pays Floating USD SOFR annually from 9/5/2024	Goldman Sachs	5/5/2023	35,378	(73,064)
EUR (295,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.81% Fixed annually from 10/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023	JP Morgan	8/2/2023	(11,196)	(20,408)
EUR (295,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi- annually from 10/8/2023; and pays 1.81% Fixed annually from 10/2/2024	JP Morgan	8/2/2023	6,080	(3,132)
USD (34,380,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 31/10/2023; and pays 2.47% Fixed semi-annually from 30/4/2023	Morgan Stanley	27/10/2022	62,556	(4,763)
EUR (295,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.798% Fixed annually from 14/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023	Morgan Stanley	10/2/2023	(11,663)	(20,720)
EUR (295,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi- annually from 14/8/2023; and pays 1.798% Fixed annually from 14/2/2024	Morgan Stanley	10/2/2023	5,967	(3,091)
合計（美金曝險部位 - 美金 144,559,686）				(1,728,026)	(3,341,223)

至 2022 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
	美國		
USD 2,125,000	Fannie Mae or Freddie Mac 1.5% TBA	1,919,523	0.17
USD 5,195,400	Fannie Mae or Freddie Mac 2% TBA	4,814,799	0.43
USD 1,295,000	Fannie Mae or Freddie Mac 2.5% TBA	1,231,572	0.11
USD 143,000	Fannie Mae or Freddie Mac 3% TBA	139,062	0.01
USD 4,892,537	Fannie Mae or Freddie Mac 3% TBA	4,549,104	0.40
USD (119,000)	Fannie Mae or Freddie Mac 3.5% TBA	(117,248)	(0.01)
USD 1,676,000	Fannie Mae or Freddie Mac 3.5% TBA	1,604,770	0.14
USD (453,300)	Fannie Mae or Freddie Mac 4% TBA	(444,411)	(0.04)
USD 4,390,700	Ginnie Mae 2% TBA	3,895,889	0.34
USD 3,392,400	Ginnie Mae 2.5% TBA	3,102,655	0.27
USD 2,234,200	Ginnie Mae 3% TBA	2,105,297	0.19

至 2022 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
USD 200,000	Ginnie Mae 3.5% TBA	193,430	0.02
USD 839,000	Ginnie Mae 4% TBA	830,053	0.07
USD 28,000	Ginnie Mae 4.5% TBA	28,084	0.00
USD 65,000	Ginnie Mae 5% TBA	66,042	0.01
USD 1,797,008	Fannie Mae or Freddie Mac 2% TBA	1,554,272	0.14
USD 4,834,900	Fannie Mae or Freddie Mac 2.5% TBA	4,335,829	0.38
USD 200,000	Ginnie Mae 2% TBA	177,430	0.02
USD 1,056,500	Fannie Mae or Freddie Mac 1.5% TBA	868,889	0.08
USD (1,800,000)	Fannie Mae or Freddie Mac 4% TBA	(1,762,574)	(0.16)
USD 65,600	Fannie Mae or Freddie Mac 4.5% TBA	65,365	0.01
USD (1,001,000)	Fannie Mae or Freddie Mac 5% TBA	(1,011,890)	(0.09)
USD 890,000	Ginnie Mae 3.5% TBA	861,631	0.08
將予宣佈證券總額 (美金曝險部位 - 美金 35,679,817)		29,007,573	2.57

385 頁至 394 頁的附註是這些財務報表不可分割的一部份。

貝萊德世界能源基金（基金之配息來源可能為本金）(World Energy Fund)

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				美國			
基金	愛爾蘭	14,602	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	481,046	Cheniere Energy	76,111,098	2.52
				1,029,914	Chevron	161,892,182	5.37
				2,787,048	ConocoPhillips	301,809,428	10.01
				215,640	Darling Ingredients	16,205,346	0.54
				1,298,118	EOG Resources	155,177,026	5.15
				2,801,363	Exxon Mobil	264,392,640	8.77
				984,348	Hess	118,407,221	3.93
				1,977,155	Kosmos Energy	13,701,684	0.45
				679,330	Marathon Petroleum	68,136,799	2.26
				894,620	Ovintiv	46,967,550	1.56
926,634	Patterson-UTi Energy	13,565,922	0.45				
990,663	Phillips 66	88,089,754	2.92				
543,304	Pioneer Natural Resources	135,760,803	4.50				
978,067	Valero Energy	112,947,177	3.75				
3,989,826	Williams	134,656,627	4.47				
總基金數				1,707,821,257 56.65			
普通股（股份）總額				2,989,149,522 99.16			
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額				2,990,609,943 99.21			
其他可轉讓證券							
普通股（股份）							
俄羅斯聯邦							
Gazprom**				1,118 0.00			
美國							
Caithness Petroleum**				— 0.00			
普通股（股份）總額				1,118 0.00			
其他可轉讓證券總額				1,118 0.00			
總投資組合				2,990,611,061 99.21			
其他淨資產				23,962,547 0.79			
淨資產總額（美金）				3,014,573,608 100.00			

[~] 投資關聯方基金。詳見附註 10。

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德世界能源基金（基金之配息來源可能為本金）(World Energy Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	16,868,148	USD	11,773,314	BNY Mellon	15/9/2022	(210,167)
USD	1,216,678	AUD	1,756,663	BNY Mellon	15/9/2022	12,483
未實現淨減值						(197,684)
瑞士法郎避險股份類別						
CHF	3,888,392	USD	4,072,690	BNY Mellon	15/9/2022	(97,993)
USD	293,036	CHF	281,259	BNY Mellon	15/9/2022	5,537
未實現淨減值						(92,456)
歐元避險股份類別						
EUR	180,931,563	USD	184,589,183	BNY Mellon	15/9/2022	(3,415,120)
USD	14,810,214	EUR	14,666,417	BNY Mellon	15/9/2022	124,275
未實現淨減值						(3,290,845)
港幣避險股份類別						
HKD	89,672,992	USD	11,434,121	BNY Mellon	15/9/2022	(5,419)
USD	758,623	HKD	5,950,172	BNY Mellon	15/9/2022	280
未實現淨減值						(5,139)
新加坡幣避險股份類別						
SGD	109,569,959	USD	79,447,484	BNY Mellon	15/9/2022	(1,028,710)
USD	6,197,486	SGD	8,612,592	BNY Mellon	15/9/2022	33,491
未實現淨減值						(995,219)
未實現淨減值總額 (美金曝險部位 - 美金 309,460,888)						(4,581,343)

至 2022 年 8 月 31 日止之產業明細

油氣生產商	83.22
管道	13.58
金屬/硬體	1.12
礦業	0.70
農業	0.54
投資基金	0.05
其他淨資產	0.79
	100.00

貝萊德世界金融基金（基金之配息來源可能為本金）(World Financials Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				5,062,311	Standard Chartered	35,165,477	2.48
基金				131,202,219			
愛爾蘭				美國			
57,227	BlackRock ICS US Dollar Liquid Environmentally Aware Fund ⁻	5,723,561	0.40	74,549	Ameriprise Financial	20,119,284	1.42
總基金數				2,781,086	Bank of America	95,391,250	6.72
普通股（股份）				1,085,361	Charles Schwab	78,297,942	5.52
奧地利				1,251,144	Citizens Financial	45,829,405	3.23
784,110	BAWAG	35,598,245	2.51	1,420,104	Equitable	42,588,919	3.00
1,183,504	Erste Bank	26,794,236	1.89	191,584	Fidelity National Information Services	17,853,713	1.26
				56,032	First Citizens BancShares	46,040,934	3.24
開曼群島				146,780	Fiserv	15,028,804	1.06
1,588,490	Inter	6,449,269	0.46	165,624	Global Payments	20,818,937	1.47
2,469,535	Inter	10,061,568	0.71	87,338	Goldman Sachs	28,964,774	2.04
1,225,721	Pagseguro Digital	19,207,048	1.35	1,031,311	Jackson Financial	31,558,117	2.22
				728,651	JPMorgan Chase	83,445,112	5.88
印度				692,194	Lincoln National	32,304,694	2.28
3,681,221	IndusInd Bank	51,307,108	3.62	252,639	M&T Bank	45,980,298	3.24
義大利				621,359	Morgan Stanley	52,641,534	3.71
24,906,670	Intesa Sanpaolo*	43,216,743	3.05	220,139	Signature Bank/New York NY	39,092,284	2.75
5,156,716	UniCredit*	50,547,275	3.56	112,677	SVB Financial*	46,829,688	3.30
				454,898	Synchrony Financial	15,025,281	1.06
				2,161,985	Wells Fargo	95,905,655	6.76
哈薩克				853,716,625			
534,614	Kaspi.KZ JSC	32,718,377	2.31	普通股（股份）總額			
墨西哥				1,417,623,673			
4,143,217	Grupo Financiero Banorte	24,888,059	1.75	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額			
葡萄牙				1,417,347,234			
201,419,155	Banco Comercial Portugues*	29,258,664	2.06	其他可轉讓證券			
西班牙				普通股（股份）			
11,613,445	Banco Bilbao Vizcaya Argentaria	52,521,200	3.70	俄羅斯聯邦			
44,870,784	Banco de Sabadell*	30,785,644	2.17	16,260,180	Sberbank of Russia**	2,684	0.00
				英國			
瑞典				9,596,859	Finabl**	112	0.00
4,386,252	Hoist Finance	13,351,393	0.94	普通股（股份）總額			
英國				2,796			
27,998,418	Barclays	53,810,251	3.79	其他可轉讓證券總額			
9,793,342	Network International	27,443,803	1.93	2,796			
7,390,810	Provident Financial	14,782,688	1.04	總投資組合			
				1,417,350,030			
				其他淨資產			
				1,733,917			
				淨資產總額（美金）			
				1,419,083,947			
				100.00			

⁻ 投資關聯方基金。詳見附註 10。

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平價值調整。

貝萊德世界金融基金（基金之配息來源可能為本金） (World Financials Fund)

續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
港幣避險股份類別						
HKD	47,911,224	USD	6,109,699	BNY Mellon	15/9/2022	(3,478)
USD	570,783	HKD	4,477,283	BNY Mellon	15/9/2022	160
未實現淨減值						(3,318)
新加坡幣避險股份類別						
SGD	81,135,675	USD	58,864,713	BNY Mellon	15/9/2022	(796,238)
USD	7,815,765	SGD	10,867,038	BNY Mellon	15/9/2022	38,274
未實現淨減值						(757,964)
未實現淨減值總額 (美金曝險部位 - 美金 72,518,093)						(761,282)

至 2022 年 8 月 31 日止之產業明細

銀行	72.62
多元化金融服務	11.33
Insurance	7.50
軟體	4.63
商業服務	3.40
投資基金	0.40
其他淨資產	0.12
	100.00

貝萊德世界黃金基金（基金之配息來源可能為本金） (World Gold Fund)

至 2022 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具					11,695,282		Gold Fields	95,104,722	2.84
基金					2,868,941		Impala Platinum	30,519,076	0.91
					2,927,660		Northam Platinum	27,615,420	0.82
								227,918,983	6.80
132,690		愛爾蘭 BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	13,271,062	0.40	13,718,193		英國 Endeavour Mining	268,563,917	8.01
513,553		Invesco Physical Gold ETC	85,239,527	2.54	5,733,205		Fresnillo	45,882,266	1.37
總基金數			98,510,589	2.94				314,446,183	9.38
普通股（股份）					3,108,470		美國 Freeport-McMoRan	91,295,764	2.73
					5,206,478		Newmont	215,860,578	6.44
								307,156,342	9.17
96,714,245		澳洲 Bellevue Gold	55,015,177	1.64	普通股（股份）總額			3,250,059,009	96.99
1,933,556		Castile Resources	159,020	0.01	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			3,348,569,598	99.93
81,014,769		Challenger Exploration	11,104,734	0.33	其他可轉讓證券				
26,017,274		Emerald Resources NL	20,862,273	0.62					
15,109,832		Newcrest Mining	183,604,089	5.48	普通股（股份）				
30,681,075		Northern Star Resources*	165,695,521	4.94					
90,339,139		Predictive Discovery	12,692,401	0.38	加拿大				
			449,133,215	13.40					
3,364,135		加拿大 Agnico Eagle Mines*	138,995,865	4.15	8,208,603		Great Basin Gold**	—	0.00
18,831,554		Alamos Gold*	136,799,091	4.08	俄羅斯聯邦				
5,301,435		Artemis Gold	18,650,226	0.56					
50,031,256		B2Gold*	152,768,726	4.56	5,317,500		GV Gold Vysochaishy**	53,175	0.00
17,300,814		Barrick Gold	257,090,096	7.67	2,695,564		Polyus**	216	0.00
19,995,103		Centerra Gold	90,287,373	2.69				53,391	0.00
11,453,557		Dundee Precious Metals	51,718,242	1.54	南非				
5,304,523		Eldorado Gold	29,440,103	0.88					
2,029,723		Franco-Nevada	246,470,215	7.35	8,208,603		Great Basin Gold**	—	0.00
33,724,136		Kinross Gold	111,192,989	3.32	普通股（股份）總額			53,391	0.00
12,259,383		Lundin Gold	83,035,392	2.48	債券				
5,661,305		MAG Silver*	68,176,348	2.04					
18,779,608		Marathon Gold	24,309,953	0.73	加拿大				
7,334,338		Osisko Gold Royalties*	70,594,132	2.11					
24,249,505		Osisko Mining	47,085,993	1.40	CAD 3,207,464		Great Basin Gold 8% 30/11/2014***	—	0.00
200,627		Rupert Resources	629,412	0.02	總債券			—	0.00
6,075,732		Skeena Resources	29,054,067	0.87	權利				
9,408,789		SSR Mining*	127,660,037	3.81					
6,681,982		Torex Gold Resources	49,659,666	1.48	加拿大				
5,006,177		Wheaton Precious Metals*	153,204,980	4.57					
9,369,636		Yamana Gold	41,601,184	1.24	2,090,998		Kinross Gold (31/12/2024)**	16	0.00
			1,928,424,090	57.55	共有權利			16	0.00
9,373,110		澤西島 Polymetal International	22,980,196	0.69	其他可轉讓證券總額			53,407	0.00
1,572,677		南非 AngloGold Ashanti	21,262,593	0.64	總投資組合			3,348,623,005	99.93
6,586,581		Gold Fields*	53,417,172	1.59	其他淨資產			2,424,349	0.07
					淨資產總額（美金）			3,351,047,354	100.00

貝萊德世界黃金基金（基金之配息來源可能為本金）

(World Gold Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	28,344,455	USD	19,777,795	BNY Mellon	15/9/2022	(347,622)
USD	2,847,730	AUD	4,116,559	BNY Mellon	15/9/2022	25,827
未實現淨減值						(321,795)
瑞士法郎避險股份類別						
CHF	17,446,186	USD	18,270,051	BNY Mellon	15/9/2022	(436,639)
USD	3,112,373	CHF	2,983,973	BNY Mellon	15/9/2022	62,183
未實現淨減值						(374,456)
歐元避險股份類別						
EUR	238,624,955	USD	243,587,935	BNY Mellon	15/9/2022	(4,643,033)
USD	38,498,500	EUR	38,292,474	BNY Mellon	15/9/2022	155,210
未實現淨減值						(4,487,823)
英鎊避險股份類別						
GBP	5,610,466	USD	6,782,983	BNY Mellon	15/9/2022	(268,353)
USD	1,416,369	GBP	1,188,636	BNY Mellon	15/9/2022	36,181
未實現淨減值						(232,172)
港幣避險股份類別						
HKD	60,605,731	USD	7,728,448	BNY Mellon	15/9/2022	(4,330)
USD	1,177,916	HKD	9,237,954	BNY Mellon	15/9/2022	551
未實現淨減值						(3,779)
波蘭幣避險股份類別						
PLN	32,467,810	USD	7,001,048	BNY Mellon	15/9/2022	(144,097)
USD	992,773	PLN	4,692,483	BNY Mellon	15/9/2022	1,715
未實現淨減值						(142,382)
新加坡幣避險股份類別						
SGD	81,904,995	USD	59,404,312	BNY Mellon	15/9/2022	(785,240)
USD	9,391,688	SGD	13,058,021	BNY Mellon	15/9/2022	46,121
未實現淨減值						(739,119)
未實現淨減值總額 (美金曝險部位 - 美金 412,754,760)						(6,301,526)

至 2022 年 8 月 31 日止之產業明細

礦業	96.04
投資基金	2.94
不動產投資與服務	0.62
油氣生產商	0.33
其他淨資產	0.07
	100.00

貝萊德世界健康科學基金 (基金之配息來源可能為本金)

(World Healthscience Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				1,418,323	Roche	460,383,248	3.32
基金				109,668	Sonova*	29,327,110	0.21
						792,865,706	5.71
194,150,294	愛爾蘭 BlackRock ICS US Dollar Liquidity Fund~	194,150,294	1.40	5,427,097	英國 AstraZeneca	680,908,923	4.91
總基金數				201,523	Immunocore	10,247,445	0.07
						691,156,368	4.98
普通股（股份）及認股權證				美國			
203,621	比利時 UCB	14,495,914	0.10	4,084,626	Abbott Laboratories	422,636,252	3.05
1,936,495	加拿大 Bausch + Lomb	28,679,491	0.21	3,097,458	AbbVie	420,510,898	3.03
6,226,000	開曼群島 Abbisko Cayman	3,173,049	0.02	264,817	ABIOMED	70,089,115	0.51
581,132	Ambrx Biopharma	1,034,415	0.01	1,284,035	Agilent Technologies	166,783,306	1.20
3,127,626	Antengene	1,657,864	0.01	68,776	Align Technology	17,122,473	0.12
1,000,000	Everest Medicines	1,523,955	0.01	272,634	Alnylam Pharmaceuticals	56,958,695	0.41
18,507,769	Hansoh Pharmaceutical*	37,022,130	0.27	468,652	Amedisys	56,027,347	0.40
261,952	Health Sciences			1,306,447	AmerisourceBergen	191,303,034	1.38
	Acquisitions 2	2,577,608	0.02	1,361,881	Amgen	331,032,415	2.39
15,611,000	Kindstar Globalgene			496,177	Arcutis Biotherapeutics	13,014,723	0.09
	Technology	4,117,264	0.03	1,745,746	Avantor	44,027,714	0.32
188,795	Legend Biotech	8,561,853	0.06	1,531,788	Baxter International	89,686,187	0.65
233,799	MoonLake			752,033	Biogen	148,722,046	1.07
	Immunotherapeutics	1,870,392	0.01	507,422	BioMarin Pharmaceutical	45,916,617	0.33
2,775,397	Wuxi Biologics Cayman	24,647,085	0.18	7,266,933	Boston Scientific	296,636,205	2.14
				4,234,682	Bristol-Myers Squibb	285,586,954	2.06
				316,880	Catalent	28,468,499	0.20
				1,216,483	Centene	111,922,518	0.81
				906,181	Cigna	258,895,912	1.87
				123,143	Cooper	35,938,053	0.26
				2,621,817	CVS Health	260,189,119	1.88
				1,249,805	Danaher	342,246,601	2.47
				293,123	Design Therapeutics	5,822,888	0.04
407,919	中國 LianBio	999,402	0.01	808,448	Dexcom	67,739,858	0.49
	丹麥			1,192,499	Edwards Lifesciences	109,209,058	0.79
150,099	Genmab	53,525,147	0.39	775,562	Elevance Health	380,839,720	2.75
413,069	Genmab	14,750,694	0.11	1,755,894	Eli Lilly	540,288,584	3.89
3,292,747	Novo Nordisk	353,010,015	2.54	624,176	Encompass Health	30,547,173	0.22
				332,335	Exact Sciences	12,143,521	0.09
				2,906,313	Gilead Sciences	184,114,929	1.33
				164,008	HCA Healthcare	32,942,647	0.24
4,758,967	法國 Sanofi*	395,640,567	2.85	1,373,346	Health Assurance Acquisition	13,651,059	0.10
	德國			201,472	Health Assurance Acquisition		
208,100	Merck*	36,183,365	0.26		(Wts 12/11/2025)	11,645	0.00
	愛爾蘭			177,589	Henry Schein	13,084,758	0.09
412,514	Horizon Therapeutics	24,932,346	0.18	389,175	Imago Biosciences	5,611,904	0.04
2,621,804	Medtronic	232,265,616	1.67	459,491	Incyte	32,568,722	0.23
				144,175	Insulet	37,721,947	0.27
				596,027	Intuitive Surgical	124,682,888	0.90
				484,027	IQVIA	105,430,761	0.76
				5,160,260	Johnson & Johnson	841,225,585	6.06
7,283,900	Astellas Pharma*	104,138,166	0.75	340,866	LHC	55,111,215	0.40
4,224,500	Daiichi Sankyo	127,734,770	0.92	768,462	McKesson	280,796,015	2.02
400,200	Eisai*	16,425,483	0.12	876,477	MedTech Acquisition	8,694,652	0.06
				5,173,166	Merck	447,427,127	3.23
				575,555	Moderna	79,265,435	0.57
				285,726	Neurocrine Biosciences	30,098,377	0.22
				640,976	Nevro	30,504,048	0.22
192,668	澤西島 Novocure*	16,143,652	0.12	10,552,566	Pfizer	484,573,831	3.49
	荷蘭			498,000	Point Biopharma Global	4,965,060	0.04
162,958	Argenx	62,070,702	0.45	1,078,263	Quest Diagnostics	136,044,443	0.98
1,165,189	QIAGEN*	53,342,353	0.38	210,663	Regeneron Pharmaceuticals	125,116,969	0.90
				623,710	ResMed	138,363,826	1.00
				155,877	Sarepta Therapeutics	17,068,532	0.12
				408,271	Seagen	63,461,644	0.46
				719,288	Stryker	149,914,005	1.08
				830,388	Thermo Fisher Scientific	462,393,254	3.33
1,451,305	瑞士 Alcon*	96,766,651	0.70	2,373,721	UnitedHealth	1,247,224,225	8.99
117,890	Lonza	63,894,242	0.46				
1,759,609	Novartis	142,494,455	1.02				

[~] 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

貝萊德世界健康科學基金（基金之配息來源可能為本金）

(World Healthscience Fund) 續

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
802,792	Vertex Pharmaceuticals	228,113,347	1.64
209,640	Waters	63,558,655	0.46
47,760	West Pharmaceutical Services	14,253,972	0.10
371,975	Zimmer Biomet	40,340,689	0.29
1,467,744	Zoetis	232,784,198	1.68
		10,571,425,849	76.21
普通股（股份）及認股權證總額		13,675,971,221	98.58
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		13,870,121,515	99.98
總投資組合		13,870,121,515	99.98
其他淨資產		2,306,850	0.02
淨資產總額（美金）		13,872,428,365	100.00

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值 / (減 值) (美 金)
澳幣避險股份類別						
AUD	95,472,747	USD	66,621,380	BNY Mellon	15/9/2022	(1,174,642)
USD	4,281,219	AUD	6,193,984	BNY Mellon	15/9/2022	35,241
未實現淨減值						(1,139,401)
離岸人民幣避險股份類別						
CNY	627,218,272	USD	92,794,240	BNY Mellon	15/9/2022	(1,868,158)
USD	6,551,455	CNY	45,033,268	BNY Mellon	15/9/2022	23,120
未實現淨減值						(1,845,038)
歐元避險股份類別						
EUR	238,030,493	USD	243,150,267	BNY Mellon	15/9/2022	(4,800,474)
USD	17,021,675	EUR	16,991,990	BNY Mellon	15/9/2022	7,192
未實現淨減值						(4,793,282)
港幣避險股份類別						
HKD	301,734,438	USD	38,477,796	BNY Mellon	15/9/2022	(22,148)
USD	2,788,888	HKD	21,876,709	BNY Mellon	15/9/2022	731
未實現淨減值						(21,417)
日圓避險股份類別						
JPY	134,429,067	USD	999,459	BNY Mellon	15/9/2022	(29,923)
USD	59,767	JPY	8,221,934	BNY Mellon	15/9/2022	470
未實現淨減值						(29,453)
新加坡幣避險股份類別						
SGD	190,622,339	USD	138,301,850	BNY Mellon	15/9/2022	(1,874,212)
USD	9,478,872	SGD	13,197,357	BNY Mellon	15/9/2022	33,583
未實現淨減值						(1,840,629)
未實現淨減值總額 (美金曝險部位 - 美金 610,441,009)						(9,669,220)

至 2022 年 8 月 31 日止之產業明細

藥物	48.39
Healthcare Products	21.43
醫療保健服務	16.42
生物科技	10.95
投資基金	1.40
電子產品	1.20
多元化營運	0.18
耐用消費品及服飾	0.01
其他淨資產	0.02
	100.00

貝萊德世界礦業基金（基金之配息來源可能為本金）(World Mining Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				5,162,352	盧森堡 ArcelorMittal*	122,374,640	2.28
基金				17,505,505	挪威 Norsk Hydro	119,606,654	2.23
484,998	愛爾蘭 BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	48,507,477	0.91	3,292,350	秘魯 Sociedad Minera Cerro Verde	93,799,052	1.75
總基金數				南非			
普通股／優先股（股份）				5,128,950	Impala Platinum	54,560,486	1.02
澳洲				5,016,646	Northam Platinum	47,319,972	0.88
16,983,104	BHP	472,560,133	8.80	10,999,349	Sibanye Stillwater	24,796,892	0.46
15,407,424	Champion Iron*	54,803,888	1.02				
6,666,987	Deterra Royalties*	19,145,099	0.36	瑞典			
6,996,397	Equatorial Resources	863,099	0.02	1,719,211	Epiroc	26,874,612	0.50
8,956,764	Iluka Resources*	64,700,214	1.20	英國			
10,469,912	Lynas Rare Earths	63,719,150	1.19	9,298,370	Anglo American	297,752,843	5.55
7,434,899	Newcrest Mining	90,343,682	1.68	5,169,255	Antofagasta	66,398,074	1.23
89,587,436	Nickel Industries	60,784,980	1.13	2,198,015	Endeavour Mining	43,030,997	0.80
14,767,525	Northern Star Resources	79,753,162	1.49	3,713,964	Rio Tinto	204,769,104	3.81
4,124,277	OZ Minerals	72,699,725	1.35	76,207,034	SolGold	18,046,847	0.34
3,167,593	Woodside Energy	74,353,930	1.38				
				629,997,865			
1,053,727,062				11.73			
巴西				美國			
9,496,064	Bradespar	40,725,883	0.76	536,020	Albemarle	145,926,085	2.72
27,404,494	Vale	342,830,220	6.38	1,573,974	Alcoa	78,352,426	1.46
6,750	Vale	48,704	0.00	7,951,095	Freeport-McMoRan	233,523,660	4.35
383,604,807				1,650,165	Ivanhoe Electric / US	15,940,594	0.30
7.14				2,873,774	Newmont	119,146,670	2.22
加拿大				1,273,794	Nucor*	167,860,573	3.12
239,179	Agnico Eagle Mines*	9,882,152	0.18	890,383	Steel Dynamics	70,874,487	1.32
7,176,373	Barrick Gold	106,640,903	1.99	831,624,495			
2,676,972	ERO Copper	25,357,877	0.47	15.49			
8,743,607	First Quantum Minerals*	155,995,329	2.91	普通股／優先股（股份）總額			
1,672,851	Franco-Nevada	203,135,081	3.78	5,276,368,706			
5,029,926	Hudbay Minerals	21,984,782	0.41	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
21,889,232	Ivanhoe Mines	140,843,208	2.62	5,324,876,183			
4,738,833	Lundin Mining*	24,537,425	0.46	99.17			
4,614,763	Sierra Metals	2,108,382	0.04	其他可轉讓證券			
3,455,235	Sigma Lithium	77,615,469	1.45	普通股（股份）			
10,025,254	Solaris Resources	52,978,973	0.99	俄羅斯聯邦			
1,963,707	Stelco*	53,396,798	0.99	753,661	Polyus**	60	0.00
6,244,345	Teck Resources*	208,166,732	3.88	美國			
5,183,822	Wheaton Precious Metals	158,641,484	2.95	1,904,649	Ivanhoe Electric**	17,808,468	0.33
1,241,284,595				17,808,528			
23.12				0.33			
智利				其他可轉讓證券總額			
1,180,685	Sociedad Quimica y Minera de Chile	119,721,459	2.23	總投資組合			
				5,342,684,711			
99.50				其他淨資產			
德國				27,045,806			
329,381	Aurubis*	20,127,261	0.37	淨資產總額（美金）			
				5,369,730,517			
100.00							
澤西島							
90,324,363	Glencore	496,269,423	9.24				
4,355,902	Polymetal International	10,679,431	0.20				
506,948,854							
9.44							

[~] 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德世界礦業基金（基金之配息來源可能為本金）(World Mining Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	34,420,541	USD	24,031,173	BNY Mellon	15/9/2022	(435,831)
USD	2,854,572	AUD	4,120,750	BNY Mellon	15/9/2022	29,798
未實現淨減值						(406,033)
瑞士法郎避險股份類別						
CHF	17,677,203	USD	18,522,672	BNY Mellon	15/9/2022	(453,104)
USD	2,616,404	CHF	2,511,113	BNY Mellon	15/9/2022	49,570
未實現淨減值						(403,534)
歐元避險股份類別						
EUR	304,076,007	USD	310,401,447	BNY Mellon	15/9/2022	(5,917,735)
USD	39,501,246	EUR	39,173,794	BNY Mellon	15/9/2022	275,362
未實現淨減值						(5,642,373)
英鎊避險股份類別						
GBP	11,299,778	USD	13,671,930	BNY Mellon	15/9/2022	(551,116)
USD	1,834,453	GBP	1,548,248	BNY Mellon	15/9/2022	36,703
未實現淨減值						(514,413)
港幣避險股份類別						
HKD	19,516,219	USD	2,488,736	BNY Mellon	15/9/2022	(1,418)
USD	421,168	HKD	3,303,491	BNY Mellon	15/9/2022	142
未實現淨減值						(1,276)
波蘭幣避險股份類別						
PLN	62,369,259	USD	13,450,809	BNY Mellon	15/9/2022	(278,904)
USD	1,695,710	PLN	7,991,388	BNY Mellon	15/9/2022	7,929
未實現淨減值						(270,975)
新加坡幣避險股份類別						
SGD	70,219,719	USD	50,936,948	BNY Mellon	15/9/2022	(680,979)
USD	6,241,387	SGD	8,677,573	BNY Mellon	15/9/2022	30,887
未實現淨減值						(650,092)
未實現淨減值總額 (美金曝險部位 - 美金 479,594,435)						(7,888,696)

至 2022 年 8 月 31 日止之產業明細

礦業	75.54
鐵/銅	15.13
化學品	4.95
油氣生產商	1.38
投資基金	0.91
投資公司	0.76
機械建造與礦業	0.50
零售業	0.33
其他淨資產	0.50
	100.00

貝萊德世界地產證券基金 (基金之配息來源可能為本金) (World Real Estate Securities Fund)

至 2022 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %				
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				西班牙							
				48,662	Cellnex Telecom*	1,916,162	1.31				
				149,179	Merlin Properties Socimi*	1,373,038	0.94				
普通股（股份）				3,289,2002.25							
澳洲				瑞典							
820,697	Centuria Capital	1,032,126	0.71	89,769	Castellum	1,286,326	0.88				
95,676	Dexus	572,442	0.39	英國							
138,136	Goodman*	1,862,195	1.27								
596,047	National Storage REIT	992,661	0.68								
211,645	NEXTDC*	1,521,589	1.04								
		5,981,013	4.09								
比利時				300,179British Land							
5,732	VGP	844,114	0.58	43,118	Derwent London	1,226,312	0.84				
21,243	Warehouses De Pauw CVA*	651,591	0.44	145,708	Great Portland Estates	855,874	0.58				
1,495,7051.02				191,218	LXI REIT	326,748	0.22				
百慕達				145,332	Segro	1,607,794	1.10				
				363,169	Tritax Big Box REIT	705,311	0.48				
				143,628	UNITE	1,767,344	1.21				
102,900	Hongkong Land*	498,036	0.34	7,988,8185.46							
加拿大				美國							
				70,855	Allied Properties Real Estate Investment Trust*	1,709,785	1.17	31,897	Agree Realty	2,434,060	1.66
				103,368	Summit Industrial Income REIT	1,457,725	0.99	14,259	Alexandria Real Estate Equities	2,217,274	1.52
3,167,5102.16				5,744	American Tower	1,466,845	1.00				
開曼群島				22,593	AvalonBay Communities	4,620,494	3.16				
649,200	ESR	1,823,874	1.25	25,029	Boston Properties	2,011,330	1.38				
335,182	GDS	1,163,737	0.79	192,432	Brookdale Senior Living*	846,701	0.58				
137,000	Wharf Real Estate Investment	624,901	0.43	54,515	Cousins Properties	1,487,169	1.02				
3,612,5122.47				7,520	Digital Realty Trust	942,181	0.64				
法國				58,729	EPR Properties	2,588,187	1.77				
				33,019	Klepierre*	683,127	0.47	8,250	Equinix	5,510,175	3.77
				德國				21,034	Extra Space Storage	4,240,454	2.90
100,131	Vonovia	2,745,773	1.88	10,947	Federal Realty Investment Trust	1,129,074	0.77				
香港				118,777	Host Hotels & Resorts	2,134,423	1.46				
				188,100	Link REIT	1,458,334	1.00	43,813	Hudson Pacific Properties	589,942	0.40
				399,750	New World Development	1,306,422	0.89	87,216	Invitation Homes	3,175,535	2.17
96,200	Swire Properties	222,341	0.15	19,728	Mid-America Apartment Communities	3,329,889	2.28				
2,987,0972.04				192,246	Outfront Media	3,506,567	2.40				
日本				129,425	Physicians Realty Trust	2,192,460	1.50				
				232,300	Hulic	1,773,985	1.21	62,895	Prologis	8,004,647	5.47
				440	Invincible Investment	135,989	0.09	11,140	Public Storage	3,719,757	2.54
403	Japan Hotel REIT Investment	199,751	0.14	25,479	Regency Centers	1,575,876	1.08				
406	Kenedix Office Investment	2,105,976	1.44	51,448	Rexford Industrial Realty	3,245,854	2.22				
240	Mitsui Fudosan Logistics Park*	942,329	0.64	14,754	Ryman Hospitality Properties	1,238,598	0.85				
280	Nippon Building Fund	1,399,949	0.96	4,594	SBA Communications	1,507,108	1.03				
875	Orix JREIT*	1,207,179	0.83	28,091	Simon Property	2,921,464	2.00				
123,300	Sumitomo Realty & Development*	3,037,974	2.08	32,271	SL Green Realty*	1,433,801	0.98				
10,803,1327.39				59,540	Spirit Realty Capital	2,464,361	1.68				
新加坡				51,883	STAG Industrial	1,629,126	1.11				
				502,800	Capitaland Investment	1,327,762	0.91	23,152	Sun Communities	3,621,436	2.48
				390,442	Cromwell European Real Estate Investment Trust	804,657	0.55	81,774	UDR	3,696,185	2.53
2,132,4191.46				49,711	Ventas	2,386,128	1.63				
韓國				130,383	VICI Properties	4,322,196	2.96				
				197,077	ESR Kendall Square REIT	814,800	0.56	47,660	Welltower	3,678,399	2.51
				89,867,69661.45							
普通股（股份）總額				137,353,16493.92							
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額				137,353,16493.92							
總投資組合				137,353,16493.92							
其他淨資產				8,899,0686.08							
淨資產總額（美金）				146,252,232100.00							

* 本證券全部或部分代表借貸證券。

貝萊德世界地產證券基金（基金之配息來源可能為本金） (World Real Estate Securities Fund) 續

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
AUD	634,000	USD	436,861	Bank of America	14/10/2022	(2,073)
AUD	60,000	USD	41,696	BNY Mellon	14/10/2022	(549)
CAD	1,186,000	USD	907,888	Deutsche Bank	14/10/2022	(5,051)
CAD	243,000	USD	190,207	Morgan Stanley	14/10/2022	(5,225)
CAD	142,000	USD	109,849	Bank of America	14/10/2022	(1,752)
CHF	1,496,000	USD	1,550,383	Bank of America	14/10/2022	(17,619)
CHF	50,000	USD	53,418	Morgan Stanley	14/10/2022	(2,190)
EUR	3,091,000	USD	3,167,229	Bank of America	14/10/2022	(65,945)
EUR	206,000	USD	208,055	Deutsche Bank	14/10/2022	(1,369)
EUR	127,000	USD	128,520	Morgan Stanley	14/10/2022	(1,098)
GBP	876,000	USD	1,044,050	Deutsche Bank	14/10/2022	(26,290)
GBP	129,000	USD	158,072	Bank of America	14/10/2022	(8,196)
HKD	5,082,000	USD	648,639	BNY Mellon	14/10/2022	(571)
HKD	1,681,000	USD	214,443	Bank of America	14/10/2022	(79)
HKD	665,000	USD	84,838	Morgan Stanley	14/10/2022	(36)
ILS	1,278,000	USD	371,144	Citigroup	14/10/2022	13,223
JPY	515,025,363	USD	3,822,096	Deutsche Bank	14/10/2022	(98,498)
JPY	25,663,000	USD	188,799	BNY Mellon	14/10/2022	(3,258)
JPY	5,608,000	USD	40,818	Bank of America	14/10/2022	(272)
JPY	22,347,000	USD	168,261	Morgan Stanley	14/10/2022	(6,694)
NOK	632,000	USD	62,382	Bank of America	14/10/2022	1,130
NZD	838,000	USD	513,443	Bank of America	14/10/2022	(118)
SEK	13,376,000	USD	1,274,778	Deutsche Bank	14/10/2022	(18,665)
SEK	1,003,000	USD	98,276	Bank of America	14/10/2022	(4,086)
SEK	830,000	USD	82,898	Morgan Stanley	14/10/2022	(4,954)
SGD	5,160,000	USD	3,673,510	Bank of America	14/10/2022	20,111
USD	733,083	KRW	962,135,000	Citigroup	14/10/2022	15,731
USD	997,303	HKD	7,806,000	Morgan Stanley	14/10/2022	1,865
USD	685,796	AUD	1,007,000	Bank of America	14/10/2022	(4,791)
USD	779,324	EUR	761,000	BNY Mellon	14/10/2022	15,794
USD	3,860,558	EUR	3,773,000	Bank of America	14/10/2022	75,006
USD	1,569,070	GBP	1,307,000	Bank of America	14/10/2022	50,562
USD	226,025	GBP	188,000	Deutsche Bank	14/10/2022	7,601
USD	288,799	AUD	420,000	BNY Mellon	14/10/2022	768
USD	17,728	SEK	187,000	Morgan Stanley	14/10/2022	168
USD	240,655	JPY	32,029,000	BNY Mellon	14/10/2022	9,087

至 2022 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現減值 (美金)
美國			
249	Agree Realty	Morgan Stanley	(593)
1,861	Equinox	Morgan Stanley	(13,864)
1,951	Welltower	Morgan Stanley	(3,824)
			(18,281)
合計（美金曝險部位 - 美金 1,412,541）			(18,281)

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	1,189,056	GBP	984,000	Morgan Stanley	14/10/2022	45,818
USD	441,246	JPY	58,203,000	Morgan Stanley	14/10/2022	20,443
USD	108,596	CAD	139,000	Bank of America	14/10/2022	2,783
USD	15,441	HKD	121,000	Citigroup	14/10/2022	11
USD	1,022	EUR	1,000	Deutsche Bank	14/10/2022	18
USD	287,847	EUR	288,000	Morgan Stanley	14/10/2022	(1,112)
USD	78,522	SEK	817,000	Bank of America	14/10/2022	1,799
USD	65,763	SEK	692,000	Deutsche Bank	14/10/2022	779
USD	152,377	AUD	221,000	Morgan Stanley	14/10/2022	818
USD	88,499	GBP	75,000	Citigroup	14/10/2022	1,362
USD	69,904	AUD	101,000	Deutsche Bank	14/10/2022	639
未實現淨增值						5,025
澳幣避險股份類別						
AUD	2,386,030	USD	1,665,941	BNY Mellon	15/9/2022	(30,312)
USD	156,350	AUD	226,326	BNY Mellon	15/9/2022	1,203
未實現淨減值						(29,109)
瑞士法郎避險股份類別						
CHF	655,386	USD	686,685	BNY Mellon	15/9/2022	(16,752)
USD	58,622	CHF	56,361	BNY Mellon	15/9/2022	1,010
未實現淨減值						(15,742)
離岸人民幣避險股份類別						
CNY	4,030,833	USD	596,490	BNY Mellon	15/9/2022	(12,152)
USD	50,495	CNY	346,377	BNY Mellon	15/9/2022	283
未實現淨減值						(11,869)
港幣避險股份類別						
HKD	6,360,997	USD	811,166	BNY Mellon	15/9/2022	(466)
USD	69,112	HKD	542,116	BNY Mellon	15/9/2022	20
未實現淨減值						(446)
新加坡幣避險股份類別						
SGD	460,814	USD	334,373	BNY Mellon	15/9/2022	(4,572)
USD	32,957	SGD	45,773	BNY Mellon	15/9/2022	199
未實現淨減值						(4,373)
未實現淨減值總額 (美金曝險部位 - 美金 34,990,976)						(56,514)

至 2022 年 8 月 31 日止之產業明細

		不動產投資信託	78.33
		不動產投資與服務	10.25
		通訊	1.83
		私募股權	1.62
		工程與建築	1.31
		醫療保健服務	0.58
		其他淨資產	6.08
			100.00

貝萊德世界科技基金（基金之配息來源可能為本金）
 (World Technology Fund)

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %		
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				臺灣					
基金	愛爾蘭 304,036,289 BlackRock ICS US Dollar Liquidity Fund~	304,036,289	3.46	1,511,965	Taiwan Semiconductor Manufacturing	127,609,846	1.45		
						127,609,846	1.45		
				英國					
總基金數		304,036,289	3.46	14,756,983	Alphawave IP	22,955,062	0.26		
				435,320	Atlassian	110,923,889	1.26		
				2,662,829	Wise*	15,468,090	0.18		
				149,347,041 1.70					
普通股（股份）				美國					
2,148,235	澳洲 Altium*	54,121,680	0.62	1,291,996	Activision Blizzard	101,977,244	1.16		
				165,601	Adobe	62,782,651	0.71		
				1,981,695	Advanced Micro Devices	169,910,529	1.93		
43,010	加拿大 Constellation Software	66,435,400	0.76	293,197	Airbnb	33,603,308	0.38		
				2,373,683	Alphabet	261,437,446	2.97		
				1,330,978	Amazon.com	172,827,493	1.97		
566,210	Shopify	18,492,419	0.21	377,167	Analog Devices	57,208,691	0.65		
				339,486	ANSYS	86,232,839	0.98		
				4,320,288	Apple	691,742,913	7.87		
				1,435,752	AppLovin*	35,520,505	0.40		
				574,526	Automatic Data Processing	141,557,461	1.61		
				422,408	Avalara	38,954,466	0.44		
				766,314	Block	54,147,747	0.62		
				33,900	Booking	64,816,800	0.74		
				195,545	Broadcom	98,742,403	1.12		
	中國 BYD	85,386,846	0.97	1,134,423	Cadence Design Systems	199,408,875	2.27		
				700,336	CDW	122,320,686	1.39		
				401,668	Crowdstrike	76,979,672	0.88		
	Wuxi Lead Intelligent Equipment	41,205,974	0.47	421,546	Equifax	80,287,651	0.91		
				126,592,820	1.44	239,108	Fair Isaac	110,563,539	1.26
					法國 Dassault Systemes	49,515,709	0.56	402,328	Gitlab
748,913	SOITEC*	107,702,633	1.23						
157,218,342	1.79	383,796	Intuit					167,691,986	1.91
	印度 One 97 Communications	36,480,835	0.41	359,028	Lam Research	158,255,952	1.80		
				4,647,924	Marvell Technology	221,008,786	2.51		
				709,964	Mastercard	234,628,903	2.67		
	印尼 PT Aplikasi Karya Anak Bangsa	3,525,667	0.04	71,473	MercadoLibre*	62,879,086	0.71		
				2,142,449	Microsoft	569,484,369	6.48		
				251,657	MongoDB*	84,662,448	0.96		
	愛爾蘭 Accenture	129,277,194	1.47	340,002	Monolithic Power Systems	157,451,526	1.79		
				183,875	Netflix	42,681,065	0.49		
				755,615	NVIDIA	115,677,100	1.32		
	日本 GMO Payment Gateway*	51,797,668	0.59	546,089	Okta	51,113,930	0.58		
				1,048,999	Oracle	78,465,125	0.89		
				1,015,815	PayPal	97,548,714	1.11		
	Z Holdings	1,782,821	0.02	1,000,000	Planet Labs PBC	5,540,000	0.06		
				826,341	QUALCOMM	110,019,041	1.25		
				1,800,000	Rocket Lab USA	10,296,000	0.12		
	盧森堡 Globant	95,685,807	1.09	283,533	Roku	20,085,478	0.23		
				452,351	Spotify Technology	31,257,342	0.35		
				286,712				307,032	S&P Global
				412,114	Salesforce	66,090,722	0.75		
				230,376	ServiceNow	102,367,576	1.17		
				75,354	Snowflake	14,054,275	0.16		
	荷蘭 Adyen*	76,961,295	0.88	1,288,662	Tesla	359,420,719	4.09		
				622,457	Twilio	45,209,052	0.52		
				1,337,096	Uber Technologies	39,578,042	0.45		
	ASML	197,684,021	2.25	1,072,050	Visa*	216,725,628	2.46		
				2,106,485	Warner Music*	57,675,559	0.65		
				2,181,704	Wolfspeed*	251,703,191	2.86		
	Elastic	49,803,545	0.57	244,845	Workday	40,774,038	0.46		
				640,678	NXP Semiconductors	105,961,734	1.20		
				3,019,698	STMicroelectronics	107,124,632	1.22		
				1,741,342	ZoomInfo Technologies	79,283,301	0.90		
				400,148	Zscaler*	66,572,623	0.76		
				6,323,136,517 71.91					
				普通股（股份）總額					
2,133,111	韓國 Kakao	117,057,564	1.33	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		8,642,031,133	98.29		

~ 投資關聯方基金，詳見附註 10。
 * 本證券全部或部分代表借貸證券。

貝萊德世界科技基金（基金之配息來源可能為本金）

(World Technology Fund) 續

至 2022 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
其他可轉讓證券				193,800	SambaNova Systems**	14,724,924	0.17
普 通 股（股份）	印 度	Think & Learn Pvt**	0.13	396,000	Unqork**	7,072,560	0.08
				11,920	Unqork**	212,891	0.00
				19,160	Unqork**	342,198	0.00
				10,880	Unqork**	194,317	0.00
				249,240	Unqork**	4,451,426	0.05
				29,880	Unqork**	533,657	0.01
						167,979,510	1.91
43,738	瑞 典	Klarna Bank**	0.11	普通股（股份）總額		199,546,171	2.27
				其他可轉讓證券總額		199,546,171	2.27
				總投資組合		8,841,577,304	100.56
				其他淨負債		(49,354,797)	(0.56)
				淨資產總額（美金）		8,792,222,507	100.00

** 證券依附註 2(j) 詳列之公平計價調整。

至 2022 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	43,447,127	USD	30,337,092	BNY Mellon	15/9/2022	(554,005)
USD	4,184,602	AUD	6,045,017	BNY Mellon	15/9/2022	40,739
未實現淨減值						(513,266)
巴西雷里爾避險股份類別						
BRL	1,279,285	USD	246,815	BNY Mellon	15/9/2022	(502)
USD	22,120	BRL	113,910	BNY Mellon	15/9/2022	188
未實現淨減值						(314)
離岸人民幣避險股份類別						
CNY	292,355,587	USD	43,259,277	BNY Mellon	15/9/2022	(877,304)
USD	6,025,990	CNY	41,237,395	BNY Mellon	15/9/2022	47,929
未實現淨減值						(829,375)
歐元避險股份類別						
EUR	147,783,215	USD	151,006,770	BNY Mellon	15/9/2022	(3,025,274)
USD	19,958,231	EUR	19,795,626	BNY Mellon	15/9/2022	136,285
未實現淨減值						(2,888,989)
英鎊避險股份類別						
GBP	1,699,709	USD	2,059,173	BNY Mellon	15/9/2022	(85,543)
USD	469,719	GBP	397,250	BNY Mellon	15/9/2022	8,452
未實現淨減值						(77,091)
日圓避險股份類別						
JPY	10,897,086	USD	81,056	BNY Mellon	15/9/2022	(2,463)
USD	9,908	JPY	1,355,004	BNY Mellon	15/9/2022	135
未實現淨減值						(2,328)
新加坡幣避險股份類別						
SGD	288,893,116	USD	209,643,436	BNY Mellon	15/9/2022	(2,883,796)
USD	27,318,106	SGD	37,958,504	BNY Mellon	15/9/2022	151,372
未實現淨減值						(2,732,424)
未實現淨減值總額 (美金曝險部位 - 美金 486,662,767)						(7,043,787)

至 2022 年 8 月 31 日止之產業明細

軟體	25.53
半導體	23.57
網際網路	13.95
電腦	12.07
商業服務	7.15
多元化金融服務	5.13
汽車製造商	5.06
投資基金	3.46
應用軟體	1.60
娛樂	0.65
電子產品	0.62
電子零件及設備	0.47
軟體與服務	0.41
教育服務	0.25
系統軟體	0.17
替代運送商	0.14
航空/國防	0.12
資料處理及外包服務	0.11
通訊	0.06
零售業	0.04
其他淨負債	(0.56)
	100.00

財務報表附註事項

1. 組織

本公司為一家股份有限公司 (société anonyme)，係依據盧森堡大公國法律所成立之開放式可變資本投資公司 (société d'investissement à capital variable)。本公司已獲盧森堡金融業監管委員會 (Commission de Surveillance du Secteur Financier) (下稱「盧森堡金監會」) 根據西元 (下同) 2010 年 12 月 17 日法例 (經不時修訂) 第 I 部分條文規定的可轉讓證券集合投資計劃 (下稱「UCITS」)，並根據該法例受監管。

本公司為傘型結構公司，由責任明確劃分的獨立成分基金組成。各成分基金的責任明確劃分，且本公司整體上無須為各成分基金之債務向第三方負責。各成分基金由獨立的投資組合組成，投資組合按照適用於該投資基金的投資目標維持和進行投資。

截至 2022 年 8 月 31 日，本公司發行 99 檔子基金的股份 (以下簡稱一檔「基金」)，統稱為「基金」。詳如附錄 I 所述，個別基金均為獨立的資產池，以其基金股份為代表劃分股份類別，詳情請參見附錄 I。

各類股份類別於本公司享有相同的權利，惟其特徵與收費結構互異，更詳細的說明請參閱本公司之公開說明書。

今年重大事件

本公司發佈更新版公開說明書，自 2021 年 9 月 16 日起生效。

2021 年 9 月 16 日起，貝萊德美國政府房貸債券基金之英文名稱由 US Government Mortgage Fund 變更為 US Government Mortgage Impact Fund。

公開說明書補充內容自 2021 年 11 月 23 日發佈並生效。

公開說明書補充內容自 2021 年 12 月 15 日發佈並生效。

本公司發佈更新版公開說明書，自 2022 年 1 月 27 日起生效。

Davina Saint 被任命為本公司董事會成員，自 2022 年 4 月 11 日起生效。

自 2022 年 5 月 13 日起，Ursula Marchioni 辭任本公司之董事會職務。

本公司發佈更新版公開說明書，自 2022 年 6 月 29 日起生效。

自 2022 年 7 月 20 日起，貝萊德印度基金終止透過本公司之全資子公司 BlackRock India Equities (Mauritius) Limited (下稱「子公司」) 進行投資。本項變更分階段實施，旨在盡量減少對貝萊德印度基金的任何不利稅務影響，同時保障貝萊德印度基金投資者的利益。本項變更不會導致貝萊德印度基金偏離其投資目標。

自 2022 年 7 月 31 日起，Barry O'Dwyer 辭任本公司之董事會職務。

本公司發佈更新版公開說明書，自 2022 年 8 月 30 日起生效。

自 2022 年 8 月 30 日起，貝萊德美國特別時機基金更名為貝萊德美國中型企業價值基金 (原名「貝萊德美國特別時機基金」)。

考量因俄羅斯與烏克蘭衝突而引發的地緣政治緊張局勢，董事會與投資顧問持續根據基金之投資目標監控投資績效。基金持續營

運及公佈資產淨值，惟貝萊德新興歐洲基金 (就本段中其餘部分而言，簡稱為「該基金」) 除外。由於該基金對俄羅斯的重大投資曝險，其交易條件受到重大影響。因此，根據公開說明書中就該基金之酌情決定權，在另行通知之前，自 2022 年 3 月 1 日起，暫時停止該基金所有股份類別之申購、贖回及轉換及資產淨值計算，而董事會認為此舉符合該基金及其投資者之利益。2022 年 3 月 3 日，董事會決定進一步大幅減計該基金持有的俄羅斯證券價值。2022 年 3 月 9 日，管理公司董事會於該基金之評價、申購及贖回暫停同時，額外特別決定豁免收取該基金之管理費及與該基金有關的年度服務費 (自 2022 年 3 月 1 日起生效)，直到透過貝萊德網站進一步通知為止。年報揭露的資產淨值為截至 2022 年 8 月 31 日該基金之指示性資產淨值。在財務報表發布之日，董事會目前沒有關閉基金的計劃，因為部分復甦可能會對股東有利。因此，董事會決定在持續經營為基礎上編制這些財務報表。

某些金融市場已出現衰退主要是由於俄羅斯與烏克蘭衝突而引發的地緣政治緊張局勢，以及後續之制裁、法規監管及其他危害俄羅斯證券正常交易的措施等影響。董事會與投資顧問持續根據基金之投資目標監控投資績效，基金仍會繼續公佈營運與資產淨值，惟貝萊德新興歐洲基金除外。

2. 重要會計政策摘要

本公司的財務報表是在繼續經營的基礎上編制的，但貝萊德亞太股票收益基金除外，該基金是在非繼續經營的基礎上編制的，因為董事決定在年末後終止該基金 (見附註 19)。財務報表乃根據盧森堡當局就盧森堡投資公司編製財務報表所規定的相關法律及法規要求而編製，包括下列主要會計政策：

(a) 投資及其他資產的估價

本公司的投資及其他資產按如下方法估價：

- ▶ 允許於正式交易所上市或於其他受規管市場交易的可轉換證券價值按在計價日可獲得的最新市場價釐定。對於在估價時間後收市的市場買賣的證券，可用的最後所知價格為截至當時或其他時間的價格。倘該等證券或其他資產在一個以上的證券交易所或受規管市場掛牌或買賣，董事會可酌情選擇其中一個證券交易所或受規管市場作上述用途。例如，倘計算某些基金的資產淨值時相關證券市場已停止買賣，或當地政府選擇就國外投資徵收財務或交易費用，則可能會導致證券價值出現差異。因此，董事會已實施公平定價措施，以估計該等投資的公平價值。該等證券及衍生產品應按其可能實現的價值估價，由符合資格人士 (董事) 確定。由於公平定價的確認過程中，存在內在不明朗因素，倘證券存在於可供買賣之市場，估計價值可能會極大不同於所被採用之價值，亦可能不同於最終恢復的價值；
- ▶ 無報價證券或未於任何證交所或其他監管市場交易或買賣之證券 (含閉鎖型投資基金之證券)，以及於此類其他市場報價或非報價但無可用評價之證券，亦或董事認為報價，無公允市值之代表性者，其價值應由董事根據預期之處分或取得價格審慎誠信決定。
- ▶ 固定收益證券未在證交所掛牌或在其他監管市場進行交易者，係按取自一或多家交易商或定價服務業者之最後可用中間價格或約當收益予以評價。店頭市場交易之證券係按最後可用買方出價予以評價。證券於一家以上證交所進行交易者，該證券之評價係採用管理公司董事會指定或指示為主要市場之證交所。

財務報表附註事項 續

投資組合證券同時於店頭市場及證交所進行交易者，評價係採用最大型且最具代表性的市場。

- ▶ 證券借貸：證券係依據貸款代理人指示交付第三方證券經紀人處理，並繼續以本基金投資組合一部分進行估價；
- ▶ 貨幣市場工具可按名目價值加計任何應計利息或按逼近其公允市值的攤銷成本予以評價；
- ▶ 貝萊德美元儲備基金所持有之貨幣市場工具係逐日結算予以評價。不能使用按市價計算時，資產係透過按模型計價進行保守估價；
- ▶ 定期存款按攤餘成本估價，約等於其公允市場價值；
- ▶ 現金、存款、應付即期票據及其他債務和預付費用，除非不可取得，否則係按其面額評價；
- ▶ 資產，尤其是應收利息與股利、投資出售應收款及基金股份中購應收款所包含的資產按面值估算，除非有跡象表明不能得悉有關面值者除外；
- ▶ 負債，尤其是應付費用、應付收入分配、投資購買應付款及基金股份贖回應付款等負債按面值估算。

處置投資的已實現收益和損失採用平均成本法計算，並反映於營業報表和淨資產變動中。

(b) 投資收益/開支

本公司以下列基礎替旗下投資之所得入帳：

- ▶ 利息收入按日計算，包括按直線法計算的溢價攤銷及折價增值；
- ▶ 銀行利息、定期存款、集體投資計畫收益及貨幣市場存款收益按權責發生制確認；
- ▶ 股息收入於除息日累計，並顯示其預扣所得稅淨額；
- ▶ 證券借貸收益按應計基準確認；
- ▶ 債券一旦被認定為違約時，該違約證券的利息即停止累計。確認相關各方違約時，該項收入即告註銷；
- ▶ 預扣稅的退還以現金收入為基礎；
- ▶ 投資組合內任何永久債券說明中提到的日期亦即該債券下次可購回日期；而投資組合中說明項下方揭露的利率亦即期間終止時適用的利率，僅供參考用，因為這類債券都必須承擔利率變動的風險。

所持有負有效利率資產之相關負收益費用係每日孳長，並於標的工具壽命期間認列於營運報告及淨資產變動表。

(c) 衍生性金融商品

本年度內，基金訂立了多個遠期外匯及期貨合約。開放型遠期外匯及期貨合約價值按評價基準日的平倉成本衡量。該等未結算合約產生的盈利／損失計入未實現增值／（減值），於淨資產報表下的資產或負債（如適用）內呈列。

基金可賣出備兌申購期權及出售期權，以及購入申購期權及出售期權。基金亦可投資價差期權與合成封頂期權。價差選期權是一種從二或多種資產的價差衍生價值的選擇權。合成封頂期權為一份雙方合約，提供買方利率上限或支付利息「封頂」。按參考指標利率超過履約利率的正值差額，利率上限本身提供定期付款。當本基金賣出及／或購入申購期權及交換期權時，本基金收或付的附加費用金額會反映成負債或資產。賣出期權的負債與買入選擇的資產，後續會逐日結算以反映期權的當前價值。董事會同意按中間價格或結算價格而非最後成交價對交易所買賣期權進行估價，因為該方法最能反映期權的估計變現價值。未列出的期權根據來自第三方定價機關的每日價格進行估價。若以行使期權的方式出售證券，收取（或支付）的權利金中將抵減（或加入）已售出證券價值。期權到期（或基金進行平倉交易），基金將按收取或支付的權利金（或按平倉交易的成本超出收取或支付的權利金的收益或虧損）實現期權的收益或虧損。

截至 2022 年 8 月 31 日，基金已簽訂差價合約 (CFD)。差價合約允許投資人持有可持有變動保證金的合成多頭或空頭部位。有別於股票，差價合約會讓買方可能負擔遠超過他們所支付之保證金的金額。所訂立的 CFD 部位須按先前議定的高於或低於適用基準的比率支付每日融資費用。CFD 部位需依先前高於或低於適用基準的商定費率，支付每日財務費用。相關股利收入或開銷揭露於營業報表和淨資產變動表的扣繳稅淨額。

CFD 的市場價值取決於已交易或准入交易的相關證券或資產的最後所知交易價格。估價後於收盤市場交易的標的證券可使用截至此時或其他時間為止，最後的已知價格。市值變動幅度（若有）記為營業報表和淨資產變動項目中未實現的升值／（貶值）淨項變化。差價合約到期或終止時，已實現淨損益列於營業報表和淨資產變動項目。

CFD 的銷售收益與虧損係以先進先出法（「FIFO」）之成本基礎決定。

基金已簽訂交換協議，以一項工具產生的報酬交換另一項投資產生的報酬。信用違約交換是支付保障的賣家一連串的保證金，交換信用事件（協議預先約定）的或有款項。如可能，交換契約會根據第三方定價代理業者的每日價格逐日結算，且會向實際造市者驗證。如此項報價無法取得，交換契約會根據造市者每日報價定價。兩種情況下，報價變動記錄為營業報表和淨資產變動項目中未實現的升值或貶值淨項變化。交換契約到期或終止時，已實現淨損益列於營業報表和淨資產變動項目。

本年度內，基金已簽訂了互換期權交易。購買者有權但無義務在約定期間內以預訂利率簽訂利率交換契約。交換選擇權買家支付權利金給賣方取得權利。賣出的交換選擇權賦予購買者以支付浮動利率收取固定款項的權利。買入的交換選擇權賦予購買者以支付固定利率交換收取浮動利率金流的權利。當基金賣出／購買交換選擇權，淨資產變動表上會將基金所收取／支付權利金的等值金額記為負債或資產。

本年度內，部分基金購入了多個股權連結商品。按照約定日期以相關股票的市場價格向經紀人支付本金，作為固定息票支付或支付的回報。到期時，基金將收取本金加上（達到協議達成的上限）或減去任何相關股票的價值變動。

將予宣佈證券（To Be Announced Securities）（以下簡稱「TBA」）涉及到美國政府資助機構發行的不動產抵押貸款證券。這些機構通常匯集抵押貸款並出售所創建資金池的權

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益。TBA 涉及跟這些機構買賣供未來結算但尚未確定利率或到期日的資金池。TBA 於投資組合內單獨揭露。

在被視為適當的情況下，基金可選擇於交割前出售購入承諾。基金須待合約之結算日方可收取出售 TBA 所得之收益。在 TBA 的銷售承諾未履行之期間，基金將持有等值之可交付證券或持有作抵銷用的 TBA 購買承諾（可於銷售承諾日當日或之前交付）以作為交易之保護。若雙方對同一 TBA 合約有抵銷交易，這些交易將被結算。結算日時賣方提前兩天交付指定證券，並於交易日收取現金。實務上，大部分 TBA 交易最後不會帶來實際 MBS 的轉移。賣方將於到期日前平倉或轉倉未完成的交易，而非親自結算。

倘以購入作抵銷用的 TBA 承購書履行將予宣佈證券的銷售承諾，則不論相關證券有否任何未實現損益，基金將因該承諾導致變現盈利或虧損。倘基金按承諾書交付證券，則基金可從銷售證券中實現損益，盈虧數額按照訂立承諾當日所定的單位價格計算。

截至 2022 年 8 月 31 日，基金持有未履行的 TBA，並於淨資產報表內列入投資出售應收款及投資購入應付款。

TBA 的市場價值列於淨資產報表中。未實現增值或貶值以及 TBA 銷售的已實現增值或貶值的淨變化列於營運報告及淨資產變動表。

(d) 外匯

以各基金計值貨幣以外的貨幣計值的投資成本已按照購買時的官方匯率進行換算。以各基金計值貨幣以外的貨幣計值的投資及其他資產已按照 2022 年 8 月 31 日基金於盧森堡估價時的現行匯率換算。

(e) 綜合財務報告

各別基金帳戶依其基金的貨幣為主表示。

本公司的綜合數據係以美元表示，並包含不同基金的財務報表總額。就淨資產報表而言，按照 2022 年 8 月 31 日基金於盧森堡估價時的現行匯率為：

貨幣	EUR	GBP	JPY	CHF	CNH
USD	0.9996	0.8614	138.8050	0.9794	6.8990

就營運報告及淨資產變動表而言，匯率為這一年內的平均匯率：

貨幣	EUR	GBP	JPY	CHF	CNH
USD	0.9113	0.7708	121.7482	0.9398	6.5104

這些數字僅供資訊參考之用，並取到小數第四位。在財務報表，匯率取到小數第九位。

營業報表及淨資產變動表的綜合數據均以全年內的平均交易匯率計算。結果得到的外匯調整數 (7,100,084,238) 美元代表 2021 年 8 月 31 日至 2022 年 8 月 31 日之間的匯率變動。此為名目上的金額，對個別基金的淨資產並無影響。

(f) 匯率

於 2022 年 8 月 31 日，換算以非基金基礎貨幣計值的投資、其他資產及其他負債時使用如下述匯率。

貨幣	GBP	USD	EUR	JPY	CHF	CNH
AED	0.2345	0.2723	0.2721	37.7907	0.2666	1.8783
ARS	0.0062	0.0072	0.0072	1.0006	0.0071	0.0497
AUD	0.5904	0.6854	0.6851	95.1304	0.6712	4.7282
BRL	0.1664	0.1932	0.1931	26.8151	0.1892	1.3328
CAD	0.6560	0.7615	0.7611	105.6948	0.7458	5.2533
CHF	0.8796	1.0211	1.0206	141.7291	1.0000	7.0443
CLP	0.0010	0.0011	0.0011	0.1543	0.0011	0.0077
CNH	0.1249	0.1449	0.1449	20.1197	0.1420	1.0000
CNY	0.1250	0.1451	0.1450	20.1343	0.1421	1.0007
COP	0.0002	0.0002	0.0002	0.0313	0.0002	0.0016
CZK	0.0351	0.0408	0.0408	5.6625	0.0400	0.2814
DKK	0.1159	0.1345	0.1345	18.6713	0.1317	0.9280
EGP	0.0448	0.0520	0.0520	7.2181	0.0509	0.3588
EUR	0.8618	1.0004	1.0000	138.8648	0.9798	6.9019
GBP	1.0000	1.1608	1.1604	161.1318	1.1369	8.0086
GHS	0.0857	0.0995	0.0995	13.8114	0.0974	0.6865
HKD	0.1098	0.1274	0.1274	17.6853	0.1248	0.8790
HUF	0.0021	0.0025	0.0025	0.3443	0.0024	0.0171
IDR	0.0001	0.0001	0.0001	0.0094	0.0001	0.0005
ILS	0.2585	0.3001	0.3000	41.6582	0.2939	2.0705
INR	0.0108	0.0126	0.0126	1.7469	0.0123	0.0868
ISK	0.0061	0.0071	0.0071	0.9812	0.0069	0.0488
JPY	0.0062	0.0072	0.0072	1.0000	0.0071	0.0497
KES	0.0072	0.0083	0.0083	1.1548	0.0081	0.0574
KRW	0.0006	0.0007	0.0007	0.1038	0.0007	0.0052
KWD	2.7941	3.2435	3.2421	450.2146	3.1766	22.3768
KZT	0.0018	0.0021	0.0021	0.2935	0.0021	0.0146
LKR	0.0024	0.0028	0.0028	0.3856	0.0027	0.0192
MXN	0.0427	0.0496	0.0496	6.8852	0.0486	0.3422
MXV	0.3193	0.3706	0.3705	51.4427	0.3630	2.5568
MYR	0.1925	0.2234	0.2233	31.0146	0.2188	1.5415
NGN	0.0020	0.0023	0.0023	0.3237	0.0023	0.0161
NOK	0.0865	0.1004	0.1004	13.9387	0.0983	0.6928
NZD	0.5278	0.6127	0.6124	85.0389	0.6000	4.2266
PEN	0.2257	0.2620	0.2619	36.3667	0.2566	1.8075
PHP	0.0153	0.0178	0.0178	2.4718	0.0174	0.1229
PLN	0.1823	0.2117	0.2116	29.3806	0.2073	1.4603
QAR	0.2365	0.2746	0.2745	38.1152	0.2689	1.8944
RON	0.1775	0.2060	0.2059	28.5991	0.2018	1.4214
RUB	0.0142	0.0165	0.0165	2.2915	0.0162	0.1139
SAR	0.2292	0.2660	0.2659	36.9263	0.2605	1.8353
SEK	0.0807	0.0937	0.0937	13.0083	0.0918	0.6465
SGD	0.6165	0.7156	0.7153	99.3353	0.7009	4.9372
THB	0.0236	0.0274	0.0274	3.8068	0.0269	0.1892
TRY	0.0474	0.0550	0.0550	7.6329	0.0539	0.3794
TWD	0.0283	0.0329	0.0328	4.5603	0.0322	0.2267
UAH	0.0233	0.0271	0.0271	3.7609	0.0265	0.1869
USD	0.8614	1.0000	0.9996	138.805	0.9794	6.8990
UYU	0.0212	0.0246	0.0245	3.4084	0.0240	0.1694
VND	0.0000	0.0000	0.0000	0.0059	0.0000	0.0003
ZAR	0.0505	0.0586	0.0586	8.1363	0.0574	0.4044
ZMW	0.0543	0.0630	0.0630	8.7419	0.0617	0.4345

人民幣受外匯限制影響，並非可自由匯兌的貨幣。貝萊德中國債券基金使用之匯率為離岸人民幣（「CNH」）匯率，而非境內人民幣（「CNY」）。因為某些因素，離岸人民幣（「CNH」）的

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價值或許會因某些因素影響而可能與境內人民幣（「CNY」）的價值有所不同，甚至大相逕庭；這些因素包含但不限於：中國政府不時施行的外匯管制政策與資金匯回限制，以及其他外部市場力量。CNH 與 CNY 之間的任何價值偏離，都可能會讓投資人受到不利影響。

(g) 稀釋

董事會可調整某一基金的資產淨值（「資產淨值」），以減低該基金的「稀釋」作用。由於交易與保管費用、稅金與關稅、市場波動以及任何資產買賣價格差價等因素，購買基金資產的實際購買費用或銷售費用會與基金預估的資產價值不同，此時會發生稀釋情況。稀釋或會對基金的價值造成不利影響，並因此影響股東。調整每股資產淨值可減低或防止此稀釋作用，並保障現有股東免受稀釋影響。在基金所有的類型中，若任一交易日股份總交易價值的淨增加額或淨減少額超過董事為基金設定的門檻一項或一項以上，董事可能調整基金的資產淨值。在任一交易日中，基金資產淨值可能調整的金額與該基金預期的市場交易費用有關。該情況下，可能會調整相關基金的資產淨值，金額不超過資產淨值的 1.50%，若為固定收益基金則不超過資產淨值的 3%。在特殊情況話，董事可能為股東利益而決定增加上述的浮動因子上限，並告知投資者。當淨移動造成基金所有股份價值增加時，將增加本調整；當淨移動造成基金所有股份價值減少時，將扣除本調整。因特定股票市場與管轄單位可能對買賣方採用不同的收費結構，淨申購(流入)與淨贖回(流出)的調整結果可能不同，尤其是有關關稅與稅金的部分。另外，董事可能也同意納入特殊的財政收費調整項。特殊的財政收費可能因市場而不同，目前預期不超過資產淨值 2.5%。若基金主要投資於特定的資產類型，如政府公債或貨幣市場債券，董事可能決定不適用本調整。

依據公開說明書附錄乙之第 17.3 條，截至 2022 年 8 月 31 日，對貝萊德英國基金採取了稀釋調整。截至 2022 年 8 月 31 日止年度，除了貝萊德環球資產配置基金、貝萊德環球政府債券基金和貝萊德美元儲備基金以外，所有基金均經稀釋調整。

已公佈／交易的每股資產淨值揭露於三年期資產淨值摘要中，且可能包括稀釋調整。該調整未於淨資產報表或營運報告及淨資產變動表內確認。

(h) 交易成本

交易成本是增量成本，直接歸屬於證券收購、發行或出售。如果實體未進行證券收購、發行或出售行為，則不會產生增量成本。初步確認證券時，乃按其市場價值加收購或發行該證券直接應佔的交易成本予以衡量。

證券買賣的交易成本，於各基金的營運報告及淨資產變動表內列入已實現盈利／（損失）或未實現增值／（減值）淨變化。保管交易費用於基金的營運報告及淨資產變動表內列入保管人費用，並揭露於附註 17。

(i) 其他交易的外幣

其他交易之外國貨幣與已實現及未實現的現金餘額及即期合約增值或貶值有關。

(j) 公平計價

如果在任何情況下，上述方法無法確定某一特定價值，或者本公司董事會認為某種其他計價方法更準確地反映有關證券或其他資產為有關目的的公平價值，則該等證券或資產的計值方法將由本公司董

事會酌情決定。可能導致證券價值的差異的情況，例如：在基本市場關閉時計算某些基金的資產淨值，或政府選擇對外國投資徵收財政或交易費用時。本公司董事會可設定具體的門檻，如果超過，則應用特定指數調整，將這些證券價值調整為其公平計價。

公平價值證券會在投資組合中標示「**」。

截至 2022 年 8 月 31 日，該等公平計價調整如下表：

基金	貨幣	公平價值證券市場價值	淨資產 %
貝萊德亞洲巨龍基金 ^o	USD	-	0.00
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金） ^o	USD	-	0.00
貝萊德新興歐洲基金 ⁽¹⁾	EUR	29,829	0.01
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金） ^o	USD	-	0.00
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	USD	614	0.00
貝萊德新興市場基金	USD	11,165,266	0.50
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金） ^o	EUR	-	0.00
貝萊德環球資產配置基金	USD	390,966,592	2.60
貝萊德環球企業債券基金（基金之配息來源可能為本金）	USD	1,756	0.00
貝萊德環球動力股票基金	USD	12,914,181	2.85
貝萊德環球政府債券基金	USD	1,071,781	0.13
貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」）	USD	2,353,196	0.14
貝萊德拉丁美洲基金 ^o	USD	-	0.00
貝萊德營養科學基金	USD	1	0.00
貝萊德永續能源基金（基金之配息來源可能為本金） ^o	USD	-	0.00
貝萊德智慧數據環球小型企業基金	USD	7,087	0.00
貝萊德英國基金 ^o	GBP	-	0.00
貝萊德美元優質債券基金	USD	564,180	0.10
貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」）	USD	5,964,489	0.24
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	USD	899,396	0.08
貝萊德世界能源基金（基金之配息來源可能為本金）	USD	1,118	0.00
貝萊德世界金融基金（基金之配息來源可能為本金）	USD	2,796	0.00
貝萊德世界黃金基金（基金之配息來源可能為本金）	USD	53,407	0.00
貝萊德世界礦業基金（基金之配息來源可能為本金）	USD	17,808,528	0.33
貝萊德世界科技基金（基金之配息來源可能為本金）	USD	199,546,171	2.27

^o 基金持有市場價值為零之公平價值證券

⁽¹⁾ 基金暫停，詳情請見附註 1。

(k) 特殊目的收購公司的承擔

特殊目的收購公司（「SPACs」）是無商業運作的公司，旨在透過 SPAC 初始公開發售的收益併購公司。本基金可與 SPAC 訂立承擔，以進行對公開股票（「PIPE」）交易私募投資，並在 SPAC 完成合併或收購時完成承諾。透過 PIPE 交易購入的證券，在提交股份登記及申報生效前，將受到交易限制並被視為不具有流動性。

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未付 SPAC PIPE 承擔按市價計值，而由此等承擔產生的任何損益將計入淨資產變動表中的「未付 SPAC PIPE 承諾的未實現增值（折舊）」，並在營業報表及淨資產變動表中「未付 SPAC PIPE 承擔未實現增值（折舊）變動淨額」列報。2022 年 8 月 31 日前，本基金未作出任何此類承擔。

3. 管理公司

BlackRock (Luxembourg) S.A. 已獲本公司委任為管理公司。管理公司是一家盧森堡股份有限公司，按照於 2010 年法令第 15 章獲認可擔任基金管理機構。

本公司已和管理顧問公司簽訂管理公司協議。根據此協議，管理公司受託處理本公司的日常管理工作，包括負責直接或以指派形式履行有關本公司投資管理、行政及基金的市場推廣的一切營運職能。

經與本公司協定後，管理公司已決定轉授其某些職能，本公司之公開說明書內將有進一步說明。

BlackRock (Luxembourg) S.A. 為 BlackRock Group 的百分之百持有之子公司，受「盧森堡金監會」監管。

4. 管理費

本年度內，本公司向管理公司 BlackRock (Luxembourg) S.A. 支付了管理費。

本公司將按公開說明書附錄戊所示的年度費率支付管理費。管理費介於 0.00% 至 1.75%，費率依投資人購買之基金及股份類別而異。這些費用會每日累計，以相關基金的 NAV 為根據（當適用時，反映相關基金對 NAV 的任何調整，如公開說明書附錄乙 17.3 段落中所陳述）並且每月支付。特定的費用與支出為以管理費項目支付，包含投資顧問費。J 類與 X 類股份不收取管理費。關於 SR 類股份，將收取單一費用（包括管理費和年度服務費），其中構成了持續收費數據的一部分。

在某些情況下，為協助達到儲備基金（貝萊德美元儲備基金）的投資目標，包括在市場情況導致基金相關投資的收益率下降的情況時，管理公司有權在任何特定的日期或數日內決定放棄獲取其全部管理費用的權利。管理公司可在不影響其有權收取未來任何日期產生的全部管理費的權利前提下酌情決定之。

管理費用減免與管理費分開列於營運報告及淨資產變動表。於本年內，貝萊德美元儲備基金的管理費獲予減免。

本年度內，以下基金就投資貝萊德經營的目標基金相關的管理費進行退費：

貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）、貝萊德歐元優質債券基金、貝萊德環球資產配置基金、貝萊德環球政府債券基金、貝萊德全球通膨連結債券基金、貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」）（基金之配息來源可能為本金）、貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」）（基金之配息來源可能為本金）。

於 2022 年 8 月 31 日應付的管理費於淨資產報表內計入其他負債。

5. 分銷費

本公司支付的期間分銷費載於公開說明書的附錄戊。分銷費介於 0.00% 至 1.25%。A、D、I、J、S、X 及 Z 類股份毋須支付分銷費。C 類股份毋須為貝萊德美元儲備基金支付分銷費。這些費用會每日累計，以相關基金的 NAV 為根據（當適用時，反映相關基金對 NAV 的任何調整，如公開說明書附錄乙 17.3 段落中所陳述）並且每月支付。

本公司支付的分銷費詳細計入營運報告及淨資產報表。於 2022 年 8 月 31 日應付的分銷費於淨資產報表內計入其他負債。

6. 年度服務費

本公司向管理公司支付年度服務費。

年度服務費多寡可能依管理公司同意，由董事會酌情決定而有所差異，並將以不同的費率適用於本公司發佈的各種基金和各類股。惟董事會與管理公司之間已達成協議，目前已付的年度服務費每年不得超過 0.25 %。這些費用會每日累計，以相關股份類別的 NAV 為根據（當適用時，反映相關基金對 NAV 的任何調整，如公開說明書附錄乙 17.3 段落中所陳述）並且每月支付。

董事會與管理公司釐定年度服務費比率時，會確保各基金的持續性開支與基金投資者可於市場內取得的類似投資產品比較時仍具競爭力，並會考慮多項準則，如各基金的市場類別及該基金相對同類群體的表現。

持續性開支的計算係根據各股份類別的總費用（不包含銀行利息、交易費用與金融資產的負利率費用，包含年度服務費補貼）除以各股份類別的平均淨資產，以百分比表示。

貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）、貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）、貝萊德全球通膨連結債券基金、貝萊德營養科學基金、貝萊德美元優質債券基金等，持續收取費用，上限為與營運報告及淨資產變動表內年度服務費互抵的增量。

管理公司所使用的年度服務費係為滿足所有由本公司所產生的所有固定與變動營運及行政成本與費用，而排除項目為存託費、分銷費、證券借貸費、任何因借貸所產生的費用（包含為避免借貸者疑慮所收取的任何承諾費）、任何歐盟（「EU」）及非歐盟預扣所得稅相關的任何費用（加上因此產生的任何稅額或利息），以及投資或公司層級的任何稅額。

本公司會支付與歐盟預扣所得稅相關的任何專業費用。與預扣所得稅相關的任何費用將按照公平合理的方式分配予相關子基金。由於本公司迄今對歐盟預扣所得稅（已由本公司支付）的處理績效良好，因此任何歐盟境外預扣所得稅退款有關的任何費用不再從年度服務費支付，而是由本公司支付，並且按照公平合理的方式分配予相關基金。

年度服務費也用於支付 Ernst & Young S.A. 的查核及投資人報表相關服務與其他稅務合規事項的費用。2022 年 8 月 31 日止年度的費用為 758,900 歐元。

這些營運和行政費用包括本公司或代表本公司不時產生的所有第三方開銷及其他可收回成本，包括但不限於基金會計費用、轉讓代理費（包括子轉讓過戶代理及相關平台交易費）、各項專業成本如諮詢、法律、稅務諮詢和查核費、董事費、差旅開支、合理的自付費、印刷、出版、翻譯和股東報告相關的所有其他成本、依規分案備查和授權費、通匯與其他銀行費用、軟體支持維護

財務報表附註事項 續

費、投資人服務團隊的營運成本開銷及貝萊德集團旗下各公司提供的其他全球管理服務費等。

管理公司會承擔確保基金之持續收費仍具競爭力的財務風險。管理公司有權保留任何超過本公司任何期間內實際導致開銷金額的實收年度服務費。本公司於任何期間產生之成本及開銷如超過支付予管理公司年度服務費的金額，應由管理公司或貝萊德集團旗下其他公司承擔。

非貝萊德集團員工之董事會獲得相應的薪酬，作為其執行職務之酬勞。非貝萊德集團員工之公司董事的年薪（含稅）為 55,000 歐元至 60,000 歐元。隸屬貝萊德集團員工的董事無權收取董事費。

某些司法管轄區適用的租稅也直接從基金扣減（見備註 8）。

年度服務費於營運報告及淨資產變動表中揭露。

於 2022 年 8 月 31 日，應付的年度服務費於淨資產報表內計入其他負債。

7. 保管人及保管費用

本年度內，本公司的保管人是 Bank of New York Mellon SA / NV, Luxembourg Branch。保管人根據證券的價值收取逐日累計的年費，並加收如公開說明書所揭露的交易費用。兩類費用的費率會根據投資的國家，以及在某些情況會根據資產類別而變動。債券與已開發股市的投資落在收費範圍的低端，某些新興或開發中市場的投資則落在高端。故每檔基金的保管成本會視其於某時刻的資產配置而定。

保管費直接從基金扣除。於 2022 年 8 月 31 日，應付的保管人費用於淨資產報表內計入其他負債。

8. 稅項

盧森堡

根據現行之盧森堡法律與辦法，本公司毋須繳納任何盧森堡收益或資本增值稅，公司發放之股利亦無須繳納任何盧森堡預扣稅款。然而，本公司須於季度完結時就其資產淨值按年率 0.05%（儲備基金、I 類、J 類及 X 類股份按年率 0.01%）繳付盧森堡稅項。發行股份在盧森堡毋須繳交任何印花稅或其他稅項。至 2022 年 8 月 31 日止年度，已繳納盧森堡稅項 66,112,516 美元。

比利時

本公司根據有關金融市場的 2012 年 8 月 3 日法律第 154 條向比利時金融服務與市場管理局 (Belgium Financial Services and Markets Authority) 登記註冊。於截至上一年的 12 月 31 日止，在比利時登記公開配售的基金就其透過比利時中間人配售的資產淨值單位繳納 0.0925% 的年度稅項。至 2022 年 8 月 31 日止年度，已繳納比利時稅項 5,830,096 美元。

英國

申報基金

英國申報基金稅制適用於本公司。根據英國申報基金稅制，英國申報基金投資者須按彼等所持基金佔英國申報基金收入的比例課稅（無論有否配息），但出售彼等所持基金的任何收益均須繳納資本增值稅。最新英國申報基金清單請至 <https://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds>。

其他交易稅項

其他司法權區可能就本基金持有的特定資產強制徵收稅項，如金融交易稅（“FTT”），或其他交易稅（例如英國印花稅、法國 FTT）。

預扣稅款

本公司投資標的收取的資本利得、股息和利息得依原始國規定核算預扣稅賦，因本公司免徵所得稅，因此通常無法收回預扣稅款。然而，最新的歐盟判例法可能會減少此等無法收回的歐盟國家徵稅款額。投資人應根據所屬國家的公民身份、居住地或住所法律，自行了解並酌情諮詢專業顧問關於申購、買入、持有、贖回、轉換或出售股份可能產生的稅務後果。投資者應注意，其稅項之等級、基礎與補助可能改變。預扣稅款的可能性將進一步在公開說明書中說明。

9. 投資顧問

管理公司 BlackRock (Luxembourg) S.A. 已將其投資管理職能委託給以下投資顧問（「投資顧問」）：BlackRock Financial Management, Inc. (US) (BFM)、BlackRock Investment Management, LLC (US) (BIMLLC)、BlackRock Investment Management (UK) Limited (BIMUK)、BlackRock (Singapore) Limited (BSL)，見公開說明書說明。

所有投資顧問係由 BlackRock (Luxembourg) S.A. 直接任命。所有次投資顧問係由各該投資顧問指派。一些投資顧問隨後將某些功能轉授予 BlackRock Japan Co. Limited (BLKJap)、BlackRock Asset Management North Asia Limited (BAMNA) 及 BlackRock Investment Management (Australia) Limited (BLKAus)。

基金	投資顧問	次投資顧問
貝萊德亞太股票收益基金 （基金之配息來源可能為本金）	BIMUK	BAMNA
貝萊德亞洲巨龍基金	BIMUK	BAMNA
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	BIMUK, BSL	BAMNA
貝萊德中國基金	BIMUK	BAMNA
貝萊德歐洲靈活股票基金	BIMUK	—
貝萊德新興歐洲基金 ⁽¹⁾	BIMUK	—
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）	BIMUK, BSL, BFM	—
貝萊德新興市場股票收益基金 （基金之配息來源可能為本金）	BIMUK, BIMLLC	BAMNA
貝萊德新興市場基金	BIMUK, BIMLLC	BAMNA
貝萊德新興市場當地債券基金 （基金有相當比重投資於非投資等級之高風險債券）	BIMUK, BSL, BFM	BAMNA
貝萊德ESG社會責任多元資產基金 （基金之配息來源可能為本金）	BIMUK, BIMLLC, BFM, BSL	BIMAL
貝萊德歐元優質債券基金	BIMUK, BSL	BIMAL
貝萊德歐元市場基金	BIMUK	—
貝萊德歐洲基金	BIMUK	—
貝萊德歐洲特別時機基金	BIMUK	—
貝萊德歐洲價值型基金	BIMUK	—
貝萊德環球資產配置基金	BIMLLC, BSL	—
貝萊德環球企業債券基金 （基金之配息來源可能為本金）	BIMUK, BSL, BFM	—
貝萊德環球動力股票基金	BIMLLC	—
貝萊德全球股票收益基金 （基金之配息來源可能為本金）	BIMUK	—

財務報表附註事項 續

基金	投資顧問	次投資顧問
貝萊德環球政府債券基金	BIMUK, BSL, BFM	BIMAL
貝萊德環球非投資等級債券基金 (原名「貝萊德環球高收益債券基金」)		
(基金之配息來源可能為本金)	BIMUK, BSL, BFM	-
貝萊德全球通膨連結債券基金	BIMUK, BFM	-
貝萊德環球前瞻股票基金	BIMUK, BIMLLC	-
貝萊德印度基金	BIMUK, BSL	BAMNA BAMNA, BLKJap BLKJap
貝萊德日本靈活股票基金	BIMUK	
貝萊德日本特別時機基金	BIMUK	
貝萊德拉丁美洲基金	BIMLLC	-
貝萊德營養科學基金	BIMUK	-
貝萊德永續能源基金		
(基金之配息來源可能為本金)	BIMUK	-
貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金)	BIMUK	-
貝萊德智慧數據環球小型企業基金	BIMLLC	-
貝萊德英國基金	BIMUK	-
貝萊德美國價值型基金	BIMLLC	-
貝萊德美元優質債券基金	BIMUK, BSL, BFM	-
貝萊德美元非投資等級債券基金 (原名「貝萊德美元高收益債券基金」)		
(基金之配息來源可能為本金)	BFM	-
貝萊德美元儲備基金	BFM	-
貝萊德美國靈活股票基金	BIMLLC	-
貝萊德美國政府房貸債券基金 ⁽²⁾	BFM	-
貝萊德美國增長型基金	BIMLLC	-
貝萊德美國中型企業價值基金 (原名「貝萊德美國特別時機基金」) ⁽²⁾	BIMLLC	-
貝萊德世界債券基金 (本基金非屬 環境、社會及治理相關主題基金)	BIMUK, BFM, BSL	BIMAL
貝萊德世界能源基金 (基金之配息來源可能為本金)	BIMUK	-
貝萊德世界金融基金 (基金之配息來源可能為本金)	BIMUK	-
貝萊德世界黃金基金 (基金之配息來源可能為本金)	BIMUK	-
貝萊德世界健康科學基金 (基金之配息來源可能為本金)	BIMLLC	-
貝萊德世界礦業基金 (基金之配息來源可能為本金)	BIMUK	-
貝萊德世界地產證券基金 (基金之配息來源可能為本金)	BIMUK, BIMLLC, BSL	BIMAL
貝萊德世界科技基金 (基金之配息來源可能為本金)	BIMLLC	-

⁽¹⁾ 基金暫停，詳情請見附註 1。

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

10. 與關係人之交易

管理公司、主要分銷商、投資顧問與次投資顧問的最終控股公司均為 BlackRock, Inc.，該公司於美國特拉華州註冊成立。本年度內，本公司均未透過與管理公司、投資顧問、次投資顧問或公司董事有關聯的經紀人替本公司執行任何交易。本公司在本年度內，並無與管理公司、投資顧問、次投資顧問或本公司董事或其任何關係人進行任何交易。

如果基金投資於其他由投資顧問或任何其他公司與投資顧問透過共同管理或控制，或實質上直接或間接持有之公司所管理之 UCITS 及/或集團投資 (「UCIs」) 直接或委派管理的其他單位，本公司不會就該等其他 UCITS 及/或 UCI 之單位投資收取任何買

進手續費或贖回手續費。本基金將盡可能投資於不須支付任何管理費的 X 類股份。這些投資由本基金投資組合中的「~」所證明。

鑒於本基金將其大部分淨資產投資其他 UCITS 和其他集體投資承諾 (「UCI」)，投資顧問將確保向本基金收取的總管理費 (排除任何執行績效費，若有) (包括投資其他 UCITS 和 UCI 的管理費) 不得超過本基金資產淨值的 1.50%。

本年度內，概無任何超出一般業務範圍或未按一般商業條款進行的交易，在本公司、管理公司、投資顧問、次投資顧問、公司董事、預存寄託或任何與這些團體或關聯人有實質利益關的實體簽訂合約。

截至本年末，本公司董事 Keith Saldanha 持有下列股份：

基金	股份類別	股份數目	價值
China Bond Fund	D類配息(A)英國申報基金股份英鎊避險	493	英鎊 4,230
貝萊德中國基金	D類非配息股份歐元避險	593	歐元 8,895
Future Of Transport Fund	D類非配息英國基金申報基金股份英鎊避險	644	英鎊 8,404
Next Generation Technology Fund	D類非配息股份	1,228	美金 19,034
貝萊德永續能源基金	D類配息(A)英國申報基金股份	409	英鎊 5,419
貝萊德世界礦業基金	D類配息(A)英國申報基金股份	82	英鎊 3,413

概無其他董事持有本基金的任何股份。

根據證券借貸協議委任的證券借貸代理人為本公司之關係企業 — BlackRock Advisors (UK) Limited。BlackRock Advisors (UK) Limited 將承擔所有與證券貸款交易直接相關的營運成本。

基金獲益於 BlackRock Inc. 提供的一項借方違約賠償，該賠償允許全部替換已借出的證券。BlackRock Inc. 承擔關於借方違約的賠償成本。

BlackRock Investment Management (UK) Limited 已任命 BlackRock (Channel Islands) Limited 執行某些行政服務。

某些基金採用交叉投資技術，意味著本基金投資傘形結構的其他基金。

淨資產合併報表、營業合併報表、淨資產變動表尚未調整以消除交叉投資帶來的衝擊。

截至 2022 年 8 月 31 日，以下基金持有交叉傘型投資 (以基金投資組合中的「∞」作為證明)，其市場價值為合併淨資產的 0.14%。

基金	交叉傘型投資	貨幣	市場價值	淨資產 %
貝萊德新興市場債券基金 (基金主要係投資於非投資等級之高風險債券且配息來源可能為本金)	BlackRock Global Funds - Emerging Markets Corporate Bond Fund	USD	48,564,000	5.32
貝萊德環球資產配置基金	BlackRock Global Funds - Emerging Markets Bond Fund	USD	31,681,210	0.21

財務報表附註事項 續

截至 2022 年 8 月 31 日年度末，Bank of New York Mellon SA/NV 銀行（為預存寄託之關係人）以保管外匯交易和本基金的貨幣管理 / 對沖計畫行事。就此等交易支付的佣金總額為 17,467,210 美元，向關聯人員支付的平均佣金率為 0.18 個百分點。與預存寄託關係人進行的交易總值高達 9,930 億美元，佔該基金就該等交易所訂總額的 72%。所有與預存寄託關係人進行的交易，均按一般業務情況和一般商業條款簽署。

其他補償

於本財政年度內，本公司內的某些基金從貝萊德集團之附屬實體收到由中央證券結算所就逾期證券結算而作出的罰款收入。本基金於本財政年度收到的該等補償揭露於營運報告及淨資產變動表的「其他補償」中。

11. 佣金的使用

當適用法律或法規允許的情況下（為免疑慮，排除任何 MiFID II 範圍內的子基金），擔任各基金投資顧問的某些貝萊德集團旗下公司，可接受在特定司法管轄區內與特定經紀商進行證券交易所產生的佣金。佣金可重新分配以購買符合資格的研究服務。該等安排可讓某一基金有利的程度可能多於其他基金，因為研究可用於更廣範圍的客戶群，而不只是用於因交易提供研究資金的客戶。貝萊德集團已設有「佣金使用政策」，旨在確保只購買符合資格的服務，而多餘的佣金可在適當時機重新分配給符合資格的服務提供者。於本年內，概無訂立任何軟美元協定。

12. 衍生性金融商品

基金得購買與銷售衍生性金融商品，進一步說明請參閱公開說明書。請參閱基金的投資組合，以檢視截至 2022 年 8 月 31 日為止所持有的衍生性金融商品。

曝險部位根據 ESMA 發行指南計算，代表各金融工具資產相同部位的市場價值。曝險部位揭露於投資組合。債券期貨的曝險部位及差額合約根據債券市場價值計算，而非交付證券之最低價格。

13. 質押或提供及獲得擔保之證券

質押或基金提供擔保之證券揭露這些基金的投資組合中。至 2022 年 8 月 31 日，這些證券的金額由基金投資組合中的「十」證明，其價值已達 541,208,911 美元。

已由基金接收並具有擔保的證券，會在下表中詳細說明。至 2022 年 8 月 31 日，這些證券的金額價值已達 2,520,130 美元。

基金	持股	說明	貨幣	價值 (美金)
貝萊德環球資產 配置基金	525,000	United States Treasury Note/Bond	USD	521,368
		0.11% 31/1/2023		
貝萊德環球資產 配置基金	723,000	United States Treasury Note/Bond	USD	608,286
		0.375% 31/7/2027		

14. 現金抵押

基金與許多交易對手交易衍生性金融商品。衍生性金融商品的交易對手如投資組合所示。衍生性金融商品的交易對手如下：澳盛銀行、美國銀行、巴克萊、法國巴黎銀行、紐約梅隆銀行、花旗集團、澳洲聯邦銀行、德意志銀行、高盛、滙豐銀行、摩根大通、摩根士丹利、野村銀行、加拿大皇家銀行、蘇格蘭皇家銀行、法國興業集團、渣打銀行、道富銀行、多倫多道明銀行、瑞士銀行、西太銀行、花旗銀行、瑞士信貸和加拿大皇家銀行。

交換合約、差價合約、遠期交易、期權發行（賣權與買權）、購入期權（賣權與買權）與交換選擇權必須有所擔保 / 餘裕才能涵蓋交易對手對本公司承擔的風險或本公司對交易對手承擔的風險。「應收經紀費用」包括向投資組合清算經紀人與各交易對手支付的現金擔保。「應付經紀費用」包括收自投資組合清算經紀人與各交易對手的現金擔保。在淨資產報表中，經紀人到期期貨合約構成銀行現金項目的一部分，經紀人到期期貨合約構成銀行欠款現金項目的一部分。

下表提供截至 2022 年 8 月 31 日差價合約、交換合約、場外期權的應收 /（應付）經紀商現金抵押餘額。截至 2022 年 8 月 31 日有關經紀商持有現金的期貨合約現金，以及滿足保證金要求的期貨合約現金。

基金	貨幣	差價合約 交換場外 期權現金 擔保品應 收經紀 款項	差價合約交 換場外期權 現金擔保品 應付經紀 款項	經紀應收 之期貨 合約	經紀應放 之期貨 合約
貝萊德亞洲老虎 債券基金（基金 有相當比重投資 於非投資等級之 高風險債券且配 息來源可能為本 金）	USD	7,464,000	(1,960,000)	-	(539,691)
貝萊德中國基金	USD	14,710,000	-	-	-
貝萊德歐洲靈活 股票基金	EUR	-	-	9,000	(6,467)
貝萊德新興歐洲 基金 ⁽¹⁾	EUR	-	-	-	(10)
貝萊德新興市場 債券基金（基金 主要係投資於非 投資等級之高風 險債券且配息來 源可能為本金）	USD	320,000	(10,510,134)	2,372,520	(518,428)
貝萊德新興市場 股票收益基金 （基金之配息來 源可能為本金）	USD	360,000	(720,000)	324,324	-
貝萊德新興市場 基金	USD	2,893,000	-	2	(13)
貝萊德新興市場 當地債券基金 （基金有相當比 重投資於非投資 等級之高風險 債券）	USD	4,517,623	(5,772,030)	840,155	-
貝萊德ESG社會責 任多元資產基金 （基金之配息來 源可能為本金）	EUR	15,500,000	(610,072)	67,101,079	(5,576,870)
貝萊德歐元優質 債券基金	EUR	27,362,921	(534)	11,108,118	(174,792)
貝萊德歐洲特別 時機基金	EUR	-	-	5	-
貝萊德環球資產 配置基金	USD	98,927,138	(18,818,371)	72,703,365	(422,146)
貝萊德環球企業 債券基金（基金 之配息來源可能 為本金）	USD	8,408,041	(1,700,000)	5,141,805	(2,294,364)

財務報表附註事項 續

基金	貨幣	差價合約 交換場外 期權現金 擔保品應 收經紀 款項	差價合約交 換場外期權 現金擔保品 應付經紀 款項	經紀應收 之期貨 合約	經紀應放 之期貨 合約
貝萊德環球動力 股票基金	USD	50,000	-	3,994,817	(135,160)
貝萊德環球政府 債券基金	USD	5,749,420	(493,188)	6,245,328	(5,327,817)
貝萊德環球非投 資等級債券基金 (原名「貝萊德 環球高收益債券 基金」)(基金 之配息來源可能 為本金)	USD	7,513,000	(187,178)	847,546	(71,830)
貝萊德全球通膨 連結債券基金	USD	1,548,206	(21,194)	528,323	(238,900)
貝萊德全球智慧 數據股票入息基 金(基金之配 息來源可能為本 金)	USD	-	-	175,980,691	-
貝萊德智慧數據 環球小型企業 基金	USD	-	-	306,653	-
貝萊德美元優質 債券基金	USD	1,058,310	(275,935)	3,554,881	(387,459)
貝萊德美元非投 資等級債券基金 (原名「貝萊德 美元高收益債券 基金」)(基金 之配息來源可能 為本金)	USD	7,513,000	(286,412)	1,393,940	(5,843)
貝萊德美國政府 房貸債券基金 ⁽²⁾	USD	-	-	112,700	(76,204)
貝萊德世界債券 基金(本基金非 屬環境、社會及 治理相關主題基 金)	USD	12,352,094	(4,434,262)	5,557,906	(2,062,928)

⁽¹⁾ 基金暫停，詳情請見附註 1。

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱附註 1。

15. 股息

董事會目前與股息支付相關的政策係依據股份類別而定。就非配息類股而言，目前的政策是保留及再投資基金的所有淨收入。就此而言，收入保留在資產淨值內，並反映在有關類別每股淨資產價值內。就配息股份類別而言，董事會的現行政策是將該期間之投資收益先行扣除該股份類別相關費用後之數額，進行分配，這些股份類別開支為分配期內的淨或總投資收入(如可用)，以及扣除股份類別分配總資本開支前可能的部分資本。更多有關每個配置股份類別的詳細資料，請參閱公開說明書的「股息計算」章節。董事會也可決定股息是否包括來自己實現及未實現淨資本收益的分配及包括的分配數額。這類基金和(或)這類股票類別(如：配息(S)股份、配息(R)股份與配息(Y)股份)可能會從資本配息，以及從收入和淨變現額與淨未實現資本收益中配息。若配息股份類別所支付的股息包括已實現或未實現淨資本收益，或若基金配發的收益尚未扣除開支，則股息可包括從初始申購資本。在股息由基金資本支出的情況下，可能會侵蝕資本並使資本成長受限。

鑒於本基金可掌握英國申報基金的狀況，且回報的收入超過實際的配息，因此盈餘應視同配息，並將根據投資人的納稅人身份進行所得徵稅。

提供配息股份的基金，配息的次數通常視乎基金類型而定。進一步詳細資料請參閱公開說明書內的股息支付部分。

股息的宣配及配發以及股東的再投資股息選擇載於公開說明書中。

16. 信用貸款

由 JPMorgan Chase Bank N.A. (「JPMorgan」) 籌劃的 21.5 億美元信貸授信使本公司可運用 12.25 億美元的承諾款項。根據 2022 年 4 月 22 日的配置通知，12.25 億美元信貸額度中的部分資金將分配給本基金

此信貸額度將由本基金用於臨時融資用途，包括但不限於投資人贖回的資金。任何有關此信用額度撥款的利息和承諾費均從本基金相關資產撥付。任何新基金均不自動開展此信用額度，因此需要以合併程序的方式加入。此流程特別包含了貸款人為核准增加新基金前所執行的任何必要的盡職調查以核准新基金的增加。在此期間，此類基金將不受任何信貸額度的限制或無法提取任何信貸額度。再者，並未保證加入的任何新基金將由放款人核准，或本基金可取得信貸資金，因信貸額度取決於本基金和其他貝萊德基金之間(在公平配置的基礎上)可參與信貸協議的資金。因此，特定基金可能無法取得該信用額度，亦不會產生任何費用。

貸款承諾費與相關信貸工具收取，其計入營業報表和淨資產變動表中的「貸款承諾費」科目。貸款承諾費按流通餘額收取0.10%。

截至 2022 年 8 月 31 日止的年度，未使用任何信用貸款。

17. 交易成本

為實現投資目標，基金將產生與其投資組合交易活動相關的交易成本。下表揭露各基金截至 2022 年 8 月 31 日，另外招致的可確認交易成本。這些費用包括佣金成本、交割費和經紀商費用。

基金	貨幣	交易成本
貝萊德亞太股票收益基金 (基金之配息來源可能為本金)	USD	104,131
貝萊德亞洲巨龍基金	USD	1,749,424
貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金)	USD	36,653
貝萊德中國基金	USD	7,945,701
貝萊德歐洲靈活股票基金	EUR	8,360,136
貝萊德新興歐洲基金 ⁽¹⁾	EUR	559,514
貝萊德新興市場債券基金 (基金主要係投資於非投資等級之高風險債券且配息來源可能為本金)	USD	5,522
貝萊德新興市場股票收益基金 (基金之配息來源可能為本金)	USD	994,719
貝萊德新興市場基金	USD	8,265,476
貝萊德新興市場當地債券基金(基金有相當比重投資於非投資等級之高風險債券)	USD	21,793
貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)	EUR	3,103,000
貝萊德歐元優質債券基金	EUR	41,588
貝萊德歐元市場基金	EUR	1,564,665
貝萊德歐洲基金	EUR	2,171,889

財務報表附註事項 續

基金	貨幣	交易成本
貝萊德歐洲特別時機基金	EUR	2,026,015
貝萊德歐洲價值型基金	EUR	2,307,192
貝萊德環球資產配置基金	USD	6,829,867
貝萊德環球企業債券基金 (基金之配息來源可能為本金)	USD	48,428
貝萊德環球動力股票基金	USD	438,753
貝萊德全球股票收益基金 (基金之配息來源可能為本金)	USD	902,993
貝萊德環球政府債券基金	USD	50,180
貝萊德環球非投資等級債券基金 (原名「貝萊德環球高收益債券基金」) (基金之配息來源可能為本金)	USD	94,709
貝萊德全球通膨連結債券基金	USD	19,520
貝萊德環球前贖股票基金	USD	922,588
貝萊德印度基金	USD	1,898,509
貝萊德日本靈活股票基金	JPY	23,163,599
貝萊德日本特別時機基金	JPY	17,821,846
貝萊德拉丁美洲基金	USD	1,547,559
貝萊德營養科學基金	USD	350,849
貝萊德永續能源基金 (基金之配息來源可能為本金)	USD	3,776,199
貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金)	USD	2,995,254
貝萊德智慧數據環球小型企業基金	USD	1,000,893
貝萊德英國基金	GBP	752,682
貝萊德美國價值型基金	USD	560,556
貝萊德美元優質債券基金	USD	166,995
貝萊德美元非投資等級債券基金 (原名「貝萊德美元高收益債券基金」) (基金之配息來源可能為本金)	USD	74,234
貝萊德美元儲備基金	USD	15,505
貝萊德美國靈活股票基金	USD	466,733
貝萊德美國政府房貸債券基金 ⁽²⁾	USD	85,994
貝萊德美國增長型基金	USD	122,694
貝萊德美國中型企業價值基金 (原名「貝萊德美國特別時機基金」) ⁽²⁾	USD	364,205
貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)	USD	129,852
貝萊德世界能源基金 (基金之配息來源可能為本金)	USD	4,507,824
貝萊德世界金融基金 (基金之配息來源可能為本金)	USD	1,559,711
貝萊德世界黃金基金 (基金之配息來源可能為本金)	USD	2,816,891
貝萊德世界健康科學基金 (基金之配息來源可能為本金)	USD	5,746,291
貝萊德世界礦業基金 (基金之配息來源可能為本金)	USD	2,424,958
貝萊德世界地產證券基金 (基金之配息來源可能為本金)	USD	279,597
貝萊德世界科技基金 (基金之配息來源可能為本金)	USD	3,233,605

⁽¹⁾ 基金暫停，詳情請見附註 1。

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱附註 1。

並非所有的交易費都屬於單獨可辨認的費用。就固定收益投資、遠期貨幣契約和其他衍生性商品契約而言，交易費將計入投資的買賣價格。雖然這些交易費不屬於單獨可辨認的費用，但會納入各基金的績效。市場衝擊成本不屬於單獨可辨認的費用，因此不在上述表格中揭露。

18. 分包銷收入

公司可以在保管人的同意下簽訂分包銷協議。分包銷協議允許本公司在其他投資者投資之前收費支持權利股發行。在本年度內，並無基金依據分包承銷協議而獲得收益。

19. 後續事件

公開說明書補充內容於 2022 年 9 月 13 日發佈並生效。

自 2022 年 10 月 6 日起，Bettina Mazzocchi 獲任命為本公司董事會成員。

2022 年 12 月 2 日，簽發股東通知，通知董事會決定於 2023 年 3 月 2 日起終止貝萊德亞太股票收益基金。

股東通知於 2022 年 12 月 2 日發佈，說明董事會決定於 2023 年 3 月 2 日起暫停貝萊德亞太股票收益基金。

本公司發佈了更新版的公開說明書，自 2022 年 12 月 15 日起生效。



Ernst & Young
Société anonyme

35E, Avenue John F. Kennedy
L-1855 Luxembourg
電話 : +352 42 124 1
www.ey.com/luxembourg

B.P. 780
L-2017 Luxembourg
R.C.S. Luxembourg B 47 771
TVA LU 16063074

獨立查核會計師報告

致貝萊德全球基金股東
2-4, rue Eugène Ruppert
L-2453 Luxembourg

查核意見

我們已查核貝萊德全球基金（「基金」）和旗下各子基金之財務報表，包括於西元（下同）2022年8月31日之資產淨值及投資組合報表及截至該日止的年度營運報表和淨資產變動報表，以及財務報表附註說明，包括重大會計政策概要。

我們認為，該等財務報表符合盧森堡法令關於編製財務報表之規定，真實且公允地反映基金及其各個子基金截至2022年8月31日為止的財務狀況，以及該基金截至該日止年度之營運成果和淨資產變動。

查核意見依據

我們是依據2016年7月23日的審計行業法規（2016年7月23日法規）以及盧森堡「證券金融監督委員會」（CSSF）採用之國際審計標準（ISA）進行查核。我們依據2016年7月23日法規和盧森堡CSSF採用之ISA的責任，請參閱本報告的「獨立查帳會計師（responsibilities of the “réviseur d’entreprises agréé）查核財務報表之責任」章節。依據國際專業會計師道德準則，包括由會計師國際道德準則理事會頒布的專業會計師道德準則（IESBA準則），以及與財務報表查核相關的道德要求，我們亦獨立於基金，按照這些倫理要求履行其他倫理責任。我們相信，我們所獲得的查核證據充分並適合作為我們查核意見之依據。

重要事項

請注意財務報表附註1，該附註1表明因俄羅斯與烏克蘭衝突而導致子基金面臨對俄羅斯的重大投資風險的目前交易條件，貝萊德全球基金-新興歐洲基金（「子基金」）的所有股份類別的認購、贖回和轉換以及淨資產價值的確定已從2022年3月1日起暫時停止，恢復時間另行通知。截至2022年8月31日，董事會目前沒有關閉子基金的計畫，因此，財務報表是在繼續經營之基礎上編制的。關於該事項，我們的意見沒有改變。

其他資訊

基金董事會對其他資訊事宜負責。其他資訊包含年報所載的資訊，但不含財務報表和我們對其出具的獨立查帳會計師（Réviseur d’Entreprises Agréé）報告。

我們對財務報表的意見不包括其他資訊，因此我們不會表述任何形式的保證性結論。

對於財務報表查核，我們的責任是查閱其他資訊，以確定其他資訊是否與財務報表或我們在審計中所獲得的查核資訊存在重大出入或者出現嚴重錯誤論述。若根據我們已執行的工作，我們判定這些其他資訊有重大錯誤論述，則必須報告這項事實。就此，我們在此方面無可匯報之資訊。

基金董事會須承擔的財務報表責任

基金董事會負責依盧森堡編製財務報表相關法令規定編製及公允表達此等財務報表，並於基金董事會認為必要時進行內部控制，以避免財務報表之編製因詐欺或錯誤導致重大不實表達。

在編製財務報表時，基金董事會負責評估基金與其子基金作為繼續經營企業的能力，揭露（如果適用）與繼續經營相關的事宜，並且使用繼續經營會計基準，除非基金董事會計劃清算基金或其任何子基金或停止經營，或除此之外無其他可行方案。

獨立查帳會計師（Réviseur d’entreprises agréé）之查核財務報表責任

我們的目的是合理確信財務報表整體上不存在因詐欺或錯誤導致的重大不實陳述，並出具包含我們意見的獨立查帳會計師（Réviseur d’Entreprises Agréé）報告。合理保障是指較高的保證性，但不能保證依據2016年7月23日法律以及盧森堡CSSF採用之ISA執行的查核可以始終發現存在的重大錯誤（其存在時）。不實表述可由欺詐或錯誤導致，如果從個別角度或總體來看，合理預期其會影響用戶根據這些財務報表做出的經濟決策，則認為其屬於重大錯誤。

作為依據 2016 年 7 月 23 日法律以及盧森堡 CSSF 採用之 ISA 執行的查核的一部分，我們將在整個查核過程中行使專業判斷力並保持職業性懷疑態度。我們也會：

- 識別並且評估財務報表的重大錯誤，無論是因欺詐或錯誤導致的，針對這些風險設計並且執行核查規程，獲得為我們的意見提供合理充分依據的查核證據。未能檢測到因欺詐而導致的重大錯誤的風險要高於因錯誤而導致的重大錯誤風險，因為欺詐可能涉及到合謀、偽造、故意遺漏、虛報或覆蓋內部控制。
- 了解查核相關內部控制，以設計適用於特定環境的查核規程，而不是為了對基金內部控制有效性發表意見。
- 評估採納的會計政策的適用性以及基金董事會揭露的會計概算和相關資訊的合理性。
- 根據獲得的查核證據，評定基金董事會使用繼續經營會計基準的適用性，是否存在與對基金或其任何子基金作為繼續經營企業能力產生重大懷疑的事件或狀況相關的重大不確定性。如果我們判定存在重大不確定性，我們須在獨立查帳會計師（Réviseur d'Entreprises Agréé）報告中注意財務報表的相關揭露，或於此項揭露不充分實修改我們的意見。我們將根據截至本獨立查帳會計師（Réviseur d'Entreprises Agréé）報告為止取得的最新查核證據做出判定。但是，未來事件或狀況可能導致基金或其任何子基金（決定或計劃暫停的子基金除外）不能繼續經營。
- 對於有關閉決定或意圖的子基金，我們就董事會使用非繼續經營會計基礎之適當性得出結論。我們還對描述非繼續會計基礎的披露信息的充分性及其使用原因進行了評估。我們的結論是基於截至我們的「réviseur d'entreprises agréé」報告之日所獲得的審計證據。
- 評估財務報表的整體情況、結構和內容，包括揭露資訊，財務報表是否以公允方式表述了基礎交易和事件。

我們將與負責監管的人員進行溝通，討論其他事宜、核查的規劃範圍和時間以及重大核查發現，包括我們在核查期間發現的內部控制存在的任何重大缺陷。

我們也提供負責治理的人員一份聲明，表示我們已彙整關於獨立性的相關倫理規定，並就所有可能合理視為對我方之獨立性有影響之關係與其他事項，與適用的相關保防進行溝通，並在適當時採取行動以剔除威脅或運用防範措施。

Ernst & Young
Société anonyme
Cabinet de révision agréé

Kerry Nichol

盧森堡，2022 年 12 月 16 日

附錄二 – 全球風險與槓桿作用（此部分未經會計師查核）

全球風險

根據現行的貝萊德政策，全球曝險是採用「承諾法」或風險價值「VaR」法進行全球風險衡量，此法會就投資組合的組成要素進行全面考量。

承諾法是一種將金融衍生工具的相關市場或名目價值加累算以確定基金的全球曝險程度對衍生性金融商品工具的風險。

根據 2010 年法例，採用承諾法的基金的全球曝險不可超過該基金資產淨值的 100%。

以下是採用承諾法的基金列表：

- ▶ 貝萊德亞太股票收益基金（基金之配息來源可能為本金）
- ▶ 貝萊德亞洲巨龍基金
- ▶ 貝萊德中國基金
- ▶ 貝萊德歐洲靈活股票基金
- ▶ 貝萊德新興歐洲基金⁽¹⁾
- ▶ 貝萊德新興市場股票收益基金（基金之配息來源可能為本金）
- ▶ 貝萊德新興市場基金
- ▶ 貝萊德歐元市場基金
- ▶ 貝萊德歐洲基金
- ▶ 貝萊德歐洲特別時機基金
- ▶ 貝萊德歐洲價值型基金
- ▶ 貝萊德全球股票收益基金（基金之配息來源可能為本金）
- ▶ 貝萊德環球前瞻股票基金
- ▶ 貝萊德印度基金
- ▶ 貝萊德日本靈活股票基金
- ▶ 貝萊德日本特別時機基金
- ▶ 貝萊德拉丁美洲基金
- ▶ 貝萊德營養科學基金
- ▶ 貝萊德永續能源基金（基金之配息來源可能為本金）
- ▶ 貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）
- ▶ 貝萊德智慧數據環球小型企業基金
- ▶ 貝萊德英國基金
- ▶ 貝萊德美國價值型基金
- ▶ 貝萊德美元儲備基金
- ▶ 貝萊德美國靈活股票基金
- ▶ 貝萊德美國增長型基金
- ▶ 貝萊德美國中型企業價值基金（原名「貝萊德美國特別時機基金」）⁽²⁾
- ▶ 貝萊德世界能源基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界金融基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界黃金基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界健康科學基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界礦業基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界地產證券基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界科技基金（基金之配息來源可能為本金）

⁽¹⁾ 基金暫停，詳情請見附註 1。

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱附註 1。

附錄二 – 全球風險與槓桿作用（此部分未經會計師查核）
 續

VaR 是一種衡量風險的統計方式，可評估一般市場環境內因為不利的市場動態可能產生的潛在損失。

VaR 根據調整過的歷史模擬模型以及 99% 的信賴水準計算，持有期為一天，歷史觀察期不少於一年（250 天）。VaR 數值由指定的概率和指定的時間範圍確定。每日 99% 的 VaR，意味著在一天 99% 的時間內，該基金的損失預計不會超過這個百分比。因此，VaR 數字愈高代表風險愈高。

貝萊德風險及定量化分析部門「RQA」採用的 VaR 模型是調整過的歷史模擬模型。

對於使用相對 VaR 方法的基金，RQA 會將參考投資組合作為計算相對 VaR 的基礎。參考投資組合通常為同時被指定為相關基金績效數據的參考點的指數指標。這是由認可的指數提供者從符合投資資格的基金中的相關證券而構建的指數（或指數組合）。該過程適當考慮了指數的可用性以及符合分散規律的構建規則。

如果採用 VaR 監測基金，投資顧問則應注意適合投資組合的監管限值和任何內部風險限額。

下表列出了 VaR 限值的最高、最低及平均利用率，以相關的絕對或相對 VaR 監管限值百分比表示。就相對 VaR 而言，相關基金的投資組合的 VaR 不會超過參考投資組合的 VaR 的兩倍。利用率指的是在該情況下所採取的風險等級。

基金	市場風險方法	參考組合	風險值限制 % 的最高使用率	風險值限制 % 的最低使用率	風險值限制 % 的平均使用率
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	相對風險價值模型	JP Morgan Asian Credit Index	96.91%	55.63%	71.74%
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）	相對風險價值模型	JP Morgan Emerging Markets Bond Index Global Diversified Index	75.35%	49.99%	60.81%
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	相對風險價值模型	JP Morgan GBI-EM Global Diversified Index	69.15%	43.11%	54.92%
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	相對風險價值模型	50% MSCI World Index/50% FTSE World Government Bond Euro Hedged Index	57.27%	43.39%	50.23%
貝萊德歐元優質債券基金	相對風險價值模型	Bloomberg Euro-Aggregate 500mm+ Bond Index	50.74%	41.16%	47.17%
貝萊德環球資產配置基金	相對風險價值模型	36% S&P 500 Index, 24% FTSE World Index (Ex-US) Index, 24% ICE BofAML Current 5Yr US Treasury Index, 16% FTSE Non-USD World Government Bond Index	63.18%	46.52%	53.95%
貝萊德環球企業債券基金（基金之配息來源可能為本金）	相對風險價值模型	Bloomberg Global Aggregate Corporate Bond USD Hedged Index	53.32%	45.65%	49.66%
貝萊德環球動力股票基金	相對風險價值模型	60% S&P 500 Index, 40% FTSE World (ex US) Index	56.66%	49.45%	53.22%
貝萊德環球政府債券基金	相對風險價值模型	FTSE World Government Bond USD Hedged Index	54.98%	42.21%	46.82%
貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」）（基金之配息來源可能為本金）	相對風險價值模型	BofA Merrill Lynch Global High Yield Constrained USD Hedged Index	61.83%	47.90%	53.53%
貝萊德全球通膨連結債券基金	相對風險價值模型	Bloomberg World Government Inflation-Linked Bond Index	56.06%	40.90%	48.97%
貝萊德美元優質債券基金	相對風險價值模型	Bloomberg US Aggregate Index	56.39%	44.44%	48.90%
貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」）（基金之配息來源可能為本金）	相對風險價值模型	Bloomberg US High Yield 2% Constrained Index	62.21%	49.28%	54.76%
貝萊德美國政府房貸債券基金 ⁽²⁾	相對風險價值模型	Bloomberg US MBS Index	57.13%	45.76%	50.97%
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	相對風險價值模型	Bloomberg Global Aggregate USD Hedged Index	52.50%	36.46%	43.78%

(2) 基金名稱於該年度內變更，詳情請參閱備註 1。

附錄二 – 全球風險與槓桿作用（此部分未經會計師查核） 續

槓桿作用

使用衍生性商品可能會使基金承受較高風險。特別是衍生性商品合約波動性高，而初始保證金的金額相對於合約規模較小，因此交易會就市場曝險方面產生槓桿操作。即使市場出現相當輕微的波動，對衍生性商品的潛在影響將較普通的債券或股票為大。因此，持有槓桿式衍生性商品部位會增加基金的波動度。

槓桿比率的計算以總曝險為基礎，即所使用基金的衍生性商品產生的名義價值的總和，未經過淨額結算以資產淨值百分比表示。

下表揭露了這一年的槓桿水平。

基金	該年間平均槓桿就業
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	55%
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）	32%
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	228%
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	103%
貝萊德歐元優質債券基金	124%
貝萊德環球資產配置基金	115%
貝萊德環球企業債券基金（基金之配息來源可能為本金）	161%
貝萊德環球動力股票基金	44%
貝萊德環球政府債券基金	341%
貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」）（基金之配息來源可能為本金）	40%
貝萊德全球通膨連結債券基金	281%
貝萊德美元優質債券基金	191%
貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」）（基金之配息來源可能為本金）	11%
貝萊德美國政府房貸債券基金 ⁽²⁾	116%
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	292%

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

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

PEA 為法國股票儲蓄計畫，其目的在於鼓勵法國當地納稅義務人將資金投入歐洲的股票。符合 PEA 資格的基金必須永久投入至少 75% 符合 PEA 條件的證券與權利，且 (i) 由歐盟成員國或冰島、列支敦斯登、挪威所建立的公司發行並 (ii) 隸屬之企業所得稅，或等價的稅金。

截至 2022 年 8 月 31 日為止之年度，下列基金對符合 PEA 資格之證券投資大於總資產的 75%。

截至 2022 年 8 月 31 日，基金已在符合 PEA 資產條件的證券中投入以下總資產比率：

基金	% 投資 PEA 合格證券
貝萊德歐元市場基金	93.44

就本公司所瞭解，此基金的 PEA 資格在 2022 年 8 月 31 日止，符合法國所規定的稅法與條例。

截至 2021 年 1 月 1 日起，英國成功脫歐，對英國實體的投資只能在多達九個月的過渡期內考慮 PEA 要求。

投資人注意的是，為此，歐洲基金、歐洲價值基金、歐洲特別時機基金和歐洲重點基金於 2021 年 9 月 30 日便失去 PEA 的資格，這是因為本基金分別重倉每隻基金英國註冊辦事處發行的證券。

自 2021 年 9 月 30 日後，受影響基金董事會並沒有計劃修改基金的投資策略，以保持其在法國的 PEA 資格性。投資者如對此一變化有任何疑問，應尋求專業的稅務與財務建議。

稅法與條例可能不時改變，因此，目前符合 PEA 框架所募集的基金亦可能喪失 PEA 資格。

此外，這類基金可能會因其改變影響投資範圍或基準指標而失去 PEA 資格。

若任何基金失去 PEA 資格，將在本公司網站上公告通知投資人。此時投資人應洽詢專業稅務與財務意見。

附錄四 – 補充資訊（此部分未經會計師查核）

有效投資組合管理技巧

本公司得以代表特定基金在受限於 CSSF 以及基金公開說明書的條款及所設之條件下，使用與可轉讓債券相關的技巧以及工具，其中包含對 OTC 金融衍生工具（「FDI」）的投資，條件是基於有效投資組合管理或為外匯風險提供保護（如適用）的目的下使用此類技巧以及工具作投資用途。

除了對 FDI 的投資外，本公司得以在受不時修訂的 CSSF 通函所設的條件，以及相關的 ESMA 指引（例如附買回交易/附賣回交易（「附買回/附賣回交易」）及證券借貸）下，使用其他與可轉讓債券以及貨幣市場相關的技巧或工具。

證券借貸

所有基金簽署的證券借貸合約均受基金與本公司有關聯的證券借貸代理商 BlackRock Advisors (UK) Limited 的書面法律合約，以及證券借貸代理商與受批准的借貸對手之間的獨立合約的限制。證券借出交換的擔保品是透過所有權轉讓安排進行轉讓，並交付給第三方擔保品管理人帳戶以保管人 The Bank of New York Mellon SA / NV, Luxembourg Branch 的名義代替基金持有。接收的擔保品與基金的保管人或借貸代理商的資產是分開的。

下表列出了貸款證券的價值在 2022 年 8 月 31 日佔基金的總可借貸資產以及 NAV 的比例。總可借貸資產是指構成基金證券借貸計劃一部分的資產的總價值。這不包含任何由基金持有，因市場、監管、投資或其他限制而不被視為可借貸的資產。

基金	貨幣	可借貸資產 %	資產淨值 %
貝萊德亞太股票收益基金（基金之配息來源可能為本金）	USD	6.06	3.50
貝萊德亞洲巨龍基金	USD	2.82	1.49
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	USD	14.56	12.35
貝萊德中國基金	USD	6.98	4.51
貝萊德歐洲靈活股票基金	EUR	11.41	10.09
貝萊德新興歐洲基金 ⁽¹⁾	EUR	10.64	8.50
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）	USD	15.12	11.97
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	USD	4.06	1.72
貝萊德新興市場基金	USD	1.97	0.86
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	USD	1.94	0.61
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	EUR	7.47	5.60
貝萊德歐元優質債券基金	EUR	12.65	11.01
貝萊德歐元市場基金	EUR	2.12	1.96
貝萊德歐洲基金	EUR	8.27	7.30
貝萊德歐洲特別時機基金	EUR	12.60	11.59
貝萊德歐洲價值型基金	EUR	11.43	10.45
貝萊德環球資產配置基金	USD	4.05	3.42
貝萊德環球企業債券基金（基金之配息來源可能為本金）	USD	4.20	3.39
貝萊德環球動力股票基金	USD	3.98	2.96
貝萊德全球股票收益基金（基金之配息來源可能為本金）	USD	6.90	6.04
貝萊德環球政府債券基金	USD	16.30	11.04
貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」）（基金之配息來源可能為本金）	USD	5.12	4.45
貝萊德全球通膨連結債券基金	USD	2.37	2.20
貝萊德環球前瞻股票基金	USD	7.72	6.95
貝萊德日本靈活股票基金	JPY	39.31	35.68
貝萊德日本特別時機基金	JPY	28.14	25.55
貝萊德拉丁美洲基金	USD	0.87	0.39
貝萊德營養科學基金	USD	3.43	3.00
貝萊德永續能源基金（基金之配息來源可能為本金）	USD	6.21	5.33
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）	USD	8.03	6.66
貝萊德智慧數據環球小型企業基金	USD	19.20	16.00
貝萊德英國基金	GBP	3.57	3.27
貝萊德美國價值型基金	USD	9.26	8.26
貝萊德美元優質債券基金	USD	3.53	1.60

⁽¹⁾ 基金暫停，詳情請見附註 1。

附錄四 – 補充資訊（此部分未經會計師查核） 續

基金	貨幣	可借貸資產 %	資產淨值 %
貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」）（基金之配息來源可能為本金）	USD	4.63	3.99
貝萊德美國靈活股票基金	USD	1.78	1.62
貝萊德美國增長型基金	USD	7.39	6.97
貝萊德美國中型企業價值基金 （原名「貝萊德美國特別時機基金」） ⁽²⁾	USD	10.57	9.38
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	USD	20.47	10.70
貝萊德世界能源基金（基金之配息來源可能為本金）	USD	17.30	16.19
貝萊德世界金融基金（基金之配息來源可能為本金）	USD	3.43	3.04
貝萊德世界黃金基金（基金之配息來源可能為本金）	USD	6.97	6.34
貝萊德世界健康科學基金（基金之配息來源可能為本金）	USD	1.73	1.61
貝萊德世界礦業基金（基金之配息來源可能為本金）	USD	8.42	7.62
貝萊德世界地產證券基金（基金之配息來源可能為本金）	USD	8.13	7.18
貝萊德世界科技基金（基金之配息來源可能為本金）	USD	4.95	4.36

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

基金在本年度間自證券借貸交易賺取的收入揭露於基金的營運報告及淨資產變動表。

證券借貸交易所賺取的總收入是在基金與證券借貸代理商之間拆分。對於該類收入，基金至少可以收取 62.5%，而證券借貸代理商最多只能收取 37.5%，並且所有的營運成本均來自證券借貸代理商的份額。

下表詳細列出截至 2022 年 8 月 31 日由交易對手分析的借貸證券（個別列示在相關基金的投資組合中）以及相關接收的擔保品的價值。

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德亞太股票收益基金（基金之配息來源可能為本金）（美金）			
Citigroup Global Markets Limited	英國	518,216	596,443
Goldman Sachs International	美國	1,502,071	1,745,644
HSBC Bank Plc	英國	507,795	581,427
Macquarie Bank Limited	澳洲	193,574	244,015
Societe Generale SA	法國	1,084,301	1,319,051
UBS AG	瑞士	280,976	332,202
合計		4,086,933	4,818,782
貝萊德亞洲巨龍基金（美金）			
Merrill Lynch International	英國	9,346,977	9,850,084
Societe Generale SA	法國	1,107,483	1,244,233
UBS AG	瑞士	2,459,624	2,685,680
合計		12,914,084	13,779,997
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	70,468,592	77,238,808
BNP Paribas SA	法國	37,547,014	40,713,843
Citigroup Global Markets Limited	英國	14,268,440	15,266,500
Credit Suisse International	英國	22,926,245	24,788,689
Deutsche Bank AG	德國	10,945,402	11,827,647
Goldman Sachs International	美國	35,765,815	38,617,995
J.P. Morgan Securities Plc	英國	47,581,615	53,764,976
Merrill Lynch International	英國	18,980,850	20,690,658
Morgan Stanley & Co. International Plc	英國	2,507,207	2,806,904
Nomura International Plc	日本	107,774,568	118,771,004
Societe Generale SA	法國	155,629	167,447
UBS AG	瑞士	911,210	998,063
Zürcher Kantonalbank	瑞士	65,656,932	75,247,197
合計		435,489,519	480,899,731

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德中國基金（美金）			
Barclays Capital Securities Limited	英國	139,012	149,416
J.P. Morgan Securities Plc	英國	3,496,692	3,780,426
Macquarie Bank Limited	澳洲	13,378,104	15,450,468
Merrill Lynch International	英國	4,127,043	4,314,523
Morgan Stanley & Co. International Plc	英國	1,128,024	1,163,456
Societe Generale SA	法國	3,762,209	4,193,065
UBS AG	瑞士	25,956,135	28,115,704
合計		51,987,219	57,167,058
貝萊德歐洲靈活股票基金（歐元）			
Barclays Capital Securities Limited	英國	61,355,841	67,963,506
BNP Paribas SA	法國	18,356,645	20,399,058
Goldman Sachs International	美國	186,896,557	205,077,747
HSBC Bank Plc	英國	188,217,819	203,478,673
J.P. Morgan Securities Plc	英國	40,429,220	45,045,735
Merrill Lynch International	英國	844,173	909,494
Morgan Stanley & Co. International Plc	英國	11,993,674	12,748,496
UBS AG	瑞士	3,676,359	4,103,950
合計		511,770,288	559,726,659
貝萊德新興歐洲基金（歐元）⁽¹⁾			
Barclays Capital Securities Limited	英國	1,026,072	1,114,215
Citigroup Global Markets Limited	英國	254,837	271,483
Goldman Sachs International	美國	5,606,653	6,031,039
HSBC Bank Plc	英國	2,025,905	2,147,079
J.P. Morgan Securities Plc	英國	621,403	678,738
Merrill Lynch International	英國	3,457,971	3,652,248
Morgan Stanley & Co. International Plc	英國	188,852	196,788
UBS AG	瑞士	520,548	569,660
合計		13,702,241	14,661,250
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	44,950,954	50,504,455
BNP Paribas SA	法國	11,040,755	12,272,026
Citigroup Global Markets Limited	英國	1,823,953	2,000,449
Credit Suisse International	英國	1,970,043	2,183,470
J.P. Morgan Securities Plc	英國	13,159,672	15,275,960
Merrill Lynch International	英國	12,932,492	14,462,929
Morgan Stanley & Co. International Plc	英國	814,935	935,214
Nomura International Plc	日本	20,156,969	22,770,382
Zürcher Kantonalbank	瑞士	2,408,732	2,829,756
合計		109,258,505	123,234,641
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）			
Goldman Sachs International	美國	1,730,160	1,883,468
HSBC Bank Plc	英國	1,718,727	1,843,403
J.P. Morgan Securities Plc	英國	781,831	864,223
Societe Generale SA	法國	1,177,377	1,341,634
合計		5,408,095	5,932,728
貝萊德新興市場基金（美金）			
Goldman Sachs International	美國	6,108,522	7,127,788
HSBC Bank Plc	英國	1,713,513	1,969,913
Merrill Lynch International	英國	8,220,678	9,418,400
UBS AG	瑞士	3,197,699	3,795,981
合計		19,240,412	22,312,082

⁽¹⁾ 基金暫停，詳情請見附註 1。

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（美金）			
Barclays Bank Plc	英國	5,736,650	6,738,965
BNP Paribas SA	法國	1,262,646	1,466,891
J.P. Morgan Securities Plc	英國	1,253,105	1,463,301
Merrill Lynch International	英國	420,882	491,964
合計		8,673,283	10,161,121
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）			
Barclays Capital Securities Limited	英國	9,690,801	9,706,443
BNP Paribas SA	法國	107,408,230	104,681,770
Citigroup Global Markets Limited	英國	11,863,036	11,656,978
Credit Suisse International	英國	99,654,347	94,869,879
Goldman Sachs International	美國	2,990,242	2,966,909
HSBC Bank Plc	英國	44,563,767	43,563,289
J.P. Morgan Securities Plc	英國	9,498,398	9,584,548
Merrill Lynch International	英國	12,483,083	12,161,035
Morgan Stanley & Co. International Plc	英國	5,484,349	5,269,319
Societe Generale SA	法國	46,529,267	46,729,858
The Bank of Nova Scotia	加拿大	233,281	235,238
UBS AG	瑞士	26,086,310	26,331,609
合計		376,485,111	367,756,875
貝萊德歐元優質債券基金（歐元）			
Banco Santander, S.A.	西班牙	9,367,747	10,341,658
Barclays Bank Plc	英國	26,772,811	28,413,451
BNP Paribas SA	法國	64,639,430	68,267,116
Citigroup Global Markets Limited	英國	6,853,654	7,100,274
Credit Suisse International	英國	1,531,538	1,603,388
Deutsche Bank AG	德國	4,266,596	4,464,141
Goldman Sachs International	美國	19,913,436	20,818,898
HSBC Bank Plc	英國	2,738,201	2,935,599
J.P. Morgan Securities Plc	英國	33,614,820	35,893,266
Merrill Lynch International	英國	9,435,727	9,967,550
Morgan Stanley & Co. International Plc	英國	8,770,692	9,507,391
Natixis SA	法國	59,804,780	64,848,583
Nomura International Plc	日本	2,402,029	2,512,240
Societe Generale SA	法國	100,484,456	105,345,584
UBS AG	瑞士	970,228	1,019,188
合計		351,566,145	373,038,327
貝萊德歐元市場基金（歐元）			
Barclays Capital Securities Limited	英國	1,379,822	1,821,062
BNP Paribas SA	法國	151,109	200,073
Credit Suisse International	英國	882,872	1,126,974
Goldman Sachs International	美國	16,785,780	21,945,248
Morgan Stanley & Co. International Plc	英國	72	92
Societe Generale SA	法國	5,975,662	8,177,708
UBS AG	瑞士	358,377	476,656
合計		25,533,694	33,747,813

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德歐洲基金（歐元）			
Barclays Capital Securities Limited	英國	43,904,385	47,610,051
BNP Paribas SA	法國	5,066,015	5,511,301
Citigroup Global Markets Limited	英國	5,349,671	5,691,247
Credit Suisse International	英國	1,072,876	1,125,265
Goldman Sachs International	美國	1,443,723	1,550,858
HSBC Bank Plc	英國	6,305,290	6,673,200
J.P. Morgan Securities Plc	英國	7,070,287	7,711,986
Morgan Stanley & Co. International Plc	英國	12,544,313	13,053,425
Societe Generale SA	法國	2,009,517	2,259,574
UBS AG	瑞士	4,305,386	4,705,081
合計		89,071,463	95,891,988
貝萊德歐洲特別時機基金（歐元）			
Barclays Capital Securities Limited	英國	754,433	818,399
BNP Paribas SA	法國	4,542,939	4,943,998
Citigroup Global Markets Limited	英國	6,072,641	6,462,665
Credit Suisse International	英國	185,846	194,990
Goldman Sachs International	美國	59,402,636	63,833,330
HSBC Bank Plc	英國	203,847	215,818
J.P. Morgan Securities Plc	英國	30,084,062	32,826,103
Merrill Lynch International	英國	25,483,059	26,887,114
Morgan Stanley & Co. International Plc	英國	132,204	137,619
Natixis SA	法國	2,390,673	2,569,363
Societe Generale SA	法國	1,369,276	1,540,208
合計		130,621,616	140,429,607
貝萊德歐洲價值型基金（歐元）			
Barclays Capital Securities Limited	英國	45,791,367	50,008,283
BNP Paribas SA	法國	11,548,733	12,652,888
Credit Suisse International	英國	5,105,915	5,393,198
Goldman Sachs International	美國	4,457,101	4,821,789
UBS AG	瑞士	13,945,755	15,348,455
合計		80,848,871	88,224,613
貝萊德環球資產配置基金（美金）			
Banco Santander, S.A.	西班牙	17,827,703	19,721,456
Barclays Bank Plc	英國	100,433,391	147,126,376
Barclays Capital Securities Limited	英國	95,871,039	106,089,018
BNP Paribas SA	法國	57,709,388	63,913,859
Citigroup Global Markets Limited	英國	10,700,130	11,616,136
Credit Suisse International	英國	15,347,382	16,145,841
Goldman Sachs International	美國	15,990,911	17,383,252
HSBC Bank Plc	英國	474,826	512,809
J.P. Morgan Securities Plc	英國	10,718,354	11,797,351
Merrill Lynch International	英國	12,846,896	13,827,047
Morgan Stanley & Co. International Plc	英國	2,672,457	2,837,793
Natixis SA	法國	1,021,617	1,120,036
Nomura International Plc	日本	718,893	770,366
Societe Generale SA	法國	112,029,456	128,546,211
UBS AG	瑞士	60,715,602	67,709,189
Zürcher Kantonalbank	瑞士	1,197,059	1,334,024
合計		516,275,104	610,450,764

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	4,090,126	4,534,727
Credit Suisse International	英國	1,497,128	1,637,399
Deutsche Bank AG	德國	1,548,669	1,692,777
Goldman Sachs International	美國	8,453,436	9,232,714
J.P. Morgan Securities Plc	英國	4,243,577	4,853,558
Merrill Lynch International	英國	1,434,152	1,582,679
Morgan Stanley & Co. International Plc	英國	1,231,073	1,394,105
Nomura International Plc	日本	1,043,150	1,162,826
RBC Europe Limited	英國	528,362	577,135
Societe Generale SA	法國	64,729	70,446
Zürcher Kantonalbank	瑞士	3,008,590	3,487,764
合計		27,142,992	30,226,130
貝萊德環球動力股票基金（美金）			
Barclays Capital Securities Limited	英國	1,744,940	1,912,917
Credit Suisse International	英國	537,754	570,183
Goldman Sachs International	美國	3,256,892	3,536,849
HSBC Bank Plc	英國	2,788,066	2,983,027
J.P. Morgan Securities Plc	英國	1,103,551	1,216,877
Merrill Lynch International	英國	55,455	59,130
Morgan Stanley & Co. International Plc	英國	138,619	145,823
Natixis SA	法國	1,101,302	1,196,144
UBS AG	瑞士	2,693,520	2,975,777
合計		13,420,099	14,596,727
貝萊德全球股票收益基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	5,823,903	6,394,303
BNP Paribas SA	法國	5,285,754	5,822,144
Citigroup Global Markets Limited	英國	156,662	168,746
Goldman Sachs International	美國	18,169,808	19,761,815
Morgan Stanley & Co. International Plc	英國	13,350,341	14,065,601
Societe Generale SA	法國	14,007,924	15,947,657
合計		56,794,392	62,160,266
貝萊德環球政府債券基金（美金）			
Banco Santander, S.A.	西班牙	24,499,249	25,766,018
Barclays Bank Plc	英國	709,746	714,383
BNP Paribas SA	法國	16,792,657	16,930,770
Citigroup Global Markets Limited	英國	249,136	244,786
Credit Suisse International	英國	1,733,224	1,720,929
Goldman Sachs International	美國	218,359	216,512
J.P. Morgan Securities Plc	英國	14,890,456	15,324,968
Morgan Stanley & Co. International Plc	英國	3,281,686	3,217,230
Natixis SA	法國	17,108,091	21,115,962
Nomura International Plc	日本	940,305	951,593
RBC Europe Limited	英國	1,701,117	1,686,916
Societe Generale SA	法國	11,225,758	11,300,695
合計		93,349,784	99,190,762

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」）（基金之配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	31,301,310	33,429,586
BNP Paribas SA	法國	3,672,225	3,879,935
Citigroup Global Markets Limited	英國	292,787	305,241
Credit Suisse International	英國	8,390,265	8,839,440
Deutsche Bank AG	德國	183,970	193,706
Goldman Sachs International	美國	4,088,724	4,301,679
HSBC Bank Plc	英國	1,217,944	1,314,006
J.P. Morgan Securities Plc	英國	18,806,529	20,585,411
Merrill Lynch International	英國	759,593	807,482
Morgan Stanley & Co. International Plc	英國	3,317,079	3,618,444
Nomura International Plc	日本	2,152,200	2,311,029
RBC Europe Limited	英國	1,009,165	1,061,847
UBS AG	瑞士	240,914	269,558
合計		75,432,705	80,917,364
貝萊德全球通膨連結債券基金（美金）			
Banco Santander, S.A.	西班牙	3,253,811	3,580,649
BNP Paribas SA	法國	4,765,327	5,255,525
合計		8,019,138	8,836,174
貝萊德環球前瞻股票基金（美金）			
BNP Paribas SA	法國	24,743,519	26,982,375
Goldman Sachs International	美國	40,165,842	43,248,994
Merrill Lynch International	英國	1,486,207	1,571,265
UBS AG	瑞士	7,455,703	8,167,228
合計		73,851,271	79,969,862
貝萊德日本靈活股票基金（日圓）			
Citigroup Global Markets Limited	英國	2,903,388,857	3,096,303,964
Goldman Sachs International	美國	317,308,417	341,686,404
HSBC Bank Plc	英國	1,655,637,338	1,756,516,530
J.P. Morgan Securities Plc	英國	1,487,487,273	1,626,448,917
Merrill Lynch International	英國	2,597,045,737	2,745,848,333
Natixis SA	法國	88,783,590	95,618,611
Societe Generale SA	法國	664,234,547	748,711,018
UBS AG	瑞士	665,429,091	728,978,642
合計		10,379,314,850	11,140,112,419
貝萊德日本特別時機基金（日圓）			
Barclays Capital Securities Limited	英國	1,949,895,171	2,113,605,676
Citigroup Global Markets Limited	英國	188,470,193	200,421,849
Credit Suisse AG	瑞士	6,341,399	7,013,802
Credit Suisse International	英國	151,736,317	159,080,408
Goldman Sachs International	美國	168,766,643	181,216,064
J.P. Morgan Securities Plc	英國	901,241,756	982,635,538
Merrill Lynch International	英國	1,059,545,669	1,117,070,585
Morgan Stanley & Co. International Plc	英國	42,629,075	44,341,001
Societe Generale SA	法國	149,661,042	168,215,304
UBS AG	瑞士	551,040,935	601,950,643
合計		5,169,328,200	5,575,550,870
貝萊德拉丁美洲基金（美金）			
Barclays Bank Plc	英國	1,320,059	3,773,665
UBS AG	瑞士	1,943,095	4,219,684
合計		3,263,154	7,993,349

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德營養科學基金（美金）			
Citigroup Global Markets Limited	英國	1,012,278	1,097,375
Credit Suisse International	英國	583,392	623,507
Goldman Sachs International	美國	7,632,682	8,354,883
HSBC Bank Plc	英國	277,441	299,210
UBS AG	瑞士	929,391	1,034,972
合計		10,435,184	11,409,947
貝萊德永續能源基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	29,555,056	32,359,339
BNP Paribas SA	法國	84,468,002	92,780,572
Credit Suisse International	英國	479,728	508,016
Goldman Sachs International	美國	36,118,860	39,174,124
HSBC Bank Plc	英國	9,261,557	9,896,695
J.P. Morgan Securities Plc	英國	2,628,022	2,894,245
Merrill Lynch International	英國	7,467,494	7,952,267
Morgan Stanley & Co. International Plc	英國	122,771,228	128,988,604
Natixis SA	法國	329,422	357,340
Societe Generale SA	法國	18,762,635	21,301,285
The Bank of Nova Scotia	加拿大	1,629,021	1,795,647
UBS AG	瑞士	30,109,359	33,222,605
合計		343,580,384	371,230,739
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	48,061,129	52,554,375
BNP Paribas SA	法國	47,301,908	51,890,816
Citigroup Global Markets Limited	英國	20,588,169	22,086,265
Credit Suisse International	英國	2,337,325	2,472,000
Goldman Sachs International	美國	40,418,282	43,781,449
HSBC Bank Plc	英國	10,570,264	11,280,781
J.P. Morgan Securities Plc	英國	23,048,299	25,350,838
Macquarie Bank Limited	澳洲	1,126,099	1,323,103
Merrill Lynch International	英國	37,654,413	40,047,831
Morgan Stanley & Co. International Plc	英國	18,231,668	19,130,582
Natixis SA	法國	2,784,488	3,016,625
Societe Generale SA	法國	17,929,039	20,328,998
The Bank of Nova Scotia	加拿大	9,833,430	10,825,461
UBS AG	瑞士	10,957,148	12,074,713
合計		290,841,661	316,163,837
貝萊德智慧數據環球小型企業基金（美金）			
Barclays Capital Securities Limited	英國	3,677,231	4,101,320
BNP Paribas SA	法國	454,553	508,609
Citigroup Global Markets Limited	英國	1,047,054	1,145,675
Credit Suisse International	英國	438,877	473,435
Goldman Sachs International	美國	2,533,617	2,799,246
HSBC Bank Plc	英國	1,907,363	2,076,224
J.P. Morgan Securities Plc	英國	5,220,411	5,856,604
Macquarie Bank Limited	澳洲	647,882	776,428
Merrill Lynch International	英國	3,912,598	4,244,398
Morgan Stanley & Co. International Plc	英國	4,246,569	4,544,936
Societe Generale SA	法國	803,420	929,159
The Bank of Nova Scotia	加拿大	646,977	726,470
UBS AG	瑞士	9,990,556	11,216,768
合計		35,527,108	39,399,272

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德英國基金（英鎊）			
Barclays Capital Securities Limited	英國	1,072,909	1,304,147
BNP Paribas SA	法國	280,807	342,428
Credit Suisse International	英國	189,482	222,765
Goldman Sachs International	美國	1,619,062	1,949,507
J.P. Morgan Securities Plc	英國	672,512	822,248
Societe Generale SA	法國	750,261	945,628
UBS AG	瑞士	4,236,825	5,190,017
合計		8,821,858	10,776,740
貝萊德美國價值型基金（美金）			
BNP Paribas SA	法國	11,161,904	12,224,609
Citigroup Global Markets Limited	英國	2,889,141	3,094,269
Credit Suisse International	英國	4,963,246	5,240,588
Goldman Sachs International	美國	7,131,452	7,712,143
J.P. Morgan Securities Plc	英國	3,514,258	3,858,974
Merrill Lynch International	英國	8,475,874	8,999,792
UBS AG	瑞士	24,597,905	27,062,143
合計		62,733,780	68,192,518
貝萊德美元優質債券基金（美金）			
BNP Paribas SA	法國	2,523,166	2,605,379
Goldman Sachs International	美國	128,104	126,832
ING Bank NV	荷蘭	444,249	482,872
J.P. Morgan Securities Plc	英國	150,614	163,196
Morgan Stanley & Co. International Plc	英國	39,334	40,379
Natixis SA	法國	1,093,544	1,736,417
Nomura International Plc	日本	583,691	589,822
RBC Europe Limited	英國	438,924	434,614
Societe Generale SA	法國	3,766,347	3,918,240
合計		9,167,973	10,097,751
貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」）（基金之配息來源可能為本金）（美金）			
Banco Santander, S.A.	西班牙	863,747	933,446
Barclays Bank Plc	英國	8,239,471	8,560,059
Barclays Capital Securities Limited	英國	12,229,096	13,190,955
BNP Paribas SA	法國	27,242,100	27,999,136
Citigroup Global Markets Limited	英國	414,893	420,762
Credit Suisse International	英國	6,598,882	6,762,830
Goldman Sachs International	美國	9,853,116	10,083,997
J.P. Morgan Securities Plc	英國	8,724,323	9,116,146
Merrill Lynch International	英國	1,827,423	1,889,730
Morgan Stanley & Co. International Plc	英國	10,853,259	11,516,884
Nomura International Plc	日本	3,655,416	3,818,286
Societe Generale SA	法國	85,258	86,948
The Bank of Nova Scotia	加拿大	254,885	369,569
UBS AG	瑞士	2,050,370	2,231,671
Zürcher Kantonalbank	瑞士	1,210,042	1,314,461
合計		94,102,281	98,294,880
貝萊德美國靈活股票基金（美金）			
HSBC Bank Plc	英國	7,532,475	8,024,492
The Bank of Nova Scotia	加拿大	4,663,980	5,125,364
UBS AG	瑞士	12,894,461	14,184,337
合計		25,090,916	27,334,193

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德美國增長型基金（美金）			
BNP Paribas SA	法國	3,877,420	4,233,988
The Bank of Nova Scotia	加拿大	15,169,226	16,622,632
UBS AG	瑞士	2,635,606	2,891,044
合計		21,682,252	23,747,664
貝萊德美國中型企業價值基金（原名「貝萊德美國特別時機基金」）（美金）⁽²⁾			
Barclays Capital Securities Limited	英國	1,575,601	1,746,273
Citigroup Global Markets Limited	英國	78,855	85,740
Goldman Sachs International	美國	3,580,575	3,931,118
HSBC Bank Plc	英國	938,885	1,015,586
J.P. Morgan Securities Plc	英國	462,592	515,707
Merrill Lynch International	英國	6,485,897	6,991,723
Morgan Stanley & Co. International Plc	英國	292,440	311,021
The Bank of Nova Scotia	加拿大	562,995	628,199
UBS AG	瑞士	10,838,602	12,106,079
合計		24,816,442	27,331,446
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金）			
Banco Santander, S.A.	西班牙	2,114,928	2,464,813
Barclays Bank Plc	英國	2,645,997	2,957,531
BNP Paribas SA	法國	7,541,622	8,356,901
Citigroup Global Markets Limited	英國	506,701	552,859
Deutsche Bank AG	德國	501,025	552,110
Goldman Sachs International	美國	2,318,497	2,552,866
HSBC Bank Plc	英國	10,411,531	12,269,517
J.P. Morgan Securities Plc	英國	12,303,070	14,291,801
Merrill Lynch International	英國	353,661	393,469
Morgan Stanley & Co. International Plc	英國	382,939	437,186
Natixis SA	法國	11,863,235	13,548,074
Nomura International Plc	日本	6,569,201	7,382,554
RBC Europe Limited	英國	283,537	312,235
Societe Generale SA	法國	58,715,021	64,421,890
Zürcher Kantonalbank	瑞士	4,194,248	4,886,542
合計		120,705,213	135,380,348
貝萊德世界能源基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	15,387,038	17,141,262
Goldman Sachs International	美國	392,755,293	433,418,268
J.P. Morgan Securities Plc	英國	20,915,445	23,436,533
Societe Generale SA	法國	59,039,917	68,198,931
合計		488,097,693	542,194,994
貝萊德世界金融基金（基金之配息來源可能為本金）（美金）			
BNP Paribas SA	法國	483,753	524,778
Goldman Sachs International	美國	12,495,392	13,384,484
HSBC Bank Plc	英國	3,082,260	3,252,836
J.P. Morgan Securities Plc	英國	4,934,200	5,366,726
Morgan Stanley & Co. International Plc	英國	3,443,922	3,573,508
UBS AG	瑞士	18,758,273	20,441,404
合計		43,197,800	46,543,736

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德世界黃金基金（基金之配息來源可能為本金）（美金）			
BNP Paribas SA	法國	44,567,267	50,009,141
Goldman Sachs International	美國	137,230,640	152,049,474
Morgan Stanley & Co. International Plc	英國	1,541,919	1,654,951
Societe Generale SA	法國	28,668,087	33,249,048
UBS AG	瑞士	579,916	653,681
合計		212,587,829	237,616,295
貝萊德世界健康科學基金（基金之配息來源可能為本金）（美金）			
BNP Paribas SA	法國	63,829,762	69,457,765
Citigroup Global Markets Limited	英國	14,856,883	15,809,496
HSBC Bank Plc	英國	42,633,306	45,132,352
J.P. Morgan Securities Plc	英國	13,112,962	14,306,714
Merrill Lynch International	英國	12,662,802	13,359,146
Morgan Stanley & Co. International Plc	英國	20,022,261	20,840,139
Natixis SA	法國	3,276,047	3,520,560
Societe Generale SA	法國	1,990,198	2,238,417
The Bank of Nova Scotia	加拿大	12,434,923	13,579,076
UBS AG	瑞士	38,674,470	42,275,554
合計		223,493,614	240,519,219
貝萊德世界礦業基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	15,140,351	16,828,064
BNP Paribas SA	法國	159,275,416	177,600,386
Credit Suisse AG	瑞士	62,992	71,440
Credit Suisse International	英國	3,409,755	3,665,523
Goldman Sachs International	美國	42,474,354	46,765,155
HSBC Bank Plc	英國	13,030,590	14,135,156
J.P. Morgan Securities Plc	英國	1,808,962	2,022,395
Merrill Lynch International	英國	44,048,295	47,618,485
Natixis SA	法國	39,338,652	43,319,028
Societe Generale SA	法國	89,480,286	103,126,347
The Bank of Nova Scotia	加拿大	1,154,691	1,292,083
合計		409,224,344	456,444,062
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）			
Deutsche Bank AG	德國	40	48
Goldman Sachs International	美國	2,043,792	2,226,509
HSBC Bank Plc	英國	31,402	33,704
J.P. Morgan Securities Plc	英國	3,535,168	3,910,560
Societe Generale SA	法國	3,277,704	3,737,698
UBS AG	瑞士	1,613,355	1,788,070
合計		10,501,461	11,696,589
貝萊德世界科技基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	4,724,523	5,130,110
BNP Paribas SA	法國	83,977,040	91,480,022
Goldman Sachs International	美國	49,300,859	53,029,877
HSBC Bank Plc	英國	1,647,006	1,745,429
J.P. Morgan Securities Plc	英國	15,238,701	16,643,902
Merrill Lynch International	英國	606,515	640,558
Morgan Stanley & Co. International Plc	英國	23,635,166	24,627,156
Natixis SA	法國	50,163	53,965
Societe Generale SA	法國	169,247	190,561
The Bank of Nova Scotia	加拿大	193,950,918	212,024,991
UBS AG	瑞士	10,261,580	11,229,161
合計		383,561,718	416,795,732

附錄四 – 補充資訊（此部分未經會計師查核） 續

總報酬交換契約（「TRS」）（包含差價合約「CFD」）

基金簽訂的所有 TRS（包含 CFD）均在國際交換交易暨衍生性商品協會的主合約（「ISDA 主合約」）或相似合約下訂定。ISDA 主合約是一項基金與交易對手之間的雙邊協議，管理雙方簽訂 OTC FDI（包含 TRS 以及 CFD）。在 ISDA 主合約之下，雙方的曝險部位併同抵銷後的淨額及抵押，因此任何提供的擔保品之揭露均是針對基金在 ISDA 主合約之下簽訂的所有 OTC FDI，而不僅僅是 TRS 以及 CFD。

基金根據 ISDA 主合約接收/支出的所有擔保品均是在所有權轉讓安排下進行雙邊轉讓。

下表列出了 TRS（包含 CFD）的價值佔基金在 2022 年 8 月 31 日的 NAV 以及截至 2022 年 8 月 31 日止期間的收入/報酬的比例。TRS（包含 CFD）的價值是以曝險部位價值為基礎以總絕對數額列出。

基金	貨幣	資產淨值 %	賺取的收益總額
貝萊德亞太股票收益基金（基金之配息來源可能為本金）	USD	-	(14,011)
貝萊德亞洲巨龍基金	USD	0.32	(440,148)
貝萊德中國基金	USD	7.75	(38,365,791)
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	USD	2.56	(9,731,739)
貝萊德新興市場基金	USD	2.36	4,346,914
貝萊德ESG社會責任多元資產基金 （基金之配息來源可能為本金）	EUR	3.23	42,005,276
貝萊德環球資產配置基金	USD	6.67	49,228,361
貝萊德環球企業債券基金（基金之配息來源可能為本金）	USD	-	2,152,794
貝萊德環球動力股票基金	USD	0.28	(119,369)
貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」）（基金之配息來源可能為本金）	USD	1.30	48,463
貝萊德美元優質債券基金	USD	-	66,579
貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」）（基金之配息來源可能為本金）	USD	4.15	(1,175,885)
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	USD	6.60	(2,550,746)
貝萊德世界地產證券基金（基金之配息來源可能為本金）	USD	0.97	(982,928)

TRS（包括差價合約）賺取的總回報按總回報額計算，包括相關利息和淨股利收入或開支，以及公平價值價格走勢的淨收益/損失。TRS（包括差價合約）的所有收益和費用將累積於基金中，不受基金管理公司或任何其他第三方之間的任何收益或費用分攤安排的限制。

下表詳細列出截至 2022 年 8 月 31 日由交易對手分析的 TRS（包含 CFD）的曝險部位價值。

交易對手	交易對手註冊國家	曝險部位
貝萊德亞洲巨龍基金（美金）		
J.P. Morgan Securities Plc	英國	2,769,044
合計		2,769,044
貝萊德中國基金（美金）		
HSBC Bank Plc	英國	89,423,044
合計		89,423,044
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）		
HSBC Bank Plc	英國	4,689,083
J.P. Morgan Securities Plc	英國	3,351,963
合計		8,041,046
貝萊德新興市場基金（美金）		
HSBC Bank Plc	英國	20,334,243
J.P. Morgan Securities Plc	英國	32,658,915
合計		52,993,158
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）		
BNP Paribas SA	法國	38,667,561
Citibank NA	美國	122,639,181
Goldman Sachs International	美國	56,057,612
合計		217,364,354

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊國家	曝險部位
貝萊德環球資產配置基金（美金）		
Barclays Capital Securities Limited	英國	65,823,077
BNP Paribas SA	法國	218,507,480
Citibank NA	美國	50,327,382
Goldman Sachs International	美國	181,921,214
J.P. Morgan Securities Plc	英國	259,172,356
Morgan Stanley & Co. International Plc	英國	230,677,255
合計		1,006,428,764
貝萊德環球動力股票基金（美金）		
BNP Paribas SA	法國	250,591
J.P. Morgan Securities Plc	英國	1,017,078
合計		1,267,669
貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」）（基金之配息來源可能為本金）（美金）		
J.P. Morgan Securities Plc	英國	8,399,029
Morgan Stanley & Co. International Plc	英國	13,711,995
合計		22,111,024
貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」）（基金之配息來源可能為本金）（美金）		
BNP Paribas SA	法國	7,089,755
J.P. Morgan Securities Plc	英國	26,815,702
Morgan Stanley & Co. International Plc	英國	63,973,703
合計		97,879,160
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金）		
Barclays Capital Securities Limited	英國	72,094,640
BNP Paribas SA	法國	2,359,830
合計		74,454,470
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）		
Morgan Stanley & Co. International Plc	英國	1,412,541
合計		1,412,541

下表提供了截至 2022 年 8 月 31 日 TRS（包含差價合約）的到期期限的分析。

	到期期限						
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日	開放式交易	合計
貝萊德亞洲巨龍基金（美金）							
總收益交換 （包含差價合約）	-	-	-	-	-	2,769,044	2,769,044
貝萊德中國基金（美金）							
總收益交換 （包含差價合約）	-	-	-	-	-	89,423,044	89,423,044
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）							
總收益交換 （包含差價合約）	-	-	-	-	-	8,041,046	8,041,046
貝萊德新興市場基金（美金）							
總收益交換 （包含差價合約）	-	-	-	-	-	52,993,158	52,993,158
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）							
總收益交換 （包含差價合約）	-	50,319,797	-	167,044,557	-	-	217,364,354
貝萊德環球資產配置基金（美金）							
總收益交換 （包含差價合約）	5,466,228	754,426,740	84,792,864	47,916	-	161,695,016	1,006,428,764
貝萊德環球動力股票基金（美金）							
總收益交換 （包含差價合約）	250,591	-	-	-	-	1,017,078	1,267,669
貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」）（基金之配息來源可能為本金）（美金）							
總收益交換 （包含差價合約）	-	6,178,693	-	15,932,331	-	-	22,111,024

附錄四 – 補充資訊（此部分未經會計師查核） 續

	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」）（基金之配息來源可能為本金）（美金）							
總收益交換 （包含差價合約）	-	22,407,164	-	75,471,996	-	-	97,879,160
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金）							
總收益交換 （包含差價合約）	-	74,454,470	-	-	-	-	74,454,470
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）							
總收益交換 （包含差價合約）	-	-	-	-	-	1,412,541	1,412,541

上述的道奇期限分析是以各自的交易到期日為基礎。開放式交易是指每日可招回或終止的交易，包含差價合約。

擔保品貨幣分析

基金涉及的活動可能會需要向交易對手提供（「支出的擔保品」）擔保品，或保管從交易對手接收（「接收的擔保品」）的擔保品。

下表是基金依照所有權轉讓擔保品安排方式，截至 2022 年 8 月 31 日依貨幣類型就證券借貸交易和 OTC FDI（包含 TRS 和 CFD）接收/支出的現金和非現金擔保品的分析。

貨幣	收到的現金 金擔保品	繳交的現金 金擔保品	收到的非現金 金擔保品	繳交的非現金 金擔保品
貝萊德亞太股票收益基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	12,590	-
CAD	-	-	241,606	-
CHF	-	-	62,922	-
DKK	-	-	20,967	-
EUR	-	-	960,864	-
GBP	-	-	513,005	-
JPY	-	-	666,799	-
NOK	-	-	2,979	-
SEK	-	-	38,784	-
USD	-	-	2,298,266	-
合計	-	-	4,818,782	-
貝萊德亞洲巨龍基金（美金）				
證券借貸交易				
CAD	-	-	121,573	-
CHF	-	-	286,340	-
DKK	-	-	25,780	-
EUR	-	-	6,787,010	-
GBP	-	-	902,174	-
JPY	-	-	943,529	-
NOK	-	-	26,549	-
SEK	-	-	31,634	-
USD	-	-	4,655,408	-
合計	-	-	13,779,997	-

貨幣	收到的現金 金擔保品	繳交的現金 金擔保品	收到的非現金 金擔保品	繳交的非現金 金擔保品
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）				
證券借貸交易				
CAD	-	-	10,118,033	-
CHF	-	-	7,954,121	-
DKK	-	-	46,990,050	-
EUR	-	-	263,216,594	-
GBP	-	-	22,899,110	-
JPY	-	-	25,836,912	-
NOK	-	-	5,845,136	-
SEK	-	-	3,071,282	-
USD	-	-	94,968,493	-
合計	-	-	480,899,731	-
貝萊德中國基金（美金）				
證券借貸交易				
AUD	-	-	4,432	-
CAD	-	-	533,702	-
CHF	-	-	2,947,515	-
DKK	-	-	133,109	-
EUR	-	-	8,757,488	-
GBP	-	-	1,750,573	-
JPY	-	-	10,475,594	-
NOK	-	-	376,052	-
SEK	-	-	195,639	-
USD	-	-	31,992,954	-
證券借貸交易				
總數	-	-	57,167,058	-
上櫃外國直接投資				
USD	14,710,000	-	-	-
上櫃外國直接投資總數				
合計	14,710,000	-	-	-
貝萊德歐洲靈活股票基金（歐元）				
證券借貸交易				
AUD	-	-	2,948,083	-
CAD	-	-	17,707,016	-
CHF	-	-	5,080,483	-
DKK	-	-	40,051	-
EUR	-	-	91,544,687	-
GBP	-	-	58,921,159	-
JPY	-	-	100,387,558	-
NOK	-	-	1,153,186	-
SEK	-	-	2,604,417	-
USD	-	-	279,340,019	-
合計	-	-	559,726,659	-

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德新興歐洲基金（歐元） ⁽¹⁾				
證券借貸交易				
AUD	-	-	40,528	-
CAD	-	-	474,210	-
CHF	-	-	133,603	-
DKK	-	-	1,475	-
EUR	-	-	4,564,257	-
GBP	-	-	1,103,070	-
JPY	-	-	1,718,339	-
NOK	-	-	22,431	-
SEK	-	-	41,787	-
USD	-	-	6,561,550	-
合計	-	-	14,661,250	-
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）（美金）				
證券借貸交易				
CAD	-	-	288,342	-
CHF	-	-	274,047	-
DKK	-	-	16,512,293	-
EUR	-	-	69,527,301	-
GBP	-	-	8,154,186	-
JPY	-	-	4,640,349	-
NOK	-	-	1,663,429	-
SEK	-	-	1,499,461	-
USD	-	-	20,675,233	-
合計	-	-	123,234,641	-
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	5,889	-
CAD	-	-	247,100	-
CHF	-	-	17,181	-
DKK	-	-	23,081	-
EUR	-	-	732,607	-
GBP	-	-	579,724	-
JPY	-	-	950,985	-
NOK	-	-	21,781	-
SEK	-	-	43,261	-
USD	-	-	3,311,119	-
證券借貸交易總數	-	-	5,932,728	-
上櫃外國直接投資				
USD	360,000	(720,000)	-	-
上櫃外國直接投資總數	360,000	(720,000)	-	-
合計	360,000	(720,000)	5,932,729	-

⁽¹⁾ 基金暫停，詳情請見附註 1。

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德新興市場基金（美金）				
證券借貸交易				
AUD	-	-	6,332	-
CAD	-	-	497,232	-
CHF	-	-	387,100	-
DKK	-	-	6,452	-
EUR	-	-	8,127,733	-
GBP	-	-	1,161,637	-
JPY	-	-	2,286,935	-
NOK	-	-	36,966	-
SEK	-	-	4,956	-
USD	-	-	9,796,739	-
證券借貸交易總數	-	-	22,312,082	-
上櫃外國直接投資				
USD	2,893,000	-	-	-
上櫃外國直接投資總數	2,893,000	-	-	-
合計	2,893,000	-	22,312,082	-
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（美金）				
證券借貸交易				
DKK	-	-	2,311,114	-
EUR	-	-	5,359,714	-
GBP	-	-	496,556	-
NOK	-	-	277,709	-
SEK	-	-	181,950	-
USD	-	-	1,534,078	-
合計	-	-	10,161,121	-
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）				
證券借貸交易				
AUD	-	-	544,224	-
CAD	-	-	2,450,530	-
CHF	-	-	4,504,380	-
DKK	-	-	1,503,277	-
EUR	-	-	126,315,999	-
GBP	-	-	25,390,922	-
JPY	-	-	76,970,377	-
NOK	-	-	575,924	-
SEK	-	-	2,386,020	-
USD	-	-	127,115,222	-
證券借貸交易總數	-	-	367,756,875	-
上櫃外國直接投資				
EUR	15,500,000	(320,000)	-	372,462
USD	-	(290,072)	-	-
上櫃外國直接投資總數	15,500,000	(610,072)	-	372,462
合計	15,500,000	(610,072)	367,756,874	372,462

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金 金擔保品	繳交的現金 金擔保品	收到的非現 金擔保品	繳交的非現 金擔保品
貝萊德歐元優質債券基金（歐元）				
證券借貸交易				
AUD	-	-	1,975,794	-
CAD	-	-	6,774,784	-
CHF	-	-	553,788	-
DKK	-	-	34,844,000	-
EUR	-	-	180,098,404	-
GBP	-	-	17,665,698	-
JPY	-	-	53,221,868	-
NOK	-	-	5,675,352	-
SEK	-	-	1,707,972	-
USD	-	-	70,520,667	-
合計	-	-	373,038,327	-
貝萊德歐元市場基金（歐元）				
證券借貸交易				
AUD	-	-	51,303	-
CAD	-	-	2,322,581	-
CHF	-	-	199,288	-
DKK	-	-	123,449	-
EUR	-	-	6,969,562	-
GBP	-	-	2,080,445	-
JPY	-	-	4,460,895	-
NOK	-	-	4,185	-
SEK	-	-	214,358	-
USD	-	-	17,321,747	-
合計	-	-	33,747,813	-
貝萊德歐洲基金（歐元）				
證券借貸交易				
AUD	-	-	1,526,213	-
CAD	-	-	3,025,712	-
CHF	-	-	3,529,551	-
DKK	-	-	51,707	-
EUR	-	-	27,687,889	-
GBP	-	-	16,692,036	-
JPY	-	-	20,149,258	-
NOK	-	-	237,913	-
SEK	-	-	1,490,703	-
USD	-	-	21,501,006	-
合計	-	-	95,891,988	-
貝萊德歐洲特別時機基金（歐元）				
證券借貸交易				
AUD	-	-	86,735	-
CAD	-	-	4,520,760	-
CHF	-	-	272,716	-
DKK	-	-	50,052	-
EUR	-	-	35,894,315	-
GBP	-	-	5,485,586	-
JPY	-	-	27,922,729	-
NOK	-	-	815,208	-
SEK	-	-	702,826	-
USD	-	-	64,678,680	-
合計	-	-	140,429,607	-

貨幣	收到的現金 金擔保品	繳交的現金 金擔保品	收到的非現 金擔保品	繳交的非現 金擔保品
貝萊德歐洲價值型基金（歐元）				
證券借貸交易				
AUD	-	-	1,667,026	-
CAD	-	-	3,213,198	-
CHF	-	-	4,663,129	-
DKK	-	-	26,341	-
EUR	-	-	18,629,931	-
GBP	-	-	12,998,670	-
JPY	-	-	26,002,245	-
NOK	-	-	150,924	-
SEK	-	-	1,413,780	-
USD	-	-	19,459,369	-
合計	-	-	88,224,613	-
貝萊德環球資產配置基金（美金）				
證券借貸交易				
AUD	-	-	4,061,626	-
CAD	-	-	19,320,094	-
CHF	-	-	14,809,500	-
DKK	-	-	4,570,594	-
EUR	-	-	96,965,206	-
GBP	-	-	59,124,897	-
JPY	-	-	119,722,779	-
NOK	-	-	1,334,694	-
SEK	-	-	6,384,332	-
USD	-	-	284,157,042	-
證券借貸交易 總數	-	-	610,450,764	-
上櫃外國直接投資				
EUR	-	(435,339)	-	-
MXN	1,138	-	-	-
USD	98,926,000	(18,383,032)	1,129,654	499,353,035
上櫃外國直接投 資總數	98,927,138	(18,828,371)	1,129,654	499,353,035
合計	98,927,138	(18,828,371)	611,580,418	499,353,035
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
CAD	-	-	1,295,759	-
CHF	-	-	341,412	-
DKK	-	-	3,008,097	-
EUR	-	-	13,117,900	-
GBP	-	-	2,241,057	-
JPY	-	-	1,703,957	-
NOK	-	-	509,315	-
SEK	-	-	123,890	-
USD	-	-	7,884,743	-
合計	-	-	30,226,130	-

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金 金擔保品	繳交的現金 金擔保品	收到的非現 金擔保品	繳交的非現 金擔保品
貝萊德環球動力股票基金（美金）				
證券借貸交易				
AUD	-	-	67,314	-
CAD	-	-	355,834	-
CHF	-	-	433,419	-
DKK	-	-	5,971	-
EUR	-	-	2,039,826	-
GBP	-	-	1,466,067	-
JPY	-	-	2,639,293	-
NOK	-	-	58,978	-
SEK	-	-	177,989	-
USD	-	-	7,352,036	-
證券借貸交易 總數	-	-	14,596,727	-
上櫃外國直接投資				
USD	50,000	-	-	22,111,928
上櫃外國直接投 資總數	50,000	-	-	22,111,928
合計	50,000	-	14,596,727	22,111,928
貝萊德全球股票收益基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	262,950	-
CAD	-	-	3,134,152	-
CHF	-	-	550,733	-
DKK	-	-	267,203	-
EUR	-	-	17,945,116	-
GBP	-	-	6,864,256	-
JPY	-	-	11,165,582	-
SEK	-	-	543,602	-
USD	-	-	21,426,672	-
合計	-	-	62,160,266	-
貝萊德環球政府債券基金（美金）				
證券借貸交易				
AUD	-	-	504,026	-
CAD	-	-	1,507,397	-
CHF	-	-	1,197,739	-
DKK	-	-	6,519,605	-
EUR	-	-	34,708,661	-
GBP	-	-	10,224,915	-
JPY	-	-	17,756,196	-
NOK	-	-	2,052,103	-
SEK	-	-	1,144,720	-
USD	-	-	23,575,400	-
合計	-	-	99,190,762	-

貨幣	收到的現金 金擔保品	繳交的現金 金擔保品	收到的非現 金擔保品	繳交的非現 金擔保品
貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」） （基金之配息來源可能為本金）（美金）				
證券借貸交易				
CAD	-	-	607,182	-
CHF	-	-	20,252	-
DKK	-	-	16,306,505	-
EUR	-	-	35,971,087	-
GBP	-	-	2,770,889	-
JPY	-	-	4,748,463	-
NOK	-	-	2,493,508	-
SEK	-	-	969,320	-
USD	-	-	17,030,158	-
證券借貸交易 總數	-	-	80,917,364	-
上櫃外國直接投資				
EUR	-	(105,262)	-	-
USD	7,513,000	(81,916)	-	-
上櫃外國直接投 資總數	7,513,000	(187,178)	-	-
合計	7,513,000	(187,178)	80,917,360	-
貝萊德全球通膨連結債券基金（美金）				
證券借貸交易				
EUR	-	-	1,319,204	-
GBP	-	-	861,188	-
JPY	-	-	5,215,333	-
USD	-	-	1,440,449	-
合計	-	-	8,836,174	-
貝萊德環球前瞻股票基金（美金）				
證券借貸交易				
AUD	-	-	334,383	-
CAD	-	-	2,956,969	-
CHF	-	-	834,542	-
DKK	-	-	13,969	-
EUR	-	-	10,983,703	-
GBP	-	-	994,019	-
JPY	-	-	34,251,850	-
NOK	-	-	80,037	-
SEK	-	-	7,850	-
USD	-	-	29,512,540	-
合計	-	-	79,969,862	-
貝萊德日本靈活股票基金（日圓）				
證券借貸交易				
AUD	-	-	5,714,204	-
CAD	-	-	93,237,575	-
CHF	-	-	92,249,167	-
DKK	-	-	15,031,096	-
EUR	-	-	3,308,544,205	-
GBP	-	-	1,216,207,328	-
JPY	-	-	1,760,872,898	-
NOK	-	-	47,666,040	-
SEK	-	-	48,317,220	-
USD	-	-	4,552,272,686	-
合計	-	-	11,140,112,419	-

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德日本特別時機基金（日圓）				
證券借貸交易				
AUD	-	-	63,497,834	-
CAD	-	-	148,724,646	-
CHF	-	-	200,713,548	-
DKK	-	-	4,601,210	-
EUR	-	-	1,643,205,744	-
GBP	-	-	693,794,050	-
JPY	-	-	1,005,371,084	-
NOK	-	-	32,620,131	-
SEK	-	-	75,893,721	-
USD	-	-	1,707,128,902	-
合計	-	-	5,575,550,870	-
貝萊德拉丁美洲基金（美金）				
證券借貸交易				
CAD	-	-	10,870	-
CHF	-	-	365,570	-
DKK	-	-	6,119	-
EUR	-	-	44,904	-
GBP	-	-	49,620	-
JPY	-	-	1,058,051	-
NOK	-	-	35,060	-
SEK	-	-	3,439	-
USD	-	-	6,419,716	-
合計	-	-	7,993,349	-
貝萊德營養科學基金（美金）				
證券借貸交易				
AUD	-	-	972	-
CAD	-	-	570,481	-
CHF	-	-	106,153	-
DKK	-	-	1,773	-
EUR	-	-	2,438,058	-
GBP	-	-	457,302	-
JPY	-	-	1,645,638	-
NOK	-	-	10,156	-
SEK	-	-	1,200	-
USD	-	-	6,178,214	-
合計	-	-	11,409,947	-
貝萊德永續能源基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	2,155,545	-
CAD	-	-	6,562,580	-
CHF	-	-	5,940,192	-
DKK	-	-	412,991	-
EUR	-	-	112,471,205	-
GBP	-	-	36,410,648	-
JPY	-	-	115,400,318	-
NOK	-	-	397,346	-
SEK	-	-	1,495,051	-
USD	-	-	89,984,863	-
合計	-	-	371,230,739	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	2,254,520	-
CAD	-	-	8,091,892	-
CHF	-	-	4,836,440	-
DKK	-	-	379,020	-
EUR	-	-	80,241,482	-
GBP	-	-	29,982,520	-
JPY	-	-	87,775,091	-
NOK	-	-	745,936	-
SEK	-	-	2,529,155	-
USD	-	-	99,327,781	-
合計	-	-	316,163,837	-
貝萊德智慧數據環球小型企業基金（美金）				
證券借貸交易				
AUD	-	-	134,614	-
CAD	-	-	552,878	-
CHF	-	-	1,437,030	-
DKK	-	-	38,543	-
EUR	-	-	8,934,332	-
GBP	-	-	3,091,169	-
JPY	-	-	7,840,515	-
NOK	-	-	255,004	-
SEK	-	-	221,438	-
USD	-	-	16,893,749	-
合計	-	-	39,399,272	-
貝萊德英國基金（英鎊）				
證券借貸交易				
AUD	-	-	38,966	-
CAD	-	-	275,031	-
CHF	-	-	561,418	-
DKK	-	-	22,693	-
EUR	-	-	1,705,644	-
GBP	-	-	724,524	-
JPY	-	-	2,485,799	-
NOK	-	-	63,849	-
SEK	-	-	65,958	-
USD	-	-	4,832,858	-
合計	-	-	10,776,740	-
貝萊德美國價值型基金（美金）				
證券借貸交易				
AUD	-	-	150,954	-
CAD	-	-	604,561	-
CHF	-	-	2,779,657	-
DKK	-	-	48,952	-
EUR	-	-	10,049,284	-
GBP	-	-	2,106,571	-
JPY	-	-	22,902,886	-
NOK	-	-	359,593	-
SEK	-	-	75,055	-
USD	-	-	29,115,005	-
合計	-	-	68,192,518	-

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金 金擔保品	繳交的現金 金擔保品	收到的非現 金擔保品	繳交的非現 金擔保品
貝萊德美元優質債券基金（美金）				
證券借貸交易				
AUD	-	-	35,285	-
CAD	-	-	96,362	-
CHF	-	-	241,577	-
DKK	-	-	65,578	-
EUR	-	-	2,210,017	-
GBP	-	-	510,956	-
JPY	-	-	2,573,528	-
NOK	-	-	4,049	-
SEK	-	-	197,293	-
USD	-	-	4,163,106	-
合計	-	-	10,097,751	-
貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」） （基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	410,342	-
CAD	-	-	2,017,187	-
CHF	-	-	1,002,767	-
DKK	-	-	8,713,099	-
EUR	-	-	54,334,422	-
GBP	-	-	9,733,582	-
JPY	-	-	4,264,573	-
NOK	-	-	1,438,726	-
SEK	-	-	1,357,978	-
USD	-	-	15,022,204	-
證券借貸交易 總數	-	-	98,294,880	-
上櫃外國直接投資				
EUR	-	(16,412)	-	-
USD	7,513,000	(270,000)	-	-
上櫃外國直接投 資總數	7,513,000	(286,412)	-	-
合計	7,513,000	(286,412)	98,294,880	-
貝萊德美國靈活股票基金（美金）				
證券借貸交易				
AUD	-	-	25,903	-
CAD	-	-	185,194	-
CHF	-	-	1,448,355	-
DKK	-	-	24,130	-
EUR	-	-	779,068	-
GBP	-	-	1,614,468	-
JPY	-	-	5,792,096	-
NOK	-	-	138,255	-
SEK	-	-	19,002	-
USD	-	-	17,307,722	-
合計	-	-	27,334,193	-
貝萊德美國增長型基金（美金）				
證券借貸交易				
AUD	-	-	52,339	-
CAD	-	-	471,710	-
CHF	-	-	294,671	-
DKK	-	-	4,932	-
EUR	-	-	234,531	-
GBP	-	-	40,000	-
JPY	-	-	7,205,907	-
NOK	-	-	28,261	-
SEK	-	-	2,772	-
USD	-	-	15,412,541	-
合計	-	-	23,747,664	-

貨幣	收到的現金 金擔保品	繳交的現金 金擔保品	收到的非現 金擔保品	繳交的非現 金擔保品
貝萊德美國中型企業價值基金（原名「貝萊德美國特別時機基金」） （美金） ⁽²⁾				
證券借貸交易				
AUD	-	-	55,366	-
CAD	-	-	417,369	-
CHF	-	-	1,342,730	-
DKK	-	-	20,986	-
EUR	-	-	6,668,704	-
GBP	-	-	1,388,916	-
JPY	-	-	4,792,185	-
NOK	-	-	130,801	-
SEK	-	-	67,095	-
USD	-	-	12,447,294	-
合計	-	-	27,331,446	-
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金） （美金）				
證券借貸交易				
AUD	-	-	990,808	-
CAD	-	-	380,637	-
CHF	-	-	4,093,452	-
DKK	-	-	6,977,203	-
EUR	-	-	72,331,659	-
GBP	-	-	2,885,200	-
JPY	-	-	13,172,983	-
NOK	-	-	1,183,501	-
SEK	-	-	921,996	-
USD	-	-	32,442,909	-
證券借貸交易 總數	-	-	135,380,348	-
上櫃外國直接投資				
AUD	-	(8,955)	-	-
EUR	1,548,703	(16,865)	-	-
GBP	4,802,506	-	-	-
JPY	123,885	-	-	-
USD	5,877,000	(4,408,442)	-	3,189,376
上櫃外國直接投 資總數	12,352,094	(4,434,262)	-	3,189,376
合計	12,352,094	(4,434,262)	135,380,346	3,189,376
貝萊德世界能源基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	515,862	-
CAD	-	-	36,494,134	-
CHF	-	-	1,717,758	-
DKK	-	-	1,160,014	-
EUR	-	-	113,765,583	-
GBP	-	-	23,225,035	-
JPY	-	-	76,975,593	-
NOK	-	-	581,229	-
SEK	-	-	2,346,343	-
USD	-	-	285,413,443	-
合計	-	-	542,194,994	-

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德世界金融基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	17,030	-
CAD	-	-	968,741	-
CHF	-	-	2,131,713	-
DKK	-	-	38,844	-
EUR	-	-	5,827,502	-
GBP	-	-	1,734,300	-
JPY	-	-	10,775,695	-
NOK	-	-	332,781	-
SEK	-	-	90,282	-
USD	-	-	24,626,848	-
合計	-	-	46,543,736	-
貝萊德世界黃金基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	614,609	-
CAD	-	-	13,308,556	-
CHF	-	-	319,486	-
DKK	-	-	553,465	-
EUR	-	-	40,353,771	-
GBP	-	-	8,366,758	-
JPY	-	-	72,074,435	-
NOK	-	-	6,353	-
SEK	-	-	758,884	-
USD	-	-	101,259,978	-
合計	-	-	237,616,295	-
貝萊德世界健康科學基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	1,004,060	-
CAD	-	-	712,587	-
CHF	-	-	4,516,107	-
DKK	-	-	120,315	-
EUR	-	-	32,708,683	-
GBP	-	-	17,026,031	-
JPY	-	-	95,779,517	-
NOK	-	-	767,039	-
SEK	-	-	613,525	-
USD	-	-	87,271,355	-
合計	-	-	240,519,219	-
貝萊德世界礦業基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	2,740,712	-
CAD	-	-	13,357,938	-
CHF	-	-	1,872,383	-
DKK	-	-	1,721,228	-
EUR	-	-	69,492,424	-
GBP	-	-	37,779,715	-
JPY	-	-	199,956,060	-
NOK	-	-	71,045	-
SEK	-	-	6,619,654	-
USD	-	-	122,832,903	-
合計	-	-	456,444,062	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	108	-
CAD	-	-	494,978	-
CHF	-	-	232,861	-
DKK	-	-	67,785	-
EUR	-	-	1,060,518	-
GBP	-	-	699,988	-
JPY	-	-	2,750,247	-
NOK	-	-	112,566	-
SEK	-	-	135,825	-
USD	-	-	6,141,712	-
合計	-	-	11,696,589	-
貝萊德世界科技基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	1,285,525	-
CAD	-	-	9,806,584	-
CHF	-	-	1,631,195	-
DKK	-	-	34,445	-
EUR	-	-	33,232,636	-
GBP	-	-	6,944,607	-
JPY	-	-	134,647,668	-
NOK	-	-	519,755	-
SEK	-	-	374,592	-
USD	-	-	228,318,725	-
合計	-	-	416,795,732	-

重新使用收到的擔保品

截至 2022 年 8 月 31 日，本基金接收的所有現金擔保品均被重新投資於管理公司或其關係公司管理的貨幣市場基金，正如基金的投資組合所揭露。基金為收取的擔保品的法定持有人，並可在違約的情況下出售資產並保留現金。所有作為擔保品收到或支出的現金由於不受合約期限的約束均為開放式的到期期限。

以與證券借貸交易以及 OTC FDI 相關的所有權轉讓擔保品安排方式接收的非現金擔保品不能出售、重新投資或質押。

下表總結截至 2022 年 8 月 31 日止年度，本基金從就 OTC 衍生工具交易收到的現金擔保品的貨幣市場基金再投資而獲得的報酬。這些報酬代表的是截至 2022 年 8 月 31 日止年度貨幣市場基金的累計總報酬。這些收益尚未納入依照相關擔保品安排應向交易對手支付的任何利息。

貨幣市場基金	總收益 %
Institutional Cash Series plc	
- 貝萊德 ICS 美元流動性環境意識基金	0.70%

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品貨幣、類型、品質和到期期限的分析

下表是基金依照所有權轉讓擔保品安排方式，截至 2022 年 8 月 31 日就證券借貸交易和 OTC FDI (包含 TRS 和 CFD) 收到以及支出的非現金擔保品的類型、品質以及到期期限的分析。

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德亞太股票收益基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	1,851	1,375,367	259,192	1,636,410
股票							
發行的股票指數	-	-	-	-	-	3,182,372	3,182,372
合計	-	-	-	1,851	1,375,367	3,441,564	4,818,782
貝萊德亞洲巨龍基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	874,225	680,592	-	5,732,280	1,776,918	9,064,015
股票							
發行的股票指數	-	-	-	-	-	4,715,982	4,715,982
合計	-	874,225	680,592	-	5,732,280	6,492,900	13,779,997
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	527,803	4,355,031	42,350,189	316,038,126	16,418,586	379,689,735
股票							
發行的股票指數	-	-	-	-	-	101,209,996	101,209,996
合計	-	527,803	4,355,031	42,350,189	316,038,126	117,628,582	480,899,731
貝萊德中國基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	404,847	315,177	67	8,591,426	2,878,550	12,190,067
股票							
發行的股票指數	-	-	-	-	-	44,976,991	44,976,991
合計	-	404,847	315,177	67	8,591,426	47,855,541	57,167,058
貝萊德歐洲靈活股票基金（歐元）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	80,363	62,563	670,122	154,095,753	53,587,393	208,496,194
股票							
發行的股票指數	-	-	-	-	-	351,230,465	351,230,465
合計	-	80,363	62,563	670,122	154,095,753	404,817,858	559,726,659
貝萊德新興歐洲基金（歐元） ⁽¹⁾							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	324,089	252,306	7,281	5,768,602	1,534,901	7,887,179
股票							
發行的股票指數	-	-	-	-	-	6,774,071	6,774,071
合計	-	324,089	252,306	7,281	5,768,602	8,308,972	14,661,250

⁽¹⁾ 基金暫停，詳情請見附註 1。

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	141,207	1,213,229	17,018,418	88,355,065	4,646,538	111,374,457
股票							
發行的股票指數	-	-	-	-	-	11,860,184	11,860,184
合計	-	141,207	1,213,229	17,018,418	88,355,065	16,506,722	123,234,641
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	5,722	1,159,895	474,026	1,639,643
股票							
發行的股票指數	-	-	-	-	-	4,293,085	4,293,085
合計	-	-	-	5,722	1,159,895	4,767,111	5,932,728
貝萊德新興市場基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	839,174	653,304	6,152	8,940,733	2,639,029	13,078,392
股票							
發行的股票指數	-	-	-	-	-	9,233,690	9,233,690
合計	-	839,174	653,304	6,152	8,940,733	11,872,719	22,312,082
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	14,344	165,816	2,066,195	7,604,609	310,157	10,161,121
合計	-	14,344	165,816	2,066,195	7,604,609	310,157	10,161,121
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	1,808,519	918,043	19,751,822	145,860,163	19,797,624	188,136,171
股票							
發行的股票指數	-	-	-	-	-	179,620,704	179,620,704
合計	-	1,808,519	918,043	19,751,822	145,860,163	199,418,328	367,756,875
繳交的擔保品 - 上櫃外國直接投資							
固定收益							
投資級	-	-	-	-	372,462	-	372,462
合計	-	-	-	-	372,462	-	372,462
貝萊德歐元優質債券基金（歐元）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	626,461	1,806,988	42,614,485	204,656,037	27,422,732	277,126,703
股票							
發行的股票指數	-	-	-	-	-	95,911,624	95,911,624
合計	-	626,461	1,806,988	42,614,485	204,656,037	123,334,356	373,038,327
貝萊德歐元市場基金（歐元）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	738	10,578,602	1,898,000	12,477,340
股票							
發行的股票指數	-	-	-	-	-	21,270,473	21,270,473
合計	-	-	-	738	10,578,602	23,168,473	33,747,813

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限						合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日	開放式交易	
貝萊德歐洲基金（歐元）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	42,680	30,464,680	1,712,005	32,219,365
股票							
發行的股票指數	-	-	-	-	-	63,672,623	63,672,623
合計	-	-	-	42,680	30,464,680	65,384,628	95,891,988
貝萊德歐洲特別時機基金（歐元）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	2,387,637	1,858,795	1,052	48,280,784	10,616,537	63,144,805
股票							
發行的股票指數	-	-	-	-	-	77,284,802	77,284,802
合計	-	2,387,637	1,858,795	1,052	48,280,784	87,901,339	140,429,607
貝萊德歐洲價值型基金							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	22,692	14,230,802	1,007,742	15,261,236
股票							
發行的股票指數	-	-	-	-	-	72,963,377	72,963,377
合計	-	-	-	22,692	14,230,802	73,971,119	88,224,613
貝萊德環球資產配置基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	1,253,619	1,001,542	3,680,803	70,561,189	6,759,915	83,257,068
股票							
發行的股票指數	-	-	-	-	-	527,193,696	527,193,696
合計	-	1,253,619	1,001,542	3,680,803	70,561,189	533,953,611	610,450,764
收到的擔保品 - 上櫃外國直接投資							
固定收益							
投資級	-	-	-	521,368	608,286	-	1,129,654
合計	-	-	-	521,368	608,286	-	1,129,654
繳交的擔保品 - 上櫃外國直接投資							
固定收益							
投資級	-	-	-	-	39,794,716	-	39,794,716
股票							
發行的股票指數	-	-	-	-	-	459,558,320	459,558,320
合計	-	-	-	-	39,794,716	459,558,320	499,353,036
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	1,599	453,063	3,383,407	18,116,318	2,460,921	24,415,308
股票							
發行的股票指數	-	-	-	-	-	5,810,822	5,810,822
合計	-	1,599	453,063	3,383,407	18,116,318	8,271,743	30,226,130

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限						合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日	開放式交易	
貝萊德環球動力股票基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	5,041	3,925	10,284	2,718,907	1,055,963	3,794,120
股票							
發行的股票指數	-	-	-	-	-	10,802,607	10,802,607
合計	-	5,041	3,925	10,284	2,718,907	11,858,570	14,596,727
繳交的擔保品 - 上櫃外國直接投資							
股票							
發行的股票指數	-	-	-	-	-	22,111,928	22,111,928
合計	-	-	-	-	-	22,111,928	22,111,928
貝萊德全球股票收益基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	2,868	24,501,687	1,769,014	26,273,569
股票							
發行的股票指數	-	-	-	-	-	35,886,697	35,886,697
合計	-	-	-	2,868	24,501,687	37,655,711	62,160,266
貝萊德環球政府債券基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	696,395	97,276	5,504,536	32,252,491	2,139,376	40,690,074
股票							
發行的股票指數	-	-	-	-	-	58,500,688	58,500,688
合計	-	696,395	97,276	5,504,536	32,252,491	60,640,064	99,190,762
貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」）（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	40,122	938,704	12,977,624	52,516,362	3,110,957	69,583,769
股票							
發行的股票指數	-	-	-	-	-	11,333,595	11,333,595
合計	-	40,122	938,704	12,977,624	52,516,362	14,444,552	80,917,364
貝萊德全球通膨連結債券基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	-	4	31,458	31,462
股票							
發行的股票指數	-	-	-	-	-	8,804,712	8,804,712
合計	-	-	-	-	4	8,836,170	8,836,174
貝萊德環球前瞻股票基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	136,965	106,628	-	19,698,776	4,419,272	24,361,641
股票							
發行的股票指數	-	-	-	-	-	55,608,221	55,608,221
合計	-	136,965	106,628	-	19,698,776	60,027,493	79,969,862

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限						合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日	開放式交易	
貝萊德日本靈活股票基金（日圓）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	244,293,621	190,184,606	5,551,977	4,274,856,826	853,542,313	5,568,429,343
股票							
發行的股票指數	-	-	-	-	-	5,571,683,076	5,571,683,076
合計	-	244,293,621	190,184,606	5,551,977	4,274,856,826	6,425,225,389	11,140,112,419
貝萊德日本特別時機基金（日圓）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	99,385,179	77,372,185	954,425	1,426,273,567	229,489,697	1,833,475,053
股票							
發行的股票指數	-	-	-	-	-	3,742,075,817	3,742,075,817
合計	-	99,385,179	77,372,185	954,425	1,426,273,567	3,971,565,514	5,575,550,870
貝萊德拉丁美洲基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	-	29,467	15,014	44,481
股票							
發行的股票指數	-	-	-	-	-	7,948,868	7,948,868
合計	-	-	-	-	29,467	7,963,882	7,993,349
貝萊德營養科學基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	945	4,474,540	737,569	5,213,054
股票							
發行的股票指數	-	-	-	-	-	6,196,893	6,196,893
合計	-	-	-	945	4,474,540	6,934,462	11,409,947
貝萊德永續能源基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	708,672	551,707	45,842	159,963,227	8,788,494	170,057,942
股票							
發行的股票指數	-	-	-	-	-	201,172,796	201,172,796
合計	-	708,672	551,707	45,842	159,963,227	209,961,290	371,230,738
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	3,655,653	2,845,956	58,783	92,905,756	15,081,863	114,548,011
股票							
發行的股票指數	-	-	-	-	-	201,615,826	201,615,826
合計	-	3,655,653	2,845,956	58,783	92,905,756	216,697,689	316,163,837
貝萊德智慧數據環球小型企業基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	373,511	290,781	8,303	10,867,034	1,520,936	13,060,565
股票							
發行的股票指數	-	-	-	-	-	26,338,707	26,338,707
合計	-	373,511	290,781	8,303	10,867,034	27,859,643	39,399,272

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德英國基金（英鎊）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	529	2,196,564	174,583	2,371,676
股票							
發行的股票指數	-	-	-	-	-	8,405,064	8,405,064
合計	-	-	-	529	2,196,564	8,579,647	10,776,740
貝萊德美國價值型基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	791,090	615,870	-	11,118,757	2,605,281	15,130,998
股票							
發行的股票指數	-	-	-	-	-	53,061,520	53,061,520
合計	-	791,090	615,870	-	11,118,757	55,666,801	68,192,518
貝萊德美元優質債券基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	8,729	154	281,371	2,067,938	774,658	3,132,850
股票							
發行的股票指數	-	-	-	-	-	6,964,901	6,964,901
合計	-	8,729	154	281,371	2,067,938	7,739,559	10,097,751
貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」）（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	277,799	287,564	5,554,689	70,677,627	4,899,810	81,697,489
股票							
發行的股票指數	-	-	-	-	-	16,597,391	16,597,391
合計	-	277,799	287,564	5,554,689	70,677,627	21,497,201	98,294,880
貝萊德美國靈活股票基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	25,167	1,537,333	1,475,243	3,037,743
股票							
發行的股票指數	-	-	-	-	-	24,296,450	24,296,450
合計	-	-	-	25,167	1,537,333	25,771,693	27,334,193
貝萊德美國增長型基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	-	23,791	105,015	128,806
股票							
發行的股票指數	-	-	-	-	-	23,618,858	23,618,858
合計	-	-	-	-	23,791	23,723,873	23,747,664
貝萊德美國中型企業價值基金（原名「貝萊德美國特別時機基金」）（美金） ⁽²⁾							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	630,591	490,920	3,970	6,859,727	1,830,777	9,815,985
股票							
發行的股票指數	-	-	-	-	-	17,515,461	17,515,461
合計	-	630,591	490,920	3,970	6,859,727	19,346,238	27,331,446

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限						合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日	開放式交易	
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	56,023	201,270	16,534,762	64,028,603	13,163,078	93,983,736
股票							
發行的股票指數	-	-	-	-	-	41,396,612	41,396,612
合計	-	56,023	201,270	16,534,762	64,028,603	54,559,690	135,380,348
繳交的擔保品 - 上櫃外國直接投資							
固定收益							
投資級	-	-	-	-	3,189,376	-	3,189,376
合計	-	-	-	-	3,189,376	-	3,189,376
貝萊德世界能源基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	7,754	193,328,802	35,333,477	228,670,033
股票							
發行的股票指數	-	-	-	-	-	313,524,961	313,524,961
合計	-	-	-	7,754	193,328,802	348,858,438	542,194,994
貝萊德世界金融基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	10,239	10,083,455	1,759,261	11,852,955
股票							
發行的股票指數	-	-	-	-	-	34,690,781	34,690,781
合計	-	-	-	10,239	10,083,455	36,450,042	46,543,736
貝萊德世界黃金基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	-	68,419,682	13,495,244	81,914,926
股票							
發行的股票指數	-	-	-	-	-	155,701,369	155,701,369
合計	-	-	-	-	68,419,682	169,196,613	237,616,295
貝萊德世界健康科學基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	1,177,676	916,831	141,472	48,041,044	12,651,794	62,928,817
股票							
發行的股票指數	-	-	-	-	-	177,590,402	177,590,402
合計	-	1,177,676	916,831	141,472	48,041,044	190,242,196	240,519,219
貝萊德世界礦業基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	4,289,965	3,339,773	51,948	56,672,940	26,388,998	90,743,624
股票							
發行的股票指數	-	-	-	-	-	365,700,438	365,700,438
合計	-	4,289,965	3,339,773	51,948	56,672,940	392,089,436	456,444,062

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限						合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日	開放式交易	
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	105	1,099,956	202,340	1,302,401
股票							
發行的股票指數	-	-	-	-	-	10,394,188	10,394,188
合計	-	-	-	105	1,099,956	10,596,528	11,696,589
貝萊德世界科技基金（基金之配息來源可能為本金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	57,555	44,807	7,774	49,706,499	7,024,222	56,840,859
股票							
發行的股票指數	-	-	-	-	-	359,954,873	359,954,873
合計	-	57,555	44,807	7,774	49,706,499	366,979,059	416,795,732

投資級證券是由至少一間全球認可的信用評價機構（標準普爾、穆迪或惠譽。）至少評價為投資級信用評價的實體所發行的。

發行的股票指數包含至少 20 檔股票，並且每一檔股票的比例均不超過總指數的 20%，以及五檔股票的總和不得超過總指數的 60%。

作為擔保品接收或支出的固定收益證券的到期期限分析是以個別的合約到期日為基礎，而由於股權證券以及 ETF 不具備到期日，作為擔保品接收或支出的股權證券以及 ETF 則是以開放式的到期期限表示。

所有作為擔保品收到或支出的現金由於不受合約期限的約束均為開放式的到期期限。

收到擔保品的存託

截至 2022 年 8 月 31 日，基金就證券借貸交易和 OTC FDI（包含 TRS 和 CFD）接收的所有非現金擔保品除了下表中透過證券清算系統持有的金額以外，均由基金的保管人持有（或透過其指定代理人）。

存託	收到的非現金擔保品
	證券借貸
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）	
Euroclear Bank SA/NAV	333,294,878
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）（美金）	
Euroclear Bank SA/NAV	110,465,474

存託	收到的非現金擔保品
	證券借貸
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（美金）	
Euroclear Bank SA/NAV	10,161,121
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）	
Euroclear Bank SA/NAV	129,713,359
貝萊德歐元優質債券基金（歐元）	
Euroclear Bank SA/NAV	226,866,394
貝萊德環球資產配置基金（美金）	
Euroclear Bank SA/NAV	16,798,472
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）	
Euroclear Bank SA/NAV	13,538,096
貝萊德環球政府債券基金（美金）	
Euroclear Bank SA/NAV	29,351,825
貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」）（基金之配息來源可能為本金）（美金）	
Euroclear Bank SA/NAV	61,004,111
貝萊德美元優質債券基金（美金）	
Euroclear Bank SA/NAV	1,933,040
貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」）（基金之配息來源可能為本金）（美金）	
Euroclear Bank SA/NAV	56,349,592
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金）	
Euroclear Bank SA/NAV	87,618,546

附錄四 – 補充資訊（此部分未經會計師查核） 續

收到擔保品的集中度

下表是基金依照所有權轉讓擔保品安排方式，截至 2022 年 8 月 31 日就證券借貸交易和 OTC FDI（包含 TRS 和 CFD）接收的非現金擔保品按照價值排列的前十大發行人。

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德亞太股票收益基金（基金之配息來源可能為本金）（美金）		
Goldman Sachs International	1,745,644	1.49
Societe Generale SA	1,319,051	1.13
Citigroup Global Markets Limited	596,443	0.51
HSBC Bank Plc	581,427	0.50
UBS AG	332,202	0.28
Macquarie Bank Limited	244,015	0.21
合計	4,818,782	4.12
貝萊德亞洲巨龍基金（美金）		
Merrill Lynch International	9,850,084	1.14
UBS AG	2,685,680	0.31
Societe Generale SA	1,244,233	0.14
合計	13,779,997	1.59
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）		
Normura International Plc	118,771,004	3.37
Barclays Bank plc	77,238,808	2.19
Zurcher Kantonalbank	75,247,197	2.13
JP Morgan Securities Plc	53,764,976	1.52
BNP Paribas SA	40,713,843	1.15
Goldman Sachs International	38,617,995	1.09
Credit Suisse International	24,788,689	0.70
Merrill Lynch International	20,690,658	0.59
Citigroup Global Markets Limited	15,266,500	0.43
Deutsche Bank AG	11,827,647	0.34
其他發行人	3,972,414	0.11
合計	480,899,731	13.62
貝萊德中國基金（美金）		
UBS AG	28,115,704	2.44
Macquarie Bank Limited	15,450,468	1.34
Merrill Lynch International	4,314,523	0.37
Societe Generale SA	4,193,065	0.36
JP Morgan Securities Plc	3,780,426	0.33
Morgan Stanley & Co. International Plc	1,163,456	0.10
Barclays Capital Securities Limited	149,416	0.01
合計	57,167,058	4.95
貝萊德歐洲靈活股票基金（歐元）		
Goldman Sachs International	205,077,747	4.04
HSBC Bank Plc	203,478,673	4.01
Barclays Capital Securities Limited	67,963,506	1.34
JP Morgan Securities Plc	45,045,735	0.89
BNP Paribas SA	20,399,058	0.40
Morgan Stanley & Co. International Plc	12,748,496	0.25
UBS AG	4,103,950	0.08
Merrill Lynch International	909,494	0.02
合計	559,726,659	11.03

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德新興歐洲基金（歐元）⁽¹⁾		
Goldman Sachs International	6,031,039	3.74
Merrill Lynch International	3,652,248	2.27
HSBC Bank Plc	2,147,079	1.33
Barclays Capital Securities Limited	1,114,215	0.69
JP Morgan Securities Plc	678,738	0.42
UBS AG	569,660	0.35
Citigroup Global Markets Limited	271,483	0.17
Morgan Stanley & Co. International Plc	196,788	0.12
合計	14,661,250	9.09
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）（美金）		
Barclays Bank plc	50,504,455	5.53
Normura International Plc	22,770,382	2.50
JP Morgan Securities Plc	15,275,960	1.67
Merrill Lynch International	14,462,929	1.58
BNP Paribas SA	12,272,026	1.34
Zurcher Kantonalbank	2,829,756	0.31
Credit Suisse International	2,183,470	0.24
Citigroup Global Markets Limited	2,000,449	0.22
Morgan Stanley & Co. International Plc	935,214	0.10
合計	123,234,641	13.49
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）		
Goldman Sachs International	1,883,468	0.60
HSBC Bank Plc	1,843,403	0.59
Societe Generale SA	1,341,634	0.43
J.P. Morgan Securities Plc	864,223	0.27
合計	5,932,728	1.89
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（美金）		
Barclays Bank plc	6,738,965	0.48
BNP Paribas SA	1,466,891	0.10
JP Morgan Securities Plc	1,463,301	0.10
Merrill Lynch International	491,964	0.03
合計	10,161,121	0.71
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）		
BNP Paribas SA	104,681,770	1.56
Credit Suisse International	94,869,879	1.41
Societe Generale SA	46,729,858	0.70
HSBC Bank Plc	43,563,289	0.65
UBS AG	26,331,609	0.39
Merrill Lynch International	12,161,035	0.18
Citigroup Global Markets Limited	11,656,978	0.17
Barclays Capital Securities Limited	9,706,443	0.14
JP Morgan Securities Plc	9,584,548	0.14
Morgan Stanley & Co. International Plc	5,269,319	0.08
其他發行人	3,202,147	0.05
合計	367,756,875	5.47

⁽¹⁾ 基金暫停，詳情請見附註 1。

附錄四 – 補充資訊（此部分未經會計師查核） 續

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德歐元優質債券基金（歐元）		
Societe Generale SA	105,345,584	3.30
BNP Paribas SA	68,267,116	2.14
Natixis SA	64,848,583	2.03
JP Morgan Securities Plc	35,893,266	1.12
Barclays Bank plc	28,413,451	0.89
Goldman Sachs International	20,818,898	0.65
Banco Santander SA	10,341,658	0.32
Merrill Lynch International	9,967,550	0.31
Morgan Stanley & Co. International Plc	9,507,391	0.30
Citigroup Global Markets Limited	7,100,274	0.22
其他發行人	12,534,556	0.39
合計	373,038,327	11.67
貝萊德歐元市場基金（歐元）		
Goldman Sachs International	21,945,248	1.69
Societe Generale SA	8,177,708	0.63
Barclays Bank plc	1,821,062	0.14
Credit Suisse International	1,126,974	0.09
UBS AG	476,656	0.04
BNP Paribas SA	200,073	0.02
Morgan Stanley & Co. International Plc	92	0.00
合計	33,747,813	2.61
貝萊德歐洲基金（歐元）		
Barclays Capital Securities Limited	47,610,051	3.90
Morgan Stanley & Co. International Plc	13,053,425	1.07
JP Morgan Securities Plc	7,711,986	0.63
HSBC Bank Plc	6,673,200	0.55
Citigroup Global Markets Limited	5,691,247	0.47
BNP Paribas SA	5,511,301	0.45
UBS AG	4,705,081	0.39
Societe Generale SA	2,259,574	0.19
Goldman Sachs International	1,550,858	0.13
Credit Suisse International	1,125,265	0.09
合計	95,891,988	7.87
貝萊德歐洲特別時機基金（歐元）		
Goldman Sachs International	63,833,330	5.66
JP Morgan Securities Plc	32,826,103	2.91
Merrill Lynch International	26,887,114	2.39
Citigroup Global Markets Limited	6,462,665	0.57
BNP Paribas SA	4,943,998	0.44
Natixis SA	2,569,363	0.23
Societe Generale SA	1,540,208	0.14
Barclays Capital Securities Limited	818,399	0.07
HSBC Bank Plc	215,818	0.02
Credit Suisse International	194,990	0.02
其他發行人	137,619	0.01
合計	140,429,607	12.46
貝萊德歐洲價值型基金（歐元）		
Barclays Capital Securities Limited	50,008,283	6.47
UBS AG	15,348,455	1.98
BNP Paribas SA	12,652,888	1.64
Credit Suisse International	5,393,198	0.70
Goldman Sachs International	4,821,789	0.62
合計	88,224,613	11.41

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德環球資產配置基金（美金）		
Barclays Bank plc	147,126,376	0.97
Societe Generale SA	128,546,211	0.85
Barclays Capital Securities Limited	106,089,018	0.70
UBS AG	67,709,189	0.45
BNP Paribas SA	63,913,859	0.42
Banco Santander SA	19,721,456	0.13
Goldman Sachs International	17,383,252	0.12
Credit Suisse International	16,145,841	0.11
Merrill Lynch International	13,827,047	0.09
JP Morgan Securities Plc	11,797,351	0.08
其他發行人	19,320,818	0.13
合計	611,580,418	4.05
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）		
Goldman Sachs International	9,232,714	1.15
JP Morgan Securities Plc	4,853,558	0.61
Barclays Bank plc	4,534,727	0.57
Zurcher Kantonalbank	3,487,764	0.43
Deutsche Bank AG	1,692,777	0.21
Credit Suisse International	1,637,399	0.20
Merrill Lynch International	1,582,679	0.20
Morgan Stanley & Co. International Plc	1,394,105	0.17
Normura International Plc	1,162,826	0.15
RBC Europe Limited	577,135	0.07
其他發行人	70,446	0.01
合計	30,226,130	3.77
貝萊德環球動力股票基金（美金）		
Goldman Sachs International	3,536,849	0.78
HSBC Bank Plc	2,983,027	0.66
UBS AG	2,975,777	0.66
Barclays Capital Securities Limited	1,912,917	0.42
JP Morgan Securities Plc	1,216,877	0.27
Natixis SA	1,196,144	0.26
Credit Suisse International	570,183	0.13
Morgan Stanley & Co. International Plc	145,823	0.03
Merrill Lynch International	59,130	0.01
合計	14,596,727	3.22
貝萊德全球股票收益基金（基金之配息來源可能為本金）（美金）		
Goldman Sachs International	19,761,815	2.10
Societe Generale SA	15,947,657	1.70
Morgan Stanley & Co. International Plc	14,065,601	1.50
Barclays Capital Securities Limited	6,394,303	0.68
BNP Paribas SA	5,822,144	0.62
Citigroup Global Markets Limited	168,746	0.02
合計	62,160,266	6.62

附錄四 – 補充資訊（此部分未經會計師查核） 續

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德環球政府債券基金（美金）		
Goldman Sachs International	25,766,018	3.05
Merrill Lynch International	21,115,962	2.50
Barclays Capital Securities Limited	16,930,770	2.00
HSBC Bank Plc	15,324,968	1.81
Macquarie Bank Limited	3,217,230	0.38
Credit Suisse AG	1,720,929	0.20
Normura International Plc	1,686,916	0.20
Morgan Stanley & Co. International Plc	951,593	0.11
Banco Santander SA	714,383	0.08
Natixis SA	461,298	0.05
其他發行人	11,300,695	1.34
合計	99,190,762	11.72
貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」）（基金之配息來源可能為本金）（美金）		
Barclays Bank plc	33,429,586	1.97
JP Morgan Securities Plc	20,585,411	1.21
Credit Suisse International	8,839,440	0.52
Goldman Sachs International	4,301,679	0.25
BNP Paribas SA	3,879,935	0.23
Morgan Stanley & Co. International Plc	3,618,444	0.21
Normura International Plc	2,311,029	0.14
HSBC Bank Plc	1,314,006	0.08
RBC Europe Limited	1,061,847	0.06
Merrill Lynch International	807,482	0.05
其他發行人	768,505	0.05
合計	80,917,364	4.77
貝萊德全球通膨連結債券基金（美金）		
Barclays Capital Securities Limited	5,255,525	1.44
Goldman Sachs International	3,580,649	0.98
合計	8,836,174	2.42
貝萊德環球前贖股票基金（美金）		
Goldman Sachs International	43,248,994	4.07
BNP Paribas SA	26,982,375	2.54
UBS AG	8,167,228	0.77
Merrill Lynch International	1,571,265	0.15
合計	79,969,862	7.53
貝萊德日本靈活股票基金（日圓）		
Citigroup Global Markets Limited	3,096,303,964	10.64
Merrill Lynch International	2,745,848,333	9.44
HSBC Bank Plc	1,756,516,530	6.04
JP Morgan Securities Plc	1,626,448,917	5.59
Societe Generale SA	748,711,018	2.57
UBS AG	728,978,642	2.51
Goldman Sachs International	341,686,404	1.17
Natixis SA	95,618,611	0.33
合計	11,140,112,419	38.29

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德日本特別時機基金（日圓）		
Barclays Capital Securities Limited	2,113,605,676	10.45
Merrill Lynch International	1,117,070,585	5.52
JP Morgan Securities Plc	982,635,538	4.86
UBS AG	601,950,643	2.97
Citigroup Global Markets Limited	200,421,849	0.99
Goldman Sachs International	181,216,064	0.90
Societe Generale SA	168,215,304	0.83
Credit Suisse International	159,080,408	0.79
Morgan Stanley & Co. International Plc	44,341,001	0.22
Credit Suisse AG	7,013,802	0.03
合計	5,575,550,870	27.56
貝萊德拉丁美洲基金（美金）		
Societe Generale SA	4,219,684	0.51
Banco Santander SA	3,773,665	0.45
合計	7,993,349	0.96
貝萊德營養科學基金（美金）		
Goldman Sachs International	8,354,883	2.40
Citigroup Global Markets Limited	1,097,375	0.32
UBS AG	1,034,972	0.30
Credit Suisse International	623,507	0.18
HSBC Bank Plc	299,210	0.09
合計	11,409,947	3.29
貝萊德永續能源基金（基金之配息來源可能為本金）（美金）		
Morgan Stanley & Co. International Plc	128,988,604	2.00
BNP Paribas SA	92,780,572	1.44
Goldman Sachs International	39,174,124	0.61
UBS AG	33,222,605	0.52
Barclays Capital Securities Limited	32,359,339	0.50
Societe Generale SA	21,301,285	0.33
HSBC Bank Plc	9,896,695	0.15
Merrill Lynch International	7,952,267	0.12
JP Morgan Securities Plc	2,894,245	0.04
The Bank of Nova Scotia	1,795,647	0.03
其他發行人	865,356	0.01
合計	371,230,739	5.75
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）（美金）		
Barclays Capital Securities Limited	52,554,375	1.20
BNP Paribas SA	51,890,816	1.19
Goldman Sachs International	43,781,449	1.00
Merrill Lynch International	40,047,831	0.92
JP Morgan Securities Plc	25,350,838	0.58
Citigroup Global Markets Limited	22,086,265	0.51
Societe Generale SA	20,328,998	0.47
Morgan Stanley & Co. International Plc	19,130,582	0.44
UBS AG	12,074,713	0.28
HSBC Bank Plc	11,280,781	0.26
其他發行人	17,637,189	0.40
合計	316,163,837	7.25

附錄四 – 補充資訊（此部分未經會計師查核） 續

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德智慧數據環球小型企業基金（美金）		
UBS AG	11,216,768	5.05
JP Morgan Securities Plc	5,856,604	2.64
Morgan Stanley & Co. International Plc	4,544,936	2.05
Merrill Lynch International	4,244,398	1.91
Barclays Capital Securities Limited	4,101,320	1.85
Goldman Sachs International	2,799,246	1.26
HSBC Bank Plc	2,076,224	0.94
Citigroup Global Markets Limited	1,145,675	0.52
Societe Generale SA	929,159	0.42
Macquarie Bank Limited	776,428	0.35
其他發行人	1,708,514	0.77
合計	39,399,272	17.76
貝萊德英國基金（英鎊）		
UBS AG	5,190,017	1.92
Goldman Sachs International	1,949,507	0.72
Barclays Capital Securities Limited	1,304,147	0.48
Societe Generale SA	945,628	0.35
JP Morgan Securities Plc	822,248	0.30
BNP Paribas SA	342,428	0.13
Credit Suisse International	222,765	0.08
合計	10,776,740	3.98
貝萊德美國價值型基金（美金）		
UBS AG	27,062,143	3.56
BNP Paribas SA	12,224,609	1.61
Merrill Lynch International	8,999,792	1.18
Goldman Sachs International	7,712,143	1.02
Credit Suisse International	5,240,588	0.69
JP Morgan Securities Plc	3,858,974	0.51
Citigroup Global Markets Limited	3,094,269	0.41
合計	68,192,518	8.98
貝萊德美元優質債券基金（美金）		
Societe Generale SA	3,918,240	0.68
BNP Paribas SA	2,605,379	0.45
Natixis SA	1,736,417	0.30
Normura International Plc	589,822	0.10
ING Bank NV	482,872	0.08
RBC Europe Limited	434,614	0.08
JP Morgan Securities Plc	163,196	0.03
Goldman Sachs International	126,832	0.02
Morgan Stanley & Co. International Plc	40,379	0.01
合計	10,097,751	1.75
貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」）（基金之配息來源可能為本金）（美金）		
BNP Paribas SA	27,999,136	1.19
Barclays Capital Securities Limited	13,190,955	0.56
Morgan Stanley & Co. International Plc	11,516,884	0.49
Goldman Sachs International	10,083,997	0.43
JP Morgan Securities Plc	9,116,146	0.39
Barclays Bank plc	8,560,059	0.36
Credit Suisse International	6,762,830	0.29
Normura International Plc	3,818,286	0.16
UBS AG	2,231,671	0.09
Merrill Lynch International	1,889,730	0.08
其他發行人	3,125,186	0.13
合計	98,294,880	4.17

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德美國靈活股票基金（美金）		
Societe Generale SA	14,184,337	0.92
Deutsche Bank AG	8,024,492	0.52
RBC Europe Limited	5,125,364	0.33
合計	27,334,193	1.77
貝萊德美國增長型基金（美金）		
RBC Europe Limited	16,622,632	5.35
Barclays Capital Securities Limited	4,233,988	1.36
Societe Generale SA	2,891,044	0.93
合計	23,747,664	7.64
貝萊德美國中型企業價值基金（原名「貝萊德美國特別時機基金」）⁽²⁾		
UBS AG	12,106,079	4.57
Merrill Lynch International	6,991,723	2.64
Goldman Sachs International	3,931,118	1.49
Barclays Capital Securities Limited	1,746,273	0.66
HSBC Bank Plc	1,015,586	0.38
The Bank of Nova Scotia	628,199	0.24
JP Morgan Securities Plc	515,707	0.19
Morgan Stanley & Co. International Plc	311,021	0.12
Citigroup Global Markets Limited	85,740	0.03
合計	27,331,446	10.32
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金）		
Societe Generale SA	64,421,890	5.71
JP Morgan Securities Plc	14,291,801	1.27
Natixis SA	13,548,074	1.20
HSBC Bank Plc	12,269,517	1.09
BNP Paribas SA	8,356,901	0.74
Normura International Plc	7,382,554	0.65
Zurcher Kantonalbank	4,886,542	0.43
Barclays Bank plc	2,957,531	0.26
Goldman Sachs International	2,552,866	0.23
Banco Santander SA	2,464,813	0.22
其他發行人	2,247,859	0.20
合計	135,380,348	12.00
貝萊德世界能源基金（基金之配息來源可能為本金）（美金）		
Goldman Sachs International	433,418,268	14.38
Societe Generale SA	68,198,931	2.26
JP Morgan Securities Plc	23,436,533	0.78
Barclays Capital Securities Limited	17,141,262	0.57
合計	542,194,994	17.99
貝萊德世界金融基金（基金之配息來源可能為本金）（美金）		
UBS AG	20,441,404	1.44
Goldman Sachs International	13,384,484	0.94
JP Morgan Securities Plc	5,366,726	0.38
Morgan Stanley & Co. International Plc	3,573,508	0.25
HSBC Bank Plc	3,252,836	0.23
BNP Paribas SA	524,778	0.04
合計	46,543,736	3.28
貝萊德世界黃金基金（基金之配息來源可能為本金）（美金）		
Goldman Sachs International	152,049,474	4.54
BNP Paribas SA	50,009,141	1.49
Societe Generale SA	33,249,048	0.99
Morgan Stanley & Co. International Plc	1,654,951	0.05
UBS AG	653,681	0.02
合計	237,616,295	7.09

附錄四 – 補充資訊（此部分未經會計師查核） 續

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德世界健康科學基金（美金）		
Barclays Capital Securities Limited	69,457,765	0.50
Deutsche Bank AG	45,132,352	0.33
Societe Generale SA	42,275,554	0.30
Macquarie Bank Limited	20,840,139	0.15
BNP Paribas SA	15,809,496	0.11
HSBC Bank Plc	14,306,714	0.10
RBC Europe Limited	13,579,076	0.10
JP Morgan Securities Plc	13,359,146	0.10
Merrill Lynch International	3,520,560	0.03
其他發行人	2,238,417	0.02
合計	240,519,219	1.74
貝萊德世界礦業基金（美金）		
BNP Paribas SA	177,600,386	3.31
Societe Generale SA	103,126,347	1.92
Merrill Lynch International	47,618,485	0.89
Goldman Sachs International	46,765,155	0.87
Natixis SA	43,319,028	0.81
Barclays Capital Securities Limited	16,828,064	0.31
HSBC Bank Plc	14,135,156	0.26
Credit Suisse International	3,665,523	0.07
JP Morgan Securities Plc	2,022,395	0.04
The Bank of Nova Scotia	1,292,083	0.02
其他發行人	71,440	0.00
合計	456,444,062	8.50

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）		
JP Morgan Securities Plc	3,910,560	2.67
Societe Generale SA	3,737,698	2.56
Goldman Sachs International	2,226,509	1.52
UBS AG	1,788,070	1.22
HSBC Bank Plc	33,704	0.02
Deutsche Bank AG	48	0.00
合計	11,696,589	7.99
貝萊德世界科技基金（基金之配息來源可能為本金）（美金）		
The Bank of Nova Scotia	212,024,991	2.41
BNP Paribas SA	91,480,022	1.04
Goldman Sachs International	53,029,877	0.60
Morgan Stanley & Co. International Plc	24,627,156	0.28
JP Morgan Securities Plc	16,643,902	0.19
UBS AG	11,229,161	0.13
Barclays Capital Securities Limited	5,130,110	0.06
HSBC Bank Plc	1,745,429	0.02
Merrill Lynch International	640,558	0.01
Societe Generale SA	190,561	0.00
其他發行人	53,965	0.00
合計	416,795,732	4.74

單一發行人就有效的投資組合管理及 OTC 衍生工具交易而接收的證券擔保品於年終日期未超過各自基金 NAV 的 20%。

於年終日期時，一歐盟成員國所發行或擔保的證券中沒有任何基金已完全抵押。

附錄五 – 總費用率（此部分未經會計師查核）

總費用率 (TER) 係加總所有費用（不含銀行利息、金融資產負收益費用、

存託交易費與費用核退），除以本公司的平均淨資產，以百分比表示。所有數據均按年度計算。

管理費可部分用於支付本公司相關配銷活動報酬。可透過為第三方持有本公司股份的商業角度向投資機構請款。

2021 年 9 月 1 日至 2022 年 8 月 31 日年度的 TER 如下：

基金名稱	股份類別	總費用率
貝萊德亞太股票收益基金（基金之配息來源可能為本金）	A 類配息 (A) (G) 股份歐元避險	1.938%
	A 類配息 (Q) (G) 股份	1.936%
	A 類配息 (Q) (G) 股份新加坡幣避險	1.935%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.933%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.945%
	A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	1.917%
	A 類配息 (S) (M) (G) 股份	1.935%
	A 類配息 (S) (M) (G) 股份港幣避險	1.936%
	A 類非配息股份	1.935%
	A 類非配息英國申報基金股份	1.938%
	C 類配息 (Q) (G) 股份	3.186%
	C 類配息 (Q) (G) 股份新加坡幣避險	3.184%
	D 類配息 (A) (G) 英國申報基金股份	1.190%
	D 類配息 (Q) (G) 股份	1.185%
	D 類配息 (Q) (G) 股份新加坡幣避險	1.184%
	D 類非配息股份	1.183%
	E 類配息 (Q) (G) 股份歐元避險	2.436%
	E 類非配息股份	2.436%
	I 類非配息股份	0.932%
	X 類非配息股份	0.172%
貝萊德亞洲巨龍基金	A 類配息 (A) 英國申報基金股份	1.841%
	A 類非配息股份	1.841%
	A 類非配息股份澳幣避險	1.841%
	A 類非配息股份瑞士法郎避險	1.841%
	A 類非配息股份歐元避險	1.842%
	A 類非配息股份波蘭幣避險	1.841%
	A 類非配息股份新加坡幣避險	1.841%
	C 類非配息股份	3.093%
	D 類配息 (A) 英國申報基金股份	1.090%
	D 類非配息股份	1.090%
	D 類非配息股份	1.090%
	D 類非配息股份	1.090%
	D 類非配息股份澳幣避險	1.083%
	D 類非配息股份瑞士法郎避險	1.090%
	D 類非配息股份歐元避險	1.090%
	E 類非配息股份	2.342%
	I 類配息 (A) 股份	0.832%
	I 類配息 (A) 英國申報基金股份	0.831%
	I 類非配息股份	0.832%
	I 類非配息股份澳幣避險	0.832%
	X 類配息 (A) 英國申報基金股份	0.096%
	X 類非配息股份	0.080%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	A 類配息 (D) 股份	1.214%
	A 類配息 (M) 股份	1.214%
	A 類配息 (M) 股份澳幣避險	1.211%
	A 類配息 (M) 股份歐元避險	1.211%
	A 類配息 (M) 股份港幣避險	1.211%
	A 類配息 (M) 股份紐元避險	1.211%
	A 類配息 (M) 股份新加坡幣避險	1.211%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.211%
	A 類配息 (R) (M) (G) 股份加拿大幣避險	1.211%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.211%
	A 類配息 (R) (M) (G) 股份紐元避險	1.211%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.212%
	A 類配息 (S) (M) (G) 股份	1.214%
	A 類配息 (S) (M) (G) 股份歐元避險	1.211%
	A 類配息 (S) (M) (G) 股份英鎊避險	1.211%
	A 類配息 (S) (M) (G) 股份港幣避險	1.211%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.211%
	A 類非配息股份	1.213%
	A 類非配息股份歐元避險	1.211%
	A 類非配息股份港幣避險	1.211%
	A 類非配息股份新加坡幣避險	1.211%
	C 類配息 (D) 股份	2.465%
	C 類非配息股份	2.465%
	D 類配息 (A) 英國申報基金股份英鎊避險	0.712%
	D 類配息 (M) 股份	0.713%
	D 類配息 (M) 股份港幣避險	0.710%
	D 類配息 (M) 股份新加坡幣避險	0.711%
	D 類配息 (S) (M) (G) 股份	0.713%
	D 類非配息股份	0.713%
	D 類非配息股份歐元避險	0.710%
	D 類非配息股份新加坡幣避險	0.710%
	E 類非配息股份	1.714%
	E 類非配息股份歐元避險	1.712%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.553%
	I 類配息 (M) 股份	0.553%
	I 類配息 (Q) 股份歐元避險	0.553%
	I 類非配息股份	0.553%
	I 類非配息股份歐元避險	0.553%
	I 類非配息股份新加坡幣避險	0.553%
	I 類非配息英國申報基金股份瑞士法郎避險	0.553%
	SR 類配息 (A) 英國申報基金股份英鎊避險	0.614%
	SR 類配息 (M) 英國申報基金股份	0.624%
	SR 類非配息英國申報基金股份	0.611%
	SR 類非配息英國申報基金股份歐元避險	0.611%
	X 類配息 (M) 股份	0.011%
	X 類非配息股份	0.052%
	X 類非配息股份歐元避險	0.052%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德中國基金 ⁽²⁾	A 類配息 (A) 英國申報基金股份英鎊避險	1.833%
	A 類非配息股份	1.833%
	A 類非配息股份澳幣避險	1.833%
	A 類非配息股份離岸人民幣避險	1.833%
	A 類非配息股份歐元避險	1.833%
	A 類非配息股份港幣	1.833%
	A 類非配息股份新加坡幣避險	1.833%
	AI 類非配息股份歐元避險	1.840%
	C 類非配息股份	3.086%
	D 類配息 (A) 英國申報基金股份英鎊避險	1.081%
	D 類非配息股份	1.081%
	D 類非配息股份歐元避險	1.081%
	D 類非配息股份港幣	1.081%
	D 類非配息股份新加坡幣避險	1.082%
	D 類非配息英國申報基金股份英鎊避險	1.081%
	E 類非配息股份歐元避險	2.335%
	I 類非配息股份	0.822%
	I 類非配息股份歐元避險	0.794%
	X 類非配息股份	0.070%
貝萊德歐洲靈活股票基金	A 類配息 (A) 股份	1.820%
	A 類配息 (A) 英國申報基金股份	1.819%
	A 類配息 (A) 英國申報基金股份英鎊避險	1.808%
	A 類非配息股份	1.820%
	A 類非配息股份美金避險	1.808%
	A 類非配息英國申報基金股份	1.820%
	AI 類非配息股份	1.820%
	C 類非配息股份	3.072%
	D 類配息 (A) 英國申報基金股份	1.068%
	D 類配息 (A) 英國申報基金股份英鎊避險	1.057%
	D 類配息 (A) 英國申報基金股份美金避險	1.056%
	D 類非配息股份	1.068%
	D 類非配息股份美金避險	1.057%
	D 類非配息英國申報基金股份	1.068%
	D 類非配息英國申報基金股份英鎊避險	1.054%
	E 類非配息股份	2.321%
	I 類配息 (A) 英國申報基金股份	0.808%
	I 類配息 (A) 英國申報基金股份美金避險	0.808%
	I 類非配息股份	0.808%
	I 類非配息股份美金避險	0.807%
	I 類非配息英國申報基金股份	0.808%
	I 類非配息英國申報基金股份英鎊避險	0.811%
	SR 類配息 (A) 英國申報基金股份	0.917%
	SR 類配息 (A) 英國申報基金股份美金避險	0.917%
	SR 類非配息英國申報基金股份	0.917%
	SR 類非配息英國申報基金股份美金避險	0.917%
	X 類配息 (A) 英國申報基金股份	0.056%
	X 類非配息股份	0.057%

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德新興歐洲基金 ⁽¹⁾	A 類配息 (A) 股份	1.798%
	A 類配息 (A) 英國申報基金股份	1.784%
	A 類非配息股份	1.761%
	A 類非配息股份新加坡幣避險	1.865%
	C 類非配息股份	2.825%
	D 類配息 (A) 英國申報基金股份	1.103%
	D 類非配息股份	1.192%
	D 類非配息英國申報基金股份英鎊避險	1.199%
	E 類非配息股份	2.183%
	I 類非配息股份	0.983%
	X 類配息 (A) 英國申報基金股份	0.070%
	X 類非配息股份	0.070%
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）	A 類配息 (A) 股份	1.470%
	A 類配息 (D) 股份	1.470%
	A 類配息 (M) 股份	1.470%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.470%
	A 類配息 (R) (M) (G) 股份紐元避險	1.470%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.470%
	A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	1.470%
	A 類配息 (S) (M) (G) 股份	1.470%
	A 類配息 (S) (M) (G) 股份加拿大幣避險	1.470%
	A 類配息 (S) (M) (G) 股份英鎊避險	1.470%
	A 類配息 (S) (M) (G) 股份港幣避險	1.470%
	A 類非配息股份	1.470%
	A 類非配息股份歐元避險	1.470%
	A 類非配息股份英鎊避險	1.470%
	AI 類配息 (Q) 股份歐元避險	1.470%
	AI 類非配息股份歐元避險	1.470%
	C 類配息 (D) 股份	2.710%
	C 類非配息股份	2.710%
	D 類配息 (M) 股份	0.870%
	D 類非配息股份	0.870%
	D 類非配息股份歐元避險	0.870%
	D 類非配息英國申報基金股份	0.870%
	E 類配息 (Q) 股份歐元避險	1.970%
	E 類非配息股份	1.970%
	E 類非配息股份歐元避險	1.970%
	I 類配息 (A) 股份	0.710%
	I 類配息 (A) 英國申報基金股份歐元避險	0.688%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.705%
	I 類配息 (Q) 股份歐元避險	0.710%
	I 類非配息股份	0.710%
	I 類非配息股份歐元避險	0.710%
	I 類非配息英國申報基金股份瑞士法郎避險	0.697%
	I 類非配息英國申報基金股份英鎊避險	0.709%
	X 類配息 (Q) 股份瑞士法郎避險	0.060%
	X 類配息 (Q) 股份歐元避險	0.042%
	X 類非配息股份	0.060%
	X 類非配息股份歐元避險	0.060%

⁽¹⁾ 基金暫停，詳情請見附註 1。

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德新興市場股票收益基金 (基金之配息來源可能為本金)	A 類配息 (Q) (G) 股份	1.856%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.856%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.857%
	A 類配息 (R) (M) (G) 股份紐元避險	1.855%
	A 類配息 (S) (M) (G) 股份	1.855%
	A 類配息 (S) (M) (G) 股份加拿大幣避險	1.856%
	A 類配息 (S) (M) (G) 股份歐元避險	1.856%
	A 類配息 (S) (M) (G) 股份英鎊避險	1.857%
	A 類配息 (S) (M) (G) 股份港幣避險	1.856%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.857%
	A 類非配息股份	1.855%
	A 類非配息股份歐元避險	1.863%
	AI 類配息 (Q) (G) 股份歐元避險	1.872%
	AI 類非配息股份	1.841%
	D 類配息 (Q) (G) 英國申報基金股份	1.103%
	D 類非配息股份	1.104%
	D 類非配息股份歐元避險	1.102%
	D 類非配息英國申報基金股份	1.104%
	E 類配息 (Q) (G) 股份歐元避險	2.358%
	E 類非配息股份歐元避險	2.357%
	I 類非配息股份	0.843%
	I 類非配息股份瑞士法郎避險	0.859%
	X 類配息 (S) (M) (G) 股份	0.064%
	X 類非配息股份	0.091%
貝萊德新興市場基金	A 類配息 (A) 股份	1.851%
	A 類非配息股份	1.850%
	A 類非配息股份歐元避險	1.850%
	AI 類非配息股份	1.850%
	C 類非配息股份	3.103%
	D 類非配息股份	1.098%
	D 類非配息股份歐元避險	1.099%
	E 類非配息股份	2.351%
	I 類配息 (A) 股份	0.833%
	I 類配息 (Q) 英國申報基金股份	0.838%
	I 類非配息股份	0.837%
	SI 類非配息股份	0.738%
	X 類非配息股份	0.085%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券)	A 類配息 (A) 股份	1.279%
	A 類配息 (D) 股份	1.277%
	A 類配息 (M) 股份	1.277%
	A 類配息 (M) 股份澳幣避險	1.276%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.277%
	A 類配息 (R) (M) (G) 股份紐元避險	1.277%
	A 類配息 (S) (M) (G) 股份	1.277%
	A 類配息 (S) (M) (G) 股份加拿大幣避險	1.277%
	A 類配息 (S) (M) (G) 股份英鎊避險	1.277%
	A 類配息 (S) (M) (G) 股份港幣避險	1.277%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.277%
	A 類非配息股份	1.276%
	A 類非配息股份瑞士法郎避險	1.276%
	A 類非配息股份歐元避險	1.277%
	A 類非配息股份波蘭幣避險	1.276%
	A 類非配息股份瑞典幣避險	1.277%
	A 類非配息股份新加坡幣避險	1.278%
	AI 類配息 (Q) 股份	1.279%
	AI 類非配息股份	1.285%
	C 類配息 (D) 股份	2.529%
	C 類非配息股份	2.528%
	D 類配息 (A) 股份	0.778%
	D 類配息 (M) 股份	0.774%
	D 類配息 (M) 股份澳幣避險	0.757%
	D 類配息 (M) 英國申報基金股份英鎊避險	0.775%
	D 類配息 (Q) 英國申報基金股份	0.776%
	D 類非配息股份	0.776%
	D 類非配息股份瑞士法郎避險	0.775%
	D 類非配息股份歐元避險	0.776%
	D 類非配息股份新加坡幣避險	0.769%
	D 類非配息英國申報基金股份英鎊避險	0.775%
	E 類配息 (Q) 股份歐元避險	1.778%
	E 類非配息股份	1.777%
	E 類非配息股份歐元避險	1.778%
	I 類配息 (M) 英國申報基金股份英鎊避險	0.078%
	I 類配息 (Q) 股份	0.615%
	I 類非配息股份	0.615%
	I 類非配息股份歐元避險	0.616%
	S 類配息 (M) 英國申報基金股份英鎊避險	0.695%
	SR 類配息 (M) 英國申報基金股份	0.748%
	SR 類配息 (M) 英國申報基金股份英鎊避險	0.686%
	SR 類非配息英國申報基金股份	0.726%
	SR 類非配息英國申報基金股份歐元避險	0.714%
	X 類配息 (Q) 股份英鎊避險	0.086%
	X 類非配息股份	0.115%
	X 類非配息股份英鎊避險	0.115%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	1.517%
	A 類配息 (R) (M) (G) 股份新加坡幣避險	1.507%
	A 類配息 (R) (M) (G) 股份美金避險	1.508%
	A 類配息 (T) 股份離岸人民幣避險	1.459%
	A 類配息 (T) 股份新加坡幣避險	1.502%
	A 類配息 (T) 股份美金避險	1.487%
	A 類非配息股份	1.517%
	A 類非配息股份澳幣避險	1.508%
	A 類非配息股份新加坡幣避險	1.507%
	A 類非配息股份美金避險	1.507%
	A 類非配息股份南非幣避險	1.507%
	AI 類非配息股份	1.517%
	C 類非配息股份	2.767%
	C 類非配息股份美金避險	2.758%
	D 類非配息股份	0.966%
	D 類非配息股份美金避險	0.957%
	E 類非配息股份	2.017%
	E 類非配息股份美金避險	2.008%
	I 類非配息股份	0.756%
	I 類非配息股份巴西雷亞爾避險	0.756%
	I 類非配息股份美金避險	0.755%
貝萊德歐元優質債券基金	A 類配息 (A) 股份	0.974%
	A 類配息 (A) 英國申報基金股份	0.974%
	A 類配息 (D) 股份	0.974%
	A 類配息 (M) 股份	0.974%
	A 類非配息股份	0.974%
	A 類非配息股份日圓避險	0.971%
	A 類非配息股份波蘭幣避險	0.974%
	A 類非配息股份美金避險	0.974%
	AI 類非配息股份	0.974%
	C 類非配息股份	2.225%
	D 類配息 (A) 股份	0.624%
	D 類配息 (A) 英國申報基金股份	0.623%
	D 類配息 (A) 英國申報基金股份英鎊避險	0.624%
	D 類配息 (M) 股份	0.624%
	D 類非配息股份	0.623%
	D 類非配息股份瑞士法郎避險	0.624%
	D 類非配息股份美金避險	0.623%
	E 類配息 (Q) 股份	1.474%
	E 類非配息股份	1.474%
	I 類配息 (A) 英國申報基金股份	0.464%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.464%
	I 類配息 (A) 英國申報基金股份美金避險	0.464%
	I 類非配息股份	0.463%
	I 類非配息股份瑞士法郎避險	0.463%
	I 類非配息股份日圓避險	0.464%
	I 類非配息股份美金避險	0.463%
	S 類配息 (A) 股份	0.524%
	SR 類非配息英國申報基金股份	0.520%
	SR 類非配息英國申報基金股份美金避險	0.520%
	X 類非配息股份	0.063%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德歐元市場基金	A 類配息 (A) 股份	1.824%
	A 類配息 (A) 英國申報基金股份	1.823%
	A 類非配息股份	1.824%
	A 類非配息股份瑞士法郎避險	1.824%
	A 類非配息股份英鎊避險	1.823%
	A 類非配息股份港幣避險	1.825%
	A 類非配息股份新加坡幣避險	1.825%
	A 類非配息股份美金避險	1.823%
	AI 類非配息股份	1.826%
	C 類非配息股份	3.076%
	D 類配息 (A) 股份	1.073%
	D 類配息 (A) 英國申報基金股份	1.073%
	D 類非配息股份	1.073%
	D 類非配息股份美金避險	1.073%
	D 類非配息英國申報基金股份	1.073%
	D 類非配息英國申報基金股份瑞士法郎避險	1.073%
	E 類非配息股份	2.324%
	I 類配息 (A) 股份	0.812%
	I 類非配息股份	0.812%
	S 類配息 (A) 股份	0.923%
	S 類非配息股份	0.922%
	X 類非配息股份	0.017%
貝萊德歐洲基金	A 類配息 (A) 股份	1.818%
	A 類配息 (A) 英國申報基金股份	1.818%
	A 類非配息股份	1.818%
	A 類非配息股份澳幣避險	1.818%
	A 類非配息股份加拿大幣避險	1.818%
	A 類非配息股份離岸人民幣避險	1.817%
	A 類非配息股份英鎊避險	1.818%
	A 類非配息股份港幣避險	1.818%
	A 類非配息股份紐元避險	1.818%
	A 類非配息股份新加坡幣避險	1.818%
	A 類非配息股份美金避險	1.818%
	C 類非配息股份	3.071%
	D 類配息 (A) 英國申報基金股份	1.066%
	D 類非配息股份	1.067%
	D 類非配息股份美金避險	1.067%
	D 類非配息英國申報基金股份	1.067%
	E 類非配息股份	2.319%
	I 類非配息股份	0.806%
	I 類非配息股份美金避險	0.806%
	S 類非配息股份	0.912%
	X 類非配息股份	0.055%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德歐洲特別時機基金	A 類配息 (A) 股份	1.830%
	A 類非配息股份	1.826%
	A 類非配息股份澳幣避險	1.827%
	A 類非配息股份加拿大幣避險	1.823%
	A 類非配息股份離岸人民幣避險	1.825%
	A 類非配息股份英鎊避險	1.828%
	A 類非配息股份港幣避險	1.825%
	A 類非配息股份美金避險	1.826%
	C 類非配息股份	3.078%
	D 類非配息股份	1.074%
	D 類非配息股份美金避險	1.074%
	E 類非配息股份	2.327%
	I 類配息 (A) 股份	0.812%
	I 類非配息股份	0.813%
	X 類非配息股份	0.063%
貝萊德歐洲價值型基金	A 類配息 (A) 股份	1.820%
	A 類配息 (A) 英國申報基金股份	1.819%
	A 類非配息股份	1.818%
	A 類非配息股份澳幣避險	1.817%
	A 類非配息股份離岸人民幣避險	1.818%
	A 類非配息股份港幣避險	1.818%
	A 類非配息股份美金避險	1.818%
	C 類非配息股份	3.069%
	D 類配息 (A) 英國申報基金股份	1.069%
	D 類非配息股份	1.068%
	D 類非配息股份美金避險	1.068%
	E 類非配息股份	2.318%
	I 類非配息股份	0.807%
	S 類配息 (A) 股份	0.919%
	X 類非配息股份	0.057%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德環球資產配置基金	A 類配息 (A) 股份	1.779%
	A 類配息 (A) 股份歐元避險	1.778%
	A 類配息 (Y) (Q) (G) 股份	1.785%
	A 類配息 (Y) (Q) (G) 股份澳幣避險	1.778%
	A 類配息 (Y) (Q) (G) 股份新加坡幣避險	1.782%
	A 類非配息股份	1.779%
	A 類非配息股份澳幣避險	1.778%
	A 類非配息股份瑞士法郎避險	1.779%
	A 類非配息股份離岸人民幣避險	1.779%
	A 類非配息股份歐元避險	1.779%
	A 類非配息股份英鎊避險	1.779%
	A 類非配息股份港幣避險	1.779%
	A 類非配息股份波蘭幣避險	1.779%
	A 類非配息股份新加坡幣避險	1.779%
	AI 類非配息股份	1.780%
	AI 類非配息股份歐元避險	1.778%
	C 類非配息股份	3.030%
	C 類非配息股份歐元避險	3.031%
	D 類配息 (A) 股份	1.025%
	D 類配息 (A) 股份歐元避險	1.028%
	D 類非配息股份	1.028%
	D 類非配息股份澳幣避險	1.028%
	D 類非配息股份瑞士法郎避險	1.028%
	D 類非配息股份歐元避險	1.028%
	D 類非配息股份英鎊避險	1.028%
	D 類非配息股份波蘭幣避險	1.028%
	D 類非配息股份新加坡幣避險	1.028%
	D 類非配息英國申報基金股份	1.028%
	E 類非配息股份	2.280%
	E 類非配息股份歐元避險	2.279%
	E 類非配息股份波蘭幣避險	2.280%
	I 類非配息股份	0.818%
	I 類非配息股份歐元避險	0.818%
	I 類非配息股份新加坡幣避險	1.250%
	J 類非配息股份	0.066%
	X 類配息 (A) 股份	0.067%
	X 類非配息股份	0.066%
	X 類非配息股份澳幣避險	0.067%
	X 類非配息股份歐元避險	0.076%
	X 類非配息股份日圓避險	0.066%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德環球企業債券基金（基金之配息來源可能為本金）	A 類配息 (A) 股份歐元避險	1.116%
	A 類配息 (M) 股份澳幣避險	1.115%
	A 類配息 (M) 股份加拿大幣避險	1.115%
	A 類配息 (M) 股份英鎊避險	1.115%
	A 類配息 (M) 股份紐元避險	1.115%
	A 類配息 (Q) 股份	1.115%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.115%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.115%
	A 類配息 (R) (M) (G) 股份紐元避險	1.115%
	A 類配息 (S) (M) (G) 股份	1.115%
	A 類配息 (S) (M) (G) 股份港幣避險	1.115%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.115%
	A 類非配息股份	1.115%
	A 類非配息股份歐元避險	1.115%
	A 類非配息股份瑞典幣避險	1.115%
	D 類配息 (Q) 股份英鎊避險	0.658%
	D 類非配息股份	0.664%
	D 類非配息股份歐元避險	0.665%
	D 類非配息英國申報基金股份英鎊避險	0.664%
	E 類非配息股份	1.615%
	E 類非配息股份歐元避險	1.615%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.504%
	I 類非配息股份	0.504%
	I 類非配息股份加拿大幣避險	0.522%
	I 類非配息股份歐元避險	0.504%
	X 類配息 (A) 英國申報基金股份英鎊避險	0.043%
	X 類非配息股份	0.054%
	X 類非配息股份歐元避險	0.054%
	X 類非配息股份挪威克朗避險	0.054%
貝萊德環球動力股票基金	A 類配息 (A) 股份	1.828%
	A 類非配息股份	1.828%
	A 類非配息股份離岸人民幣避險	1.827%
	A 類非配息股份歐元避險	1.829%
	C 類非配息股份	3.080%
	C 類非配息股份歐元避險	3.081%
	D 類配息 (A) 股份	1.078%
	D 類非配息股份	1.077%
	D 類非配息股份歐元避險	1.078%
	E 類非配息股份	2.329%
	E 類非配息股份歐元避險	2.330%
	I 類非配息股份	0.817%
	X 類非配息股份	0.025%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德全球股票收益基金（基金之配息來源可能為本金）	A 類配息 (A) (G) 股份	1.820%
	A 類配息 (A) (G) 股份歐元避險	1.821%
	A 類配息 (Q) (G) 股份	1.819%
	A 類配息 (Q) (G) 股份歐元避險	1.819%
	A 類配息 (Q) (G) 股份新加坡幣避險	1.819%
	A 類配息 (Q) (G) 英國申報基金股份	1.819%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.819%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.819%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.819%
	A 類配息 (S) (M) (G) 股份	1.819%
	A 類配息 (S) (M) (G) 股份離岸人民幣避險	1.819%
	A 類配息 (S) (M) (G) 股份港幣避險	1.820%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.819%
	A 類非配息股份	1.819%
	A 類非配息股份瑞士法郎避險	1.819%
	A 類非配息股份歐元避險	1.819%
	A 類非配息股份波蘭幣避險	1.819%
	A 類非配息股份新加坡幣避險	1.819%
	AI 類配息 (Q) (G) 股份歐元避險	1.820%
	AI 類非配息股份	1.819%
	AI 類非配息股份歐元避險	1.820%
	C 類配息 (Q) (G) 股份	3.071%
	C 類非配息股份	3.070%
	D 類配息 (A) (G) 股份	1.069%
	D 類配息 (Q) (G) 股份	1.068%
	D 類配息 (Q) (G) 股份歐元避險	1.069%
	D 類配息 (Q) (G) 英國申報基金股份	1.069%
	D 類配息 (Q) (G) 英國申報基金股份英鎊避險	1.069%
	D 類非配息股份	1.068%
	D 類非配息股份瑞士法郎避險	1.068%
	D 類非配息股份歐元避險	1.068%
	D 類非配息股份波蘭幣避險	1.068%
	D 類非配息股份新加坡幣避險	1.068%
	E 類配息 (Q) (G) 股份	2.320%
	E 類配息 (Q) (G) 股份歐元避險	2.320%
	E 類非配息股份	2.320%
	E 類非配息股份歐元避險	2.320%
	I 類非配息股份	0.808%
	SR 類配息 (S) (M) (G) 股份	0.899%
	SR 類非配息股份	0.900%
	X 類非配息股份	0.018%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德環球政府債券基金	A 類配息 (D) 股份	0.978%
	A 類配息 (D) 股份歐元避險	0.978%
	A 類配息 (M) 股份	0.978%
	A 類配息 (M) 股份歐元避險	0.978%
	A 類配息 (M) 股份英鎊避險	0.978%
	A 類配息 (M) 股份港幣避險	0.978%
	A 類非配息股份	0.978%
	A 類非配息股份歐元避險	0.978%
	C 類配息 (D) 股份	2.229%
	C 類配息 (D) 股份歐元避險	2.229%
	C 類配息 (M) 股份	0.082%
	C 類非配息股份	2.229%
	C 類非配息股份歐元避險	2.229%
	D 類配息 (M) 股份	0.628%
	D 類配息 (M) 股份歐元避險	0.628%
	D 類非配息股份	0.628%
	D 類非配息股份歐元避險	0.628%
	E 類非配息股份	1.478%
	E 類非配息股份歐元避險	1.478%
	I 類配息 (A) 股份歐元避險	0.436%
	I 類非配息股份	0.467%
	I 類非配息股份歐元避險	0.467%
	X 類非配息股份歐元避險	0.067%
	X 類非配息股份挪威克朗避險	0.067%
	X 類非配息股份瑞典幣避險	0.067%
	X 類非配息英國申報基金股份	0.067%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德環球非投資等級債券基金（原名「貝萊德環球高收益債券基金」）（基金之配息來源可能為本金）	A 類配息 (D) 英國申報基金股份	1.457%
	A 類配息 (D) 英國申報基金股份歐元避險	1.457%
	A 類配息 (M) 股份	1.457%
	A 類配息 (M) 股份歐元避險	1.457%
	A 類配息 (Q) 股份	1.457%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.457%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.457%
	A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	1.458%
	A 類配息 (S) (M) (G) 股份	1.457%
	A 類配息 (S) (M) (G) 股份港幣避險	1.457%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.457%
	A 類非配息股份	1.456%
	A 類非配息股份歐元避險	1.456%
	A 類非配息股份英鎊避險	1.457%
	A 類非配息股份波蘭幣避險	1.456%
	A 類非配息股份瑞典幣避險	1.457%
	AI 類配息 (Q) 股份歐元避險	1.457%
	AI 類非配息股份歐元避險	1.457%
	C 類配息 (D) 股份	2.709%
	C 類非配息股份	2.708%
	C 類非配息股份歐元避險	2.708%
	D 類配息 (M) 股份	0.757%
	D 類配息 (M) 股份歐元避險	0.757%
	D 類配息 (Q) 股份英鎊避險	0.757%
	D 類非配息股份	0.757%
	D 類非配息英國申報基金股份歐元避險	0.756%
	D 類非配息英國申報基金股份英鎊避險	0.756%
	E 類配息 (Q) 股份歐元避險	1.958%
	E 類非配息股份	1.957%
	E 類非配息股份歐元避險	1.957%
	I 類配息 (M) 股份	0.595%
	I 類非配息股份	0.596%
	I 類非配息股份加拿大幣避險	0.616%
	I 類非配息股份歐元避險	0.595%
	I 類非配息英國申報基金股份瑞士法郎避險	0.598%
	X 類配息 (A) 股份歐元避險	0.046%
	X 類非配息股份	0.040%
	X 類非配息股份歐元避險	0.045%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德全球通膨連結債券基金	A 類配息 (M) 股份	0.976%
	A 類非配息股份	0.976%
	A 類非配息股份歐元避險	0.976%
	C 類配息 (M) 股份	2.226%
	C 類非配息股份	2.226%
	D 類配息 (M) 股份	0.620%
	D 類非配息股份	0.620%
	D 類非配息股份歐元避險	0.620%
	E 類非配息股份歐元避險	1.476%
	I 類非配息股份	0.460%
	X 類非配息股份歐元避險	0.060%
貝萊德環球前瞻股票基金	A 類配息 (A) 股份	1.816%
	A 類配息 (A) 英國申報基金股份	1.815%
	A 類非配息股份	1.815%
	A 類非配息股份新加坡幣避險	1.815%
	AI 類非配息股份	1.816%
	C 類非配息股份	3.069%
	D 類配息 (A) 英國申報基金股份	1.063%
	D 類非配息股份	1.064%
	E 類非配息股份	2.316%
	I 類非配息股份	0.804%
	X 類非配息股份	0.052%
貝萊德印度基金	A 類配息 (A) 英國申報基金股份	2.487%
	A 類非配息股份	2.486%
	C 類非配息股份	3.739%
	D 類配息 (A) 英國申報基金股份	1.736%
	D 類非配息股份	1.736%
	E 類非配息股份	2.988%
	I 類非配息股份	1.477%
	X 類非配息股份	0.724%
貝萊德日本靈活股票基金	A 類配息 (A) 英國申報基金股份	1.808%
	A 類非配息股份	1.807%
	A 類非配息股份歐元避險	1.810%
	A 類非配息股份美金避險	1.810%
	C 類非配息股份	3.057%
	D 類配息 (A) 英國申報基金股份	1.058%
	D 類非配息股份	1.061%
	D 類非配息股份歐元避險	1.058%
	E 類非配息股份	2.309%
	E 類非配息股份歐元避險	2.310%
	I 類非配息股份	0.803%
	X 類非配息股份	0.054%
	X 類非配息股份歐元避險	0.073%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德日本特別時機基金	A 類配息 (A) 英國申報基金股份	1.822%
	A 類非配息股份	1.817%
	A 類非配息股份歐元避險	1.818%
	A 類非配息股份美金避險	1.818%
	C 類非配息股份	3.076%
	D 類配息 (A) 英國申報基金股份	1.070%
	D 類非配息股份	1.069%
	D 類非配息股份歐元避險	1.071%
	E 類非配息股份	2.319%
	I 類非配息股份	0.811%
	I 類非配息股份	0.811%
	I 類非配息股份歐元避險	0.788%
	X 類非配息股份	0.058%
貝萊德拉丁美洲基金	A 類配息 (A) 股份	2.090%
	A 類配息 (A) 英國申報基金股份	2.090%
	A 類非配息股份	2.087%
	A 類非配息股份澳幣避險	2.086%
	A 類非配息股份瑞士法郎避險	2.089%
	A 類非配息股份港幣避險	2.086%
	A 類非配息股份波蘭幣避險	2.085%
	A 類非配息股份新加坡幣避險	2.086%
	C 類非配息股份	3.338%
	D 類配息 (A) 股份	1.339%
	D 類配息 (A) 英國申報基金股份	1.340%
	D 類非配息股份	1.336%
	D 類非配息股份瑞士法郎避險	1.336%
	D 類非配息股份歐元避險	1.336%
	D 類非配息股份波蘭幣避險	1.336%
	D 類非配息股份新加坡幣避險	1.331%
	D 類非配息英國申報基金股份英鎊避險	1.336%
	E 類非配息股份	2.578%
	I 類非配息股份	1.075%
	J 類非配息股份	0.073%
	X 類配息 (A) 英國申報基金股份	0.074%
	X 類非配息股份	0.073%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德營養科學基金	A 類配息 (A) 股份歐元避險	1.820%
	A 類配息 (A) 英國申報基金股份	1.820%
	A 類配息 (A) 英國申報基金股份英鎊避險	1.820%
	A 類非配息股份	1.820%
	A 類非配息股份歐元避險	1.820%
	A 類非配息股份港幣	1.820%
	A 類非配息股份波蘭幣避險	1.820%
	A 類非配息股份新加坡幣避險	1.820%
	AI 類非配息股份	1.820%
	C 類非配息股份	3.070%
	D 類配息 (A) 股份歐元避險	1.000%
	D 類配息 (A) 英國申報基金股份英鎊避險	1.000%
	D 類非配息股份	1.000%
	D 類非配息股份歐元避險	1.000%
	D 類非配息股份新加坡幣避險	1.000%
	D 類非配息英國申報基金股份英鎊避險	1.000%
	E 類非配息股份	2.320%
	I 類配息 (A) 英國申報基金股份	0.715%
	I 類非配息股份	0.740%
	I 類非配息股份日圓避險	0.740%
	X 類非配息股份	0.060%
貝萊德永續能源基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	1.981%
	A 類配息 (A) 英國申報基金股份	1.980%
	A 類非配息股份	1.981%
	A 類非配息股份澳幣避險	1.969%
	A 類非配息股份加拿大幣避險	1.968%
	A 類非配息股份離岸人民幣避險	1.969%
	A 類非配息股份歐元避險	1.968%
	A 類非配息股份英鎊避險	1.969%
	A 類非配息股份港幣避險	1.969%
	A 類非配息股份紐元避險	1.966%
	A 類非配息股份新加坡幣避險	1.968%
	AI 類非配息股份	1.981%
	C 類非配息股份	3.233%
	D 類配息 (A) 股份	1.229%
	D 類配息 (A) 英國申報基金股份	1.229%
	D 類非配息股份	1.229%
	D 類非配息股份新加坡幣避險	1.217%
	E 類非配息股份	2.481%
	E 類非配息股份歐元避險	2.470%
	I 類配息 (A) 英國申報基金股份	0.968%
	I 類配息 (Q) 股份	0.963%
	I 類非配息股份	0.969%
	I 類非配息英國申報基金股份	0.969%
	S 類非配息股份	1.029%
	X 類非配息股份	0.067%
	X 類非配息股份歐元避險	0.068%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）	A 類配息 (A) (G) 股份	1.817%
	A 類配息 (A) (G) 股份瑞士法郎避險	1.807%
	A 類配息 (Q) (G) 股份	1.815%
	A 類配息 (Q) (G) 股份歐元避險	1.811%
	A 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	1.811%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.811%
	A 類配息 (R) (M) (G) 股份加拿大幣避險	1.811%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.811%
	A 類配息 (R) (M) (G) 股份紐元避險	1.811%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.798%
	A 類配息 (S) (M) (G) 股份	1.815%
	A 類配息 (S) (M) (G) 股份港幣避險	1.811%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.810%
	A 類配息 (S) (M) (G) 英國申報基金股份英鎊避險	1.811%
	A 類非配息股份	1.814%
	A 類非配息股份歐元避險	1.810%
	A 類非配息股份港幣避險	1.808%
	A 類非配息股份新加坡幣避險	1.810%
	A 類非配息英國申報基金股份瑞士法郎避險	1.810%
	C 類配息 (Q) (G) 股份	3.067%
	C 類非配息股份	3.066%
	D 類配息 (A) (G) 股份	0.914%
	D 類配息 (A) (G) 股份瑞士法郎避險	0.908%
	D 類配息 (Q) (G) 股份	0.914%
	D 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	0.910%
	D 類配息 (Q) (G) 英國申報基金股份歐元避險	0.910%
	D 類配息 (Q) (G) 英國申報基金股份英鎊避險	0.910%
	D 類配息 (S) (M) (G) 股份	0.905%
	D 類配息 (S) (M) (G) 股份新加坡幣避險	0.908%
	D 類非配息股份歐元避險	0.909%
	D 類非配息英國申報基金股份	0.913%
	D 類非配息英國申報基金股份瑞士法郎避險	0.909%
	E 類配息 (Q) (G) 股份歐元避險	2.312%
	E 類非配息股份	2.315%
	E 類非配息股份歐元避險	2.311%
	I 類配息 (A) (G) 股份	0.624%
	I 類配息 (M) (G) 股份	0.654%
	I 類配息 (Q) (G) 股份	0.654%
	I 類配息 (Q) 英國申報基金股份瑞士法郎避險	0.654%
	I 類配息 (Q) 英國申報基金股份歐元避險	0.654%
	I 類非配息股份	0.654%
	SR 類配息 (S) (M) (G) 股份	0.899%
	SR 類非配息股份	0.892%
	X 類非配息股份	0.053%
貝萊德智慧數據環球小型企業基金	A 類非配息股份	1.846%
	A 類非配息股份澳幣避險	1.850%
	C 類非配息股份	3.098%
	D 類非配息股份	1.095%
	E 類非配息股份	2.347%
	X 類非配息股份英鎊避險	0.084%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德英國基金	A 類配息 (A) 英國申報基金股份	1.826%
	A 類非配息股份	1.825%
	C 類非配息股份	3.077%
	D 類配息 (A) 英國申報基金股份	1.075%
	D 類非配息股份	1.075%
	D 類非配息英國申報基金股份	1.075%
	E 類非配息股份	2.326%
	I 類配息 (A) 英國申報基金股份	0.814%
	I 類非配息股份	0.814%
	X 類非配息股份	0.063%
貝萊德美國價值型基金	A 類配息 (A) 股份	1.822%
	A 類配息 (A) 英國申報基金股份	1.822%
	A 類非配息股份	1.822%
	A 類非配息股份離岸人民幣避險	1.823%
	A 類非配息股份歐元避險	1.823%
	A 類非配息股份新加坡幣避險	1.822%
	C 類非配息股份	3.073%
	C 類非配息股份歐元避險	3.073%
	D 類配息 (A) 股份	1.072%
	D 類配息 (A) 英國申報基金股份	1.073%
	D 類非配息股份	1.072%
	D 類非配息股份歐元避險	1.071%
	E 類非配息股份	2.323%
	E 類非配息股份歐元避險	2.323%
	I 類非配息股份	0.812%
	X 類非配息股份	0.062%
貝萊德美元優質債券基金	A 類配息 (D) 股份	1.069%
	A 類配息 (M) 股份	1.070%
	A 類非配息股份	1.070%
	C 類配息 (D) 股份	2.320%
	C 類非配息股份	2.320%
	D 類配息 (M) 股份	0.669%
	D 類非配息股份	0.669%
	D 類非配息英國申報基金股份英鎊避險	0.670%
	E 類非配息股份	1.570%
	I 類配息 (Q) 股份	0.509%
	I 類非配息股份	0.509%
	I 類非配息股份歐元避險	0.509%
	X 類配息 (Q) 股份	0.029%
	X 類非配息股份	0.058%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德美元非投資等級債券基金（原名「貝萊德美元高收益債券基金」）（基金之配息來源可能為本金）	A 類配息 (A) 英國申報基金股份英鎊避險	1.464%
	A 類配息 (D) 股份	1.462%
	A 類配息 (M) 股份	1.462%
	A 類配息 (M) 股份澳幣避險	1.462%
	A 類配息 (M) 股份加拿大幣避險	1.462%
	A 類配息 (M) 股份歐元避險	1.462%
	A 類配息 (M) 股份英鎊避險	1.462%
	A 類配息 (M) 股份紐元避險	1.462%
	A 類配息 (M) 股份新加坡幣避險	1.462%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.462%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.463%
	A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	1.463%
	A 類配息 (S) (M) (G) 股份	1.462%
	A 類配息 (S) (M) (G) 股份港幣避險	1.463%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.463%
	A 類非配息股份	1.462%
	A 類非配息股份澳幣避險	1.462%
	A 類非配息股份瑞士法郎避險	1.462%
	A 類非配息股份歐元避險	1.462%
	A 類非配息股份新加坡幣避險	1.462%
	C 類配息 (D) 股份	2.713%
	C 類非配息股份	2.713%
	D 類配息 (A) 英國申報基金股份英鎊避險	0.764%
	D 類配息 (M) 股份	0.762%
	D 類配息 (M) 股份新加坡幣避險	0.762%
	D 類非配息股份澳幣避險	0.762%
	D 類非配息股份瑞士法郎避險	0.761%
	D 類非配息股份歐元避險	0.762%
	D 類非配息股份新加坡幣避險	0.761%
	D 類非配息英國申報基金股份	0.761%
	E 類非配息股份	1.962%
	E 類非配息股份歐元避險	1.974%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.601%
	I 類配息 (M) 股份	0.601%
	I 類非配息股份	0.601%
	I 類非配息股份歐元避險	0.601%
	I 類非配息英國申報基金股份瑞士法郎避險	0.575%
	I 類非配息英國申報基金股份英鎊避險	0.564%
	SR 類配息 (A) 英國申報基金股份英鎊避險	0.713%
	SR 類配息 (M) 英國申報基金股份	0.712%
	SR 類非配息英國申報基金股份	0.712%
	SR 類非配息英國申報基金股份歐元避險	0.711%
	X 類配息 (S) (M) (G) 股份	0.051%
	X 類非配息股份	0.051%
貝萊德美元儲備基金	A 類非配息股份	0.326%
	A 類非配息股份英鎊避險	0.309%
	C 類非配息股份	0.314%
	D 類非配息股份英鎊避險	0.322%
	E 類非配息股份	0.569%
	E 類非配息股份英鎊避險	0.560%
	X 類非配息股份	0.051%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德美國靈活股票基金	A 類配息 (A) 股份	1.813%
	A 類配息 (A) 股份歐元避險	1.813%
	A 類配息 (A) 英國申報基金股份	1.813%
	A 類非配息股份	1.813%
	A 類非配息股份離岸人民幣避險	1.813%
	A 類非配息股份歐元避險	1.813%
	A 類非配息股份日圓避險	1.811%
	AI 類非配息股份	1.813%
	C 類非配息股份	3.064%
	C 類非配息股份歐元避險	3.064%
	D 類配息 (A) 股份	1.063%
	D 類配息 (A) 英國申報基金股份	1.061%
	D 類非配息股份	1.063%
	D 類非配息股份歐元避險	1.062%
	E 類非配息股份	2.313%
	E 類非配息股份歐元避險	2.313%
	I 類非配息股份	0.802%
	I 類非配息股份歐元避險	0.800%
	X 類非配息股份	0.051%
	X 類非配息股份歐元避險	0.073%
貝萊德美國政府房貸債券基金 ⁽²⁾	A 類配息 (D) 股份	0.970%
	A 類配息 (M) 股份	0.970%
	A 類非配息股份	0.970%
	C 類配息 (D) 股份	2.220%
	C 類非配息股份	2.220%
	D 類配息 (M) 股份	0.619%
	D 類非配息股份	0.620%
	E 類非配息股份	1.470%
	I 類配息 (M) 股份	0.434%
	I 類非配息股份	0.460%
	X 類配息 (M) 股份	0.029%
貝萊德美國增長型基金	A 類配息 (A) 股份	1.816%
	A 類非配息股份	1.817%
	A 類非配息股份歐元避險	1.817%
	A 類非配息英國申報基金股份	1.817%
	AI 類非配息股份	1.818%
	C 類非配息股份	3.070%
	D 類配息 (A) 股份	1.065%
	D 類非配息股份	1.065%
	D 類非配息英國申報基金股份	1.065%
	E 類非配息股份	2.318%
	I 類非配息股份	0.804%
	X 類非配息股份	0.054%
貝萊德美國中型企業價值基金 （原名「貝萊德美國特別時機基金」） ⁽²⁾	A 類非配息股份	1.826%
	A 類非配息股份澳幣避險	1.826%
	C 類非配息股份	3.077%
	D 類非配息股份	1.076%
	E 類非配息股份	2.326%
	I 類非配息股份	0.819%

⁽²⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	A 類配息 (D) 股份	1.073%
	A 類配息 (M) 股份	1.073%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.073%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.073%
	A 類非配息股份	1.073%
	A 類非配息股份歐元避險	1.073%
	A 類非配息英國申報基金股份英鎊避險	1.073%
	C 類配息 (D) 股份	2.324%
	D 類配息 (M) 股份	0.673%
	D 類非配息股份	0.673%
	D 類非配息股份瑞士法郎避險	0.673%
	D 類非配息股份歐元避險	0.673%
	D 類非配息英國申報基金股份英鎊避險	0.673%
	E 類非配息股份	1.573%
	I 類配息 (A) 股份歐元避險	0.513%
	I 類非配息股份	0.512%
	X 類非配息股份	0.062%
	X 類非配息股份瑞士法郎避險	0.025%
	X 類非配息股份丹麥克朗避險	0.033%
	X 類非配息股份歐元避險	0.062%
	X 類非配息股份英鎊避險	0.062%
	X 類非配息股份挪威克朗避險	0.062%
	X 類非配息股份紐元避險	0.069%
貝萊德世界能源基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	2.062%
	A 類配息 (A) 英國申報基金股份	2.062%
	A 類非配息股份	2.060%
	A 類非配息股份澳幣避險	2.058%
	A 類非配息股份瑞士法郎避險	2.060%
	A 類非配息股份歐元避險	2.060%
	A 類非配息股份港幣避險	2.060%
	A 類非配息股份新加坡幣避險	2.059%
	AI 類非配息股份	2.060%
	C 類非配息股份	3.310%
	C 類非配息股份歐元避險	3.309%
	D 類配息 (A) 股份	1.312%
	D 類配息 (A) 英國申報基金股份	1.312%
	D 類非配息股份	1.311%
	D 類非配息股份瑞士法郎避險	1.311%
	D 類非配息股份歐元避險	1.311%
	E 類非配息股份	2.560%
	E 類非配息股份歐元避險	2.560%
	I 類非配息股份	1.050%
	I 類非配息股份歐元避險	1.051%
	S 類非配息股份	1.111%
	S 類非配息股份歐元避險	1.111%
	X 類非配息股份	0.051%

附錄五 – 總費用率（此部分未經會計師查核）

基金名稱	股份類別	總費用率
貝萊德世界金融基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	1.818%
	A 類非配息股份港幣避險	1.819%
	A 類非配息股份新加坡幣避險	1.818%
	A 類非配息英國申報基金股份	1.818%
	AI 類非配息股份	1.818%
	C 類非配息股份	3.071%
	D 類非配息英國申報基金股份	1.067%
	E 類非配息股份	2.319%
	I 類非配息股份	0.807%
	X 類非配息股份	0.055%
貝萊德世界黃金基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	2.071%
	A 類配息 (A) 英國申報基金股份	2.071%
	A 類非配息股份	2.071%
	A 類非配息股份澳幣避險	2.068%
	A 類非配息股份瑞士法郎避險	2.069%
	A 類非配息股份歐元避險	2.069%
	A 類非配息股份港幣避險	2.068%
	A 類非配息股份波蘭幣避險	2.069%
	A 類非配息股份新加坡幣避險	2.069%
	A 類非配息英國申報基金股份	2.071%
	AI 類非配息股份	2.071%
	AI 類非配息股份歐元避險	2.070%
	C 類非配息股份	3.323%
	C 類非配息股份歐元避險	3.322%
	D 類配息 (A) 股份	1.319%
	D 類非配息股份	1.319%
	D 類非配息股份瑞士法郎避險	1.317%
	D 類非配息股份歐元避險	1.317%
	D 類非配息股份新加坡幣避險	1.317%
	D 類非配息英國申報基金股份英鎊避險	1.317%
	E 類非配息股份	2.572%
	E 類非配息股份歐元避險	2.570%
	I 類非配息股份	1.059%
	I 類非配息股份歐元避險	1.059%
	S 類非配息股份	1.069%
	X 類非配息股份	0.057%
貝萊德世界健康科學基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	1.817%
	A 類非配息股份	1.817%
	A 類非配息股份澳幣避險	1.784%
	A 類非配息股份離岸人民幣避險	1.785%
	A 類非配息股份港幣避險	1.785%
	A 類非配息股份日圓避險	1.784%
	A 類非配息股份新加坡幣避險	1.785%
	A 類非配息英國申報基金股份歐元避險	1.785%
	AI 類非配息股份	1.816%
	C 類非配息股份	3.068%
	D 類配息 (A) 股份	1.066%
	D 類配息 (Q) 英國申報基金股份	1.065%
	D 類非配息股份	1.066%
	D 類非配息股份歐元避險	1.034%
	E 類非配息股份	2.317%
	E 類非配息股份歐元避險	2.286%
	I 類配息 (A) 英國申報基金股份	0.775%
	I 類非配息股份	0.807%
	I 類非配息股份歐元避險	0.806%
	X 類非配息股份	0.056%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德世界礦業基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	2.071%
	A 類配息 (A) 英國申報基金股份	2.071%
	A 類非配息股份	2.069%
	A 類非配息股份澳幣避險	2.069%
	A 類非配息股份瑞士法郎避險	2.069%
	A 類非配息股份歐元避險	2.070%
	A 類非配息股份港幣避險	2.068%
	A 類非配息股份波蘭幣避險	2.069%
	A 類非配息股份新加坡幣避險	2.069%
	AI 類非配息股份	2.069%
	AI 類非配息股份歐元避險	2.069%
	C 類非配息股份	3.321%
	C 類非配息股份歐元避險	3.321%
	D 類配息 (A) 英國申報基金股份	1.321%
	D 類非配息股份	1.318%
	D 類非配息股份瑞士法郎避險	1.318%
	D 類非配息股份歐元避險	1.319%
	D 類非配息股份波蘭幣避險	1.318%
	D 類非配息股份新加坡幣避險	1.319%
	D 類非配息英國申報基金股份英鎊避險	1.318%
	E 類非配息股份	2.570%
	E 類非配息股份歐元避險	2.570%
	I 類非配息股份	1.057%
	I 類非配息股份歐元避險	1.057%
	S 類非配息股份	1.119%
	S 類非配息股份歐元避險	1.118%
	X 類非配息股份	0.055%
	X 類非配息股份歐元避險	0.026%
貝萊德世界地產證券基金（基金之配息來源可能為本金）	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.836%
	A 類配息 (S) (M) (G) 股份	1.834%
	A 類配息 (S) (M) (G) 股份港幣避險	1.836%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.835%
	A 類非配息股份	1.835%
	D 類非配息股份	1.083%
	D 類非配息股份瑞士法郎避險	1.083%
	E 類非配息股份	2.335%
	X 類非配息股份	0.071%
	X 類非配息股份澳幣避險	0.071%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德世界科技基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	1.817%
	A 類配息 (A) 英國申報基金股份	1.817%
	A 類非配息股份	1.817%
	A 類非配息股份澳幣避險	1.796%
	A 類非配息股份離岸人民幣避險	1.794%
	A 類非配息股份日圓避險	1.791%
	A 類非配息股份新加坡幣避險	1.794%
	A 類非配息英國申報基金股份歐元避險	1.793%
	AI 類非配息股份	1.817%
	C 類非配息股份	3.071%
	D 類非配息股份	1.065%
	D 類非配息股份歐元避險	1.042%
	E 類非配息股份	2.318%
	E 類非配息股份歐元避險	2.299%
	I 類配息 (A) 英國申報基金股份	0.806%
	I 類配息 (Q) 英國申報基金股份英鎊避險	0.805%
	I 類非配息股份	0.805%
	I 類非配息股份巴西雷亞爾避險	0.805%
	I 類非配息股份歐元避險	0.805%
	I 類非配息英國申報基金股份	0.805%
	X 類非配息股份	0.053%

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Annual report and audited financial statements

BlackRock Global Funds (BGF)

R.C.S. Luxembourg: B.6317

For the financial year ended 31 August 2022

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Emerging Europe Fund ⁽⁴⁾	254	Systematic China A-Share Opportunities Fund	820
Emerging Markets Bond Fund	256	Systematic Global Equity High Income Fund	824
Emerging Markets Corporate Bond Fund	265	Systematic Global SmallCap Fund	830
Emerging Markets Equity Income Fund	268	Systematic Multi Allocation Credit Fund	843
Emerging Markets Fund	271	United Kingdom Fund	864
Emerging Markets Impact Bond Fund	274	US Basic Value Fund	866
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⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

⁽⁴⁾ Fund suspended, see Note 1, for further details.

Subscriptions may be made only on the basis of the current Prospectus and relevant Key Investor Information Document (“KIID”) for the Funds, together with the most recent annual report and audited financial statements and interim report and unaudited financial statements. Copies are available from the Investor Services Centre, the Transfer Agent, the Management Company or any of the Distributors.

Board of Directors⁽¹⁾⁽²⁾⁽³⁾

Denise Voss, Chairwoman
Paul Freeman
Ursula Marchioni (resigned effective 13 May 2022)
Bettina Mazzocchi (appointed effective 6 October 2022)
Barry O'Dwyer (resigned effective 31 July 2022)
Geoffrey D. Radcliffe
Davina Saint (appointed effective 11 April 2022)
Keith Saldanha

⁽¹⁾ All Directors of BlackRock Global Funds are non-executive Directors.

⁽²⁾ Ursula Marchioni, Bettina Mazzocchi, Geoffrey D. Radcliffe and Keith Saldanha are employees of the BlackRock Group (of which the Management Company, Investment Advisers and Principal Distributor are part), and Paul Freeman is a former employee of the BlackRock Group.

⁽³⁾ Denise Voss and Davina Saint are independent Directors.

Management and Administration

Management Company

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

Investment Advisers

BlackRock Financial Management, Inc.
Park Avenue Plaza, 55 East 52nd Street, New York, NY 10055,
USA

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

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

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

Sub-Investment Advisers

BlackRock Asset Management North Asia Limited
16/F Champion Tower, 3 Garden Road, Central, Hong Kong

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

BlackRock Investment Management (Australia) Limited
Level 26, 101 Collins Street, Melbourne 3000, Australia

Principal Distributor

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

Depository

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

Management and Administration continued

Administrator

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

Transfer Agent and Registrar

J.P. Morgan Bank Luxembourg S.A.
European Bank & Business Center
6, route de Trèves, Building C
L-2633 Senningerberg
Grand Duchy of Luxembourg

Auditor

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

Legal Advisers

Linklaters LLP
35 avenue John F. Kennedy,
L-1855 Luxembourg
Grand Duchy of Luxembourg

Listing Agent

J.P. Morgan Bank Luxembourg S.A.
European Bank & Business Center
6, route de Trèves, Building C
L-2633 Senningerberg
Grand Duchy of Luxembourg

Securities Lending Agent

BlackRock Advisors (UK) Limited
12 Throgmorton Avenue
London EC2N 2DL
UK

Paying Agents

A list of Paying Agents is to be found on pages 3 and 4.

Registered Office

2-4, rue Eugène Ruppert
L-2453 Luxembourg
Grand Duchy of Luxembourg

Enquiries

In the absence of other arrangements, enquiries regarding the Company should be addressed as follows:

Written enquiries:

BlackRock Investment Management (UK) Limited
c/o BlackRock (Luxembourg) S.A.
P.O. Box 1058
L-1010 Luxembourg
Grand Duchy of Luxembourg

All other enquiries:

Telephone: + 44 207 743 3300

Fax: + 44 207 743 1143

Website: www.blackrockinternational.com

Email: investor.services@blackrock.com

General Information

Current Prospectus

BlackRock Global Funds (the “Company”) Prospectus and addendums, and the relevant KIID for the Funds along with copies of the Account Opening and Dealing Form may be obtained from the Local Investor Services Centre, the Management Company or any of the Representatives or Distributors. Copies of the Company’s Articles of Association and the Annual Report and Audited Financial Statements and Interim Report and Unaudited Financial Statements may also be obtained free of charge from any of these offices and from the Paying Agents. All these documents are also available from www.blackrockinternational.com.

Representatives

The representative in Hong Kong is BlackRock Asset Management North Asia Limited, 16/F, Champion Tower, 3 Garden Road Central, Hong Kong.

The representative in Switzerland is BlackRock Asset Management Schweiz AG, Bahnhofstrasse 39, 8001 Zurich, Switzerland.

The representative in Poland is Dubiński Jeleński Masiarz and Partners Sp.K ul. Zielna 37, 00-108 Warszawa, Poland.

The representative in Israel is Altshuler Shaham Mutual Funds Management Ltd, 19A Habarzel St., Ramat Hachayal, Tel Aviv, Israel.

The facilities agent in Ireland is BlackRock Asset Management Ireland Limited and BlackRock Investment Management (UK) Limited acts as UK facilities agent.

Authorised Status

The Company is an Undertaking for Collective Investment in Transferable Securities (“UCITS”) under the Luxembourg law of 17 December 2010 as amended. Regulatory consents have been obtained or appropriate notifications have been made for the distribution of shares of the Company’s Funds in the following countries:

Austria, Channel Islands, Czech Republic, Denmark, Finland, France, Germany, Gibraltar, Hungary, Iceland, Ireland, Jersey, Liechtenstein, Luxembourg, Malta, Netherlands, Norway, Poland, Slovakia, Spain, Sweden and the United Kingdom.

Regulatory consents have been obtained or appropriate notifications have been made for the distribution of shares of certain Funds in the umbrella in the following countries:

Belgium, Brunei, Chile, China, Greece, Hong Kong, Israel, Italy, Japan, Korea, Macau, Portugal, Singapore, Switzerland, Taiwan and UAE.

Shares of certain Funds in the umbrella may also be offered in certain other jurisdictions from time to time on a private placement basis.

The Company is duly registered with the Comisión Nacional de Mercado de Valores in Spain under number 140.

Paying Agents

France

CACEIS Bank
1/3, Place Valhubert 75013,
Paris

Luxembourg

(Central Paying Agent)
J.P. Morgan Bank
Luxembourg S.A. European
Bank & Business Center,
6, route de Trèves, Building C
L-2633 Senningerberg

Switzerland

State Street Bank International
GmbH
Munich, Zurich branch
Beethovenstrasse 19
CH-8027 Zurich

Italy

Allfunds Bank S.A.
Succursale di Milano
Via Bocchetto, 6
20123 Milan

Banca Monte

dei Paschi
di Siena S.p.A.
Piazza Salimbeni 3
53100 Siena

Banca Sella Holding S.p.A.

Piazza Gaudenzio Sella 1
13900 Biella

Italy continued

BNP Paribas Securities
Services
Succursale di Milano
Piazza Lina Bo Bardi, 3
20124 Milan

CACEIS Bank
Italy Branch
Piazza Cavour, 2
20121 Milan

Iccrea Banca S.p.A.
Via Lucrezia Romana, 41/47
00178 Rome

Italy continued

RBC Investor Services
Bank S.A.
Succursale di Milano
Via Vittor Pisani, 26
I-20121 Milan

Société Générale Securities
Services S.p.A.
Via Benigno Crespi, 19/A, MAC II
20159 Milan

State Street Bank International
GmbH – Succursale Italia
Registered Office
Via Ferrante Aporti, 10
20125 Milan

General Information continued

Paying Agents continued

Poland

Citi Handlowy
Bank Handlowy w Warszawie
Spółka Akcyjna
ul. Senatorska 16
00-923 Warszawa

Sweden

BlackRock Investment
Management (UK) Limited
Stockholm Branch
Norrandsgatan 16
111 43 Stockholm

Publication of Prices and Notices to Shareholders

Notices are sent to registered shareholders and (when legally required) published in such newspapers as decided by the Directors and in the Recueil des Sociétés et Associations du Mémorial Luxembourg. The previous Dealing Day's prices for shares may be obtained during business hours from the local Investor Servicing team and are also available from the BlackRock website. They will also be published in such countries as required under applicable law and at the discretion of the Directors in a number of newspapers or electronic platforms worldwide. The Company cannot accept any responsibility for error or delay in the publication or non-publication of prices. Historic dealing prices for all shares are available from the Administrator or local Investor Servicing team.

Purchases and Sales

A detailed list of investments purchased and sold for any Fund during the year is available upon request, free of charge, from the Registered office as mentioned on page 2, or the offices of the Representatives as mentioned on page 3.

Disclosure Policy

Details of month end holdings and valuations for all BlackRock Global Funds will be made available upon request from the Investor Services Centre to any BlackRock Global Funds shareholder no earlier than 10 business days after a given month end. BlackRock Global Funds reserves the right to require shareholders to sign an appropriate non-disclosure document prior to providing such information.

For German investors

This annual report and audited financial statements (the "Report and Financial Statements") may be translated into other languages. Any such translation shall only contain the same information and have the same meaning as the English language Report and Financial Statements. To the extent that there is any inconsistency between the English language Report and Financial Statements and the Report and Financial Statements in another language, the English language Report and Financial Statements will prevail, except to the extent (and only to the extent) that it is required by law of any jurisdiction where the shares are sold, that in an action based upon disclosure in a Report and Financial Statements in a language other than English, the language of the Report and Financial Statements on which such action is based shall prevail. Any disputes as to the terms of the Report and Financial Statements, regardless of the language of the Report and Financial Statements, shall be governed by and construed in accordance with the laws of Luxembourg.

The prospectus, the KIID and a full statement of portfolio changes are available free of charge, from the German Paying Agent.

Please note that a notification regarding the distribution of shares in the Federal Republic of Germany pursuant to section 310 of the German Capital Investment Code (Kapitalanlagegesetzbuch) has not been filed in respect of the following Sub-Fund:
Asian Multi-Asset Income Fund. Therefore, shares of this Sub-Fund may not be distributed in the Federal Republic of Germany.

Chairwoman's Letter to Shareholders

1 September 2021 to 31 August 2022

Dear Shareholder,

I am writing to update you on the activities of BlackRock Global Funds ('BGF') over the twelve months to 31 August 2022. The BGF range comprised 99 Funds (each a "Fund", together the "Funds") as at 31 August 2022.

The impact of the coronavirus outbreak was profound across all aspects of society. In developed economies, it is clear that the worst of the impact is now over. However, there is an expectation that seasonal peaks and new variants could give rise to renewed travel restrictions, enhanced health screenings at ports of entry and elsewhere, disruption of and delays in healthcare service preparation and delivery and supply chain disruptions, which will create ongoing challenges. Widescale and comprehensive vaccination programmes have been put in place in many countries which have had a positive effect. Nevertheless, the impact of COVID-19 continues to adversely affect the economies of many nations across the globe and this in turn may continue to impact investments held by each Fund.

Russia's invasion of Ukraine at the end of February, meanwhile, has only served to exacerbate the inflationary pressures and supply chain challenges that accompanied the later stages of the COVID-19 pandemic. Aside from the significant humanitarian costs, the sanctions imposed by Western nations on Russia at the start of the conflict have led to serious issues around energy supplies, to Europe in particular, and more widespread disruption of global trade. Both Russia and Ukraine are important commodities producers: Russia is among the world's largest exporters of oil, gas and coal, while Ukraine is a significant agricultural exporter, particularly for wheat. Fighting in and around Ukraine's Black Sea ports has severely curtailed the country's ability to export produce. On 1 March 2022, due to the significant investment exposure of the BGF Emerging Europe Fund (for the purposes of the remainder of this paragraph, the "Fund") to Russia, the Board of Directors took the decision to temporarily suspend subscriptions and redemptions and conversion of all share classes and the determination of net asset values, pursuant to the Fund's discretion under the prospectus. At 31 August 2022, valuation, subscriptions and redemptions in the Fund remain suspended until further notice. For further details see Note 1 to the Financial Statements.

Rising demand and loss of supplies from Russia sent oil and gas prices soaring in the spring of 2022: in March and again in June, the price of a barrel of Brent crude oil exceeded US\$120, while natural gas prices in major European markets have reached all-time highs. As energy prices have risen, so too have production and transportation costs around the world, intensifying the inflationary pressures which were seen towards the end of 2021. The annual inflation rate in the US hit 9.1% in June, its highest level in more than 40 years, while price rises hit 8.9% in the Eurozone in July. In the UK, prices were 9.4% higher in June 2022 than a year earlier.

Central banks have responded to rising inflation by withdrawing the stimulus measures introduced at the start of the COVID-19 pandemic and increasing interest rates. The Federal Reserve raised rates in March, May, June, July and September. The European Central Bank increased interest rates for the first time in more than a decade in July and then again in September and October, while the Bank of England continued the rate-raising programme it had begun in late 2021. Increases were also seen in a number of other countries, including in emerging markets.

These were not the only headwinds facing the global economy: China's 'zero-COVID' policy resulted in further lockdowns in major cities, including Beijing and Shanghai. These measures resulted in a drop in production in China and served also to create further problems for international trade.

Rising prices and interest rates, as well as ongoing supply chain issues, have raised fears that the world could be facing another recession. Indeed, the US economy contracted in both the first and second quarters of 2022. In its World Economic Outlook Update, published in July, the International Monetary Fund ("IMF") revised its forecast for global growth lower, to 2.7% in 2022 compared with 6.1% in 2021. The IMF added that the risks to this outlook were "overwhelmingly tilted to the downside" due to the conflict in Ukraine, the possibility of debt distress being induced in emerging market economies, and the possibility of further COVID-19 outbreaks, among other factors.

The increasingly challenging economic conditions were reflected in highly volatile stock-market performance throughout the period, with a number of major indexes entering bear-market territory – defined as a fall of 20% or more from recent peaks – over the course of the first half of the year. Positive data from the US jobs market and strong company earnings performance in July helped markets recover some of their losses, but volatility returned in August due to concerns about further interest rate hikes.

Fixed-income assets offered little in the way of a safe haven for investors, with the US 10-year treasury yield rising from around 1.5% at the end of November to a peak of almost 3.5% in June. When yields rise, bond prices drop and investors saw significant capital losses. Higher-quality corporate bonds have been similarly weak, with prices falling more sharply compared with government bonds.

The assets under management ("AUM") in the BGF range fell 24% from USD209.6 billion to USD158.7 billion over the period, with weakness in bonds and equities across all markets. The only significant areas of strength were specific sectors, such as energy, commodities, and mining.

Chairwoman's Letter to Shareholders

1 September 2021 to 31 August 2022 continued

The weakest areas were in emerging markets, particularly Eastern Europe. Assets in the Emerging Europe Fund dropped from EUR758.9 million to EUR161.2 million : due to the suspension of the Fund as noted above. Emerging Markets Equity Income Fund, Emerging Markets Bond Fund, Emerging Markets Corporate Bond Fund and Emerging Markets Local Currency Bond Fund all shed assets over the period, with only the Emerging Markets Impact Bond Fund and Emerging Markets Sustainable Equity Fund showing a rise in assets.

Assets in the ESG Multi-Asset Fund rose 88% to EUR6.72 billion, while the Natural Resources Growth & Income Fund grew 121%, as commodities and energy price rises attracted investors.

In contrast, some of the areas that have seen significant growth in recent years shed assets. The Next Generation Technology Fund dropped 54% to USD2.76 billion, while the Global Corporate Bond Fund dropped 44% to USD801.9 million. The US Growth Fund dropped 48% to USD310.9 million.

Regulatory change continued throughout Europe and a number of these future changes could have implications for investors. Key changes included:

- ▶ The European Union's new Sustainable Finance Disclosure Regulation ("SFDR") came into effect in March 2021. It imposes new transparency and reporting obligations on investment management firms, both at a firm-wide level and at a product level. Certain parts of the framework were finalised in 2022 and will come into effect at the start of 2023. At the same time, the EU is working on an EU-wide classification system or 'framework'. This taxonomy is designed to provide businesses and investors with a common language to identify to what degree economic activities can be considered environmentally sustainable. There are also moves to improve reporting, with the Corporate Sustainability Reporting Directive ("CSRD") currently in discussions. The Luxembourg government recently took further steps to encourage investment in environmentally sustainable funds, reducing the 'taxe d'abonnement' (subscription tax) for funds that meet certain environmental criteria.
- ▶ From 1 January 2023, the extended PRIIPs regulation will bring significant changes for the fund industry, which had previously benefitted from an exemption. UCITS KIIDs will be replaced with the stricter revised PRIIPs KIDs' requirements. Changes will include the way risks, performance scenarios, and transaction costs are calculated.

Should you have any questions on any of this material, please contact us via our website: www.blackrockinternational.com or via email: investor.services@blackrock.com.

Yours faithfully,

Denise Voss
Chairwoman

September 2022

Investment Adviser's Report

Performance overview

1 September 2021 to 31 August 2022

Market Review

The threat of tighter monetary policy in the later months of 2021 had already led to higher levels of concern and January saw the first major sell-off of 2022 as investors reappraised valuations in the highly rated technology sector in particular. Asset volatility only increased in the subsequent months as the scale and potential ramifications of the Ukraine crisis became apparent.

Energy and commodities were the stand-out performers during the early months of 2022. As commodity prices rose, energy giants delivered huge profits to the extent that national governments started to consider windfall taxes. By the end of August, the MSCI World Select Natural Resources index had returned more than 14% for the year so far compared with a near 18% loss for the MSCI World Equity index.

As central banks started to raise interest rates in response to soaring inflation, investors grew increasingly worried about the threat of recession: indeed, some policymakers argued a downturn in growth may be necessary in order to rein in spiralling prices.

For much of 2022, the weak spot has been technology and growth stocks, with January's sell-off followed by further sharp declines in April. After a long period during which strong earnings had continued to propel share prices in the technology sector higher, there was some weakness in reported first-quarter results. Adoption in areas such as e-commerce and streaming services slowed as life returned to normal following the COVID-19 pandemic and investors adjusted expectations. At the same time, inflation and rising bond yields reduced the present value of the long-term cash flows offered by many high-growth technology companies. Solid company results and a smattering of positive economic data in July helped markets recover some losses, but risk-off sentiment (risk sentiment characterised by investors reducing their exposure to risky investments such as equities and focusing on protecting their capital by investing into less risky investments such as bonds) returned in August as investors awaited further interest-rate hikes in the autumn.

Commercial property and infrastructure assets in general performed relatively well, with their cash flows better able to adjust to rising prices. It was a better period for defensive, dividend-based investment strategies as investors increasingly prioritised cash flows today over future revenues. Any remaining restrictions on bank dividends were lifted during the period and relatively strong corporate earnings allowed companies to return cash to investors once again.

In general, regional differences were not as strong as sector differences and losses were spread evenly around global markets, in both developed and emerging economies. The UK market performed relatively well in the period, as a result of its large number of energy and mining companies.

Environmental, social and governance ("ESG") continued to be an important consideration even if ESG-aware funds could not replicate their significant success in 2021. While many 'green'

companies were beneficiaries of the drive from governments to put sustainability at the heart of their post-pandemic rebuilding plans, 2022 has been a far stronger period for conventional energy producers.

As monetary policy tightened, meanwhile, it was a dismal period for bond markets, which have traditionally been a safe haven during times of stock-market turbulence. US 10-year Treasury yields, which move inversely to prices, rose from 1.8% at the start of the period to almost 3.5% by mid-June, before falling back on hopes the Federal Reserve might slow the pace of interest-rate rises.

Fund Performance

A table setting out the performance returns for the primary share class for each Fund versus any applicable benchmark may be found on pages 10 to 14. A brief summary of Fund performance follows.

Performance data stated is for the main (A) share class of the relevant Fund, stated in the base currency of the Fund, net of fees.

Equity Fund Performance

The Global Equity Income Fund dropped 13.92%, outperforming its benchmark, the MSCI All Country World Net TR Index, which dropped 15.88%. The more growth-focused Global Dynamic Equity Fund fell 17.55%, behind its benchmark (60% S&P 500 / 40% FTSE World Ex-US Index), which dropped 14.13%.

Shares of small and medium sized companies were weak as investors retreated to safe havens. The Systematic Global SmallCap Fund fell 17.01%, just ahead of its benchmark, the MSCI AC World Small Cap, which fell 18.73%.

Of the individual country funds, the Japan Small & MidCap Opportunities Fund fell 8.17%, behind the S&P Japan Mid Small Cap Index, which fell 0.54%. The Swiss Small & MidCap Opportunities Fund fell 26.83%, behind its benchmark, the SPI Extra Index, which fell 23.00%.

The Continental European Flexible Fund fell 25.28%, significantly behind its benchmark, the FTSE World Europe ex UK Index, which fell by 12.18%. The European Fund fell 23.09% against the MSCI Europe Index, which fell 7.93%. The European Equity Income Fund fell 8.81% against the same benchmark. The European Focus Fund fell 23.39%, while the European Special Situations Fund fell by 24.01%. Both are also benchmarked to the MSCI Europe Index.

The US Growth Fund fell 31.69%, behind the Russell 1000 Growth Index, which fell by 19.06%. The US Basic Value Fund fell by 4.84%, ahead of the Russell 1000 Value Index, which fell 6.23% over the period.

The Japan Flexible Equity Fund fell 4.61%, behind the MSCI Japan Index, which rose 2.26%.

Performance across Asia and emerging markets funds dipped as China's economy weakened and COVID lockdowns continued. The Asian Growth Leaders Fund fell 26.44%, behind

Investment Adviser's Report

Performance overview

1 September 2021 to 31 August 2022 continued

its benchmark, the MSCI All Country Asia ex Japan Index, which fell 21.73%. The Asian Dragon Fund dipped 21.32%, just ahead of its benchmark, which dropped 21.73%.

The India Fund fell 8.80%, behind its MSCI India Index benchmark, which fell 2.96%. The Emerging Markets Fund, which has a more broad exposure across the emerging markets investment universe, fell 30.94%, behind its benchmark, the MSCI Emerging Markets Index, which was down 21.80%. The Emerging Markets Equity Income Fund, which shares the same benchmark, was down 26.47%. The Latin American Fund fell 10.09%, behind its benchmark, the MSCI Emerging Markets Latin America Index, which fell 7.03%.

In natural resources, the World Energy Fund benefitted from higher energy prices, rising 54.65%, ahead of its benchmark, the MSCI World Energy 10/40 Index (Net) (USD), which rose 52.02% over the period. The World Mining Fund fell 12.04% outperforming its benchmark, the MSCI ACWI Metals and Mining 30% Buffer 10/40 Index, which fell by 18.50%. The World Gold Fund fell 30.54%, behind its benchmark, the FTSE Gold Mines Index, which fell 29.38%.

The World Technology Fund fell 34.99% against a fall of 21.03% in the MSCI All Country World Information Technology Index. The Nutrition Fund fell 22.26% over the period, while the Future Of Transport Fund fell 20.96% and the Fintech Fund dropped 43.07%. None of these specialist funds have a benchmark.

Mixed Asset Fund Performance

The diversified Global Allocation Fund – which invests in a mixture of fixed income securities, equities and cash – fell 15.79%, behind its reference benchmark, which fell 14.80% (the benchmark comprises 36% S&P 500 Index, 24% FTSE World Index (Ex-US) Index, 24% BofA ML Cur 5-Yr US Treasury Index, 16% FTSE Non-USD World Government Bond Index).

The Global Multi-Asset Income Fund fell 12.09% over the period. The Fund combines the ability to allocate actively across a full range of asset classes and geographies at a top-down level with a focus on adding value through bottom-up security selection by specialist teams in each key asset class. The Fund does not have a benchmark.

Fixed Income Fund Performance

The Global Government Bond Fund fell 12.20%, behind its benchmark, the FTSE World Government Bond USD Hedged Index, which fell 10.73%. The Euro Bond Fund fell 15.34%, compared to a fall of 14.41% for its benchmark, Bloomberg Euro Aggregate 500mm+ Bond Index. The Global Corporate Bond Fund fell 14.97%, compared to a fall of 13.58% for its benchmark, the Barclays Global Aggregate Corporate Bond USD Hedged Index.

The Euro Corporate Bond Fund fell by 14.41%, while its benchmark, the BofA Merrill Lynch Euro Corporate Index, fell by 13.18%. The Euro Short Duration Bond Fund fell 5.46%. The Fund has no benchmark.

The Global High Yield Bond Fund fell 13.14%, behind its benchmark, the BofA Merrill Lynch Global High Yield Constrained USD Hedged Index, which fell 12.71%. The Sustainable Emerging Markets Local Currency Bond Fund fell 17.74% over the period. This was ahead of its benchmark, the JP Morgan ESG-Government Bond Index Emerging Markets Global Diversified Index, which fell 20.38%. The broader Sustainable Emerging Markets Bond Fund fell 21.97%, just behind its benchmark, the JP Morgan ESG-Emerging Markets Bond Index Global Diversified, which fell 21.91%.

The Asian Tiger Bond Fund fell 20.05%, against a drop of 13.38% for its benchmark, the JP Morgan Asian Credit Index. The Fixed Income Global Opportunities Fund fell 6.21%, while the Sustainable Fixed Income Global Opportunities Fund fell 8.63%. Neither of the fixed income global funds have a benchmark.

Outlook

While the world economy's recovery from the COVID-19 crisis was not expected to be plain sailing, 2022 has delivered an array of challenges far beyond what had been forecast in 2021. The pandemic has left a difficult legacy of high government debt, supply-chain problems and rising inflation, and these problems have been compounded by the crisis in Ukraine, with high commodity and energy prices weighing on households and businesses across the world.

Developed markets have been forced to adjust to an evolving fiscal and monetary policy environment. Fiscal stimulus, low interest rates and quantitative easing provided considerable support through the pandemic but support has now largely been withdrawn. Growth rates are already slowing and there are fears a number of major economies will tip into recession by 2023.

Central banks have made it clear they see inflation as a greater risk to prosperity than low growth and have continued to pursue aggressive rate rises: these are expected to continue over the rest of the year, if not beyond. Taming inflation has seldom been achieved without consequences for the global economy and central banks are threading a precarious path: it is not yet clear that policymakers can achieve the 'soft landing' they desire.

This creates significant uncertainty in terms of the growth outlook. There are already signs that economic activity is under pressure and governments have started to revise their gross domestic product ("GDP") forecasts lower. A prolonged downturn has the power to destabilise markets in the year ahead and will certainly affect the type of sectors that do well.

However, markets have fallen substantially so far this year and the corporate sector has remained reasonably resilient. This has left valuations looking more attractive. Undoubtedly, there are companies that can weather this storm and do well in spite of any looming economic weakness. Equally, higher bond yields have left fixed income looking better value than it has done for some time. Ultimately, while there are undoubtedly challenges in the months ahead, so too will opportunities emerge.

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Investment Adviser's Report

Performance overview

1 September 2021 to 31 August 2022 continued

Environmental, social and governance ("ESG") policy

Included in the performance return table are the Funds which promote environmental or social characteristics ("Article 8 Funds") or have sustainable investments as an objective ("Article 9 Funds"), under the EU Sustainable Finance Disclosure Regulation ("SFDR"). Further detail around how Article 8 Funds have achieved these characteristics and objectives is included in the SFDR review section of this Investment Adviser's Report for the period under review.

The Technical Screening Criteria ("TSC") of the EU Taxonomy Regulation ("Taxonomy") were only finalised on 9 December 2021 (i.e., in respect of the first two Taxonomy environmental objectives of climate change mitigation and climate change adaptation) or have not yet been developed (i.e., for the other four Taxonomy environmental objectives). These detailed criteria require the availability of multiple, specific data points regarding each investment. During the reporting period, there was insufficient reliable, timely and verifiable data available for the Investment Adviser to be able to assess investments using the TSC.

In addition, the Regulatory Technical Standards ("RTS") under the SFDR, which define the methodology for the calculation of the share of environmentally sustainable investments and the templates for these disclosures are not yet in force. During the reporting period, the Investment Adviser was not able to provide standardised and comparable disclosures on the Taxonomy alignments of the Funds.

While there may be investments held by each Fund that are in economic activities that contribute to an environmental objective and may be eligible to be assessed against the TSC, the Investment Adviser is not currently in a position to describe:

- ▶ the extent to which the investments of each Fund are in economic activities that qualify as environmentally sustainable and are aligned with the Taxonomy Regulation;
- ▶ the proportion, as a percentage of each Fund's portfolios, of investments in environmentally sustainable economic activities which are aligned with the Taxonomy Regulation; or
- ▶ the proportion, as a percentage of each Funds' portfolios, of enabling and transitional activities (as described in the Taxonomy Regulation).

The Investment Adviser is keeping this situation under active review and where, in its discretion, it has assessed that it has sufficient reliable, timely and verifiable data on each Fund's investments, the Investment Adviser will provide the descriptions referred to above, in which case the Fund's Prospectus or the relevant supplement will be updated. For further information please refer to: <https://www.blackrock.com/corporate/literature/prospectus/eu-taxonomy.pdf>

For any other Funds that do not meet the SFDR criteria for Article 8 or 9 Funds, the investments underlying this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Disclosed in the table below are the performance returns for the A Class Non-Distributing Share Class for each Fund, net of fees and expenses, which has been selected as a representative Share Class. Performance returns for any other Share Class can be made available on request.

Calculation methodology is based on industry standards.

Past performance is not a guide to future performance and should not be the sole factor of consideration when selecting a product. All financial investments involve an element of risk. Therefore, the value of an investment and the income from it will vary and the initial investment amount cannot be guaranteed. The Fund invests a large portion of assets which are denominated in currencies other than US dollar; hence changes in the relevant exchange rate will affect the value of the investment. The performance figures do not consider charges and fees that may be levied at the time of subscription or redemption of shares. Levels and bases of taxation may change from time to time. Subscriptions may be made only on the basis of the current Prospectus, of which the most recent annual report and audited financial statements and interim report and unaudited financial statements form an integral part, as well as Key Investor Information Documents (KIIDs). Copies are available from Investor Services, the Transfer Agent, the Management Company or any of the Representatives or Distributors. The BGF range is only available for investment by non-US persons. It is not offered for sale or sold in the US, its territories or possessions.

Investment Adviser's Report

Performance overview

1 September 2021 to 31 August 2022 continued

The Funds are not registered for sale to the public in all jurisdictions. Further details on distribution of shares of the Funds are included in the Authorised Status on page 3.

	Performance for the year ended	Performance for the 10 year period ended				Launch Date	SFDR Classification
	31 August	Calendar Year Performance			31 August		
	2022	2021	2020	2019	2022		
Asia Pacific Equity Income Fund ‘A’ Non Dist (USD)	(18.74%)	1.88%	14.36%	15.13%	49.49%	18/9/2009	Other
MSCI All Country Asia Pacific ex Japan Index (Net) (USD) ⁽¹⁾	(19.80%)	(2.90%)	22.44%	19.16%	62.37%		
Asian Dragon Fund ‘A’ Non Dist (USD)	(21.32%)	(4.51%)	20.72%	20.74%	85.32%	2/1/1997	Other
MSCI All Country Asia ex Japan Index (Net) (USD) ⁽¹⁾	(21.73%)	(4.72%)	25.02%	18.17%	65.34%		
Asian Growth Leaders Fund ‘A’ Non Dist (USD)	(26.44%)	(5.52%)	30.29%	17.01%	-	31/10/2012	Other
MSCI All Country Asia ex Japan Index (Net) (USD) ⁽¹⁾	(21.73%)	(4.72%)	25.02%	18.17%	-		
Asian High Yield Bond Fund ‘A’ Non Dist (USD)	(34.31%)	(17.41%)	10.89%	13.03%	-	1/12/2017	Other
ICE BofAML Blended Index: ACCY, 20% Lvl4 Cap 3% Constrained Index	(26.70%)	(6.21%)	8.43%	13.18%	-		
Asian Multi-Asset Income Fund ‘A’ Non Dist (USD)	(18.99%)	(5.05%)	8.72%	13.09%	-	20/1/2016	Other
Reference (50% MSCI Asia ex Japan Index/25% JP Morgan, Asia Credit Index/25% Markit iBoxx ALBI Index)	(16.86%)	(3.62%)	16.61%	14.41%	-		
Asian Sustainable Equity Fund ‘A’ Non Dist (USD)⁽²⁾	(9.20%)	-	-	-	-	29/3/2022	Article 8
MSCI All Country Asia ex Japan (USD)	(9.64%)	-	-	-	-		
Asian Tiger Bond Fund ‘A’ Non Dist (USD)	(20.05%)	(7.41%)	6.58%	11.31%	13.51%	2/2/1996	Other
JP Morgan Asian Credit Index (USD)	(13.38%)	(2.44%)	6.33%	11.34%	30.79%		
China Bond Fund ‘A’ Non Dist (CNH)	(6.60%)	(2.03%)	8.18%	8.78%	50.66%	11/11/2011	Other
The Fund has no benchmark	-	-	-	-	-		
China Flexible Equity Fund ‘A’ Non Dist (USD)	(34.47%)	(16.67%)	36.96%	18.05%	-	31/10/2017	Article 8
MSCI China 10/40 Index (Net) (USD) ⁽¹⁾	(24.32%)	(12.79%)	34.52%	22.18%	-		
China Fund ‘A’ Non Dist (USD)	(33.59%)	(14.97%)	46.61%	16.52%	73.69%	24/6/2008	Article 8
MSCI China 10/40 Index (Net) (USD) ⁽¹⁾	(27.25%)	(20.14%)	30.75%	22.18%	58.10%		
China Impact Fund ‘A’ Non Dist (USD)⁽³⁾	(23.10%)	1.55%	39.62%	-	-	9/10/2019	Article 9
CSI 300 Net TR (USD) ⁽¹⁾	(22.14%)	(7.64%)	38.26%	-	-		
China Innovation Fund ‘A’ Non Dist (USD)⁽²⁾	1.80%	-	-	-	-	12/5/2022	Article 8
MSCI CHINA ALL SHARES Index (Net) (USD) ⁽¹⁾	7.20%	-	-	-	-		
Circular Economy Fund ‘A’ Non Dist (USD)	(28.36%)	17.58%	22.01%	-	-	2/10/2019	Article 9
The Fund has no benchmark	-	-	-	-	-		
Climate Action Equity Fund ‘A’ Non Dist (USD)⁽²⁾	(19.90%)	-	-	-	-	9/12/2021	Article 9
The Fund has no benchmark	-	-	-	-	-		
Climate Action Multi-Asset Fund ‘A’ Non Dist (EUR)⁽²⁾	(5.30%)	-	-	-	-	9/12/2021	Article 9
The Fund has no benchmark	-	-	-	-	-		
Continental European Flexible Fund ‘A’ Non Dist (EUR)	(25.28%)	25.84%	25.37%	35.71%	172.12%	24/11/1986	Other
FTSE World Europe ex UK Index (USD) ⁽¹⁾	(12.18%)	25.16%	2.83%	27.59%	127.69%		
Developed Markets Sustainable Equity Fund ‘A’ Non Dist (USD)	(20.26%)	-	-	-	-	17/6/2021	Article 8
MSCI World Index (Net) (USD) ⁽¹⁾	(15.08%)	-	-	-	-		
Dynamic High Income Fund ‘A’ Non Dist (USD)	(15.90%)	10.01%	3.79%	19.68%	-	6/2/2018	Other
The Fund has no benchmark	-	-	-	-	-		
Emerging Europe Fund ‘A’ Non Dist (EUR)⁽⁵⁾	(60.15%)	22.90%	(12.69%)	33.22%	-	29/12/1995	Other
MSCI Emerging Markets Europe 10/40 Index (Net) (EUR) ⁽¹⁾	(40.24%)	21.73%	(19.14%)	32.52%	-		
Emerging Markets Bond Fund ‘A’ Non Dist (USD)	(21.50%)	(2.97%)	6.09%	12.19%	8.55%	1/10/2004	Other
JP Morgan Emerging Markets Bond Index Global Diversified Index (USD)	(20.82%)	(1.80%)	5.26%	15.04%	21.10%		
Emerging Markets Corporate Bond Fund ‘A’ Non Dist (USD)	(15.86%)	(2.23%)	8.79%	13.71%	-	18/2/2013	Other
JP Morgan Corporate Emerging Markets Bond Index Broad Diversified (USD)	(13.99%)	0.91%	7.13%	13.09%	-		
Emerging Markets Equity Income Fund ‘A’ Non Dist (USD)	(26.47%)	(0.73%)	13.50%	23.02%	37.85%	12/8/2011	Other
MSCI Emerging Markets Index (Net) (USD) ⁽¹⁾	(21.80%)	(2.54%)	18.31%	18.42%	33.31%		

⁽¹⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽³⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund suspended, see Note 1, for further details.

The information stated in this report is historical and not necessarily indicative of future performance.

Investment Adviser's Report

Performance overview

1 September 2021 to 31 August 2022 continued

	Performance for the year ended 31 August	Calendar Year Performance				Performance for the 10 year period ended 31 August	Launch Date	SFDR Classification
	2022	2021	2020	2019		2022		
Emerging Markets Fund 'A' Non Dist (USD)	(30.94%)	(3.06%)	23.19%	24.60%		29.92%	30/11/1993	Other
MSCI Emerging Markets Index (Net) (USD) ⁽¹⁾	(21.80%)	(2.54%)	18.31%	18.42%		33.31%		
Emerging Markets Impact Bond Fund 'A' Non Dist (USD)	(14.41%)	-	-	-		-	12/7/2021	Article 9
JP Morgan ESG Green Bond Emerging Markets Index (USD Hedged) ⁽¹⁾	(14.75%)	-	-	-		-		
Emerging Markets Local Currency Bond Fund 'A' Non Dist (USD)	(16.83%)	(8.24%)	2.15%	11.77%		(20.03%)	2/2/2007	Other
JP Morgan GBI-EM Global Diversified Index (USD)	(19.43%)	(8.57%)	2.69%	13.47%		(18.19%)		
Emerging Markets Sustainable Equity Fund 'A' Non Dist (USD)	(28.64%)	-	-	-		-	29/6/2021	Article 8
MSCI Emerging Markets Index (Net) ⁽¹⁾	(21.80%)	-	-	-		-		
ESG Flex Choice Cautious Fund 'A' Non Dist (USD)⁽²⁾	(10.80%)	-	-	-		-	15/12/2021	Article 8
The Fund has no benchmark	-	-	-	-		-		
ESG Flex Choice Growth Fund 'A' Non Dist (USD)⁽²⁾	(14.00%)	-	-	-		-	15/12/2021	Article 8
The Fund has no benchmark	-	-	-	-		-		
ESG Flex Choice Moderate Fund 'A' Non Dist (USD)⁽²⁾	(12.80%)	-	-	-		-	15/12/2021	Article 8
The Fund has no benchmark	-	-	-	-		-		
ESG Global Conservative Income Fund 'A' Non Dist (EUR)	(9.56%)	3.81%	3.26%	7.87%		-	12/9/2018	Article 8
The Fund has no benchmark	-	-	-	-		-		
ESG Global Multi-Asset Income Fund 'A' Non Dist (USD)⁽²⁾	(8.50%)	-	-	-		-	27/1/2022	Article 8
The Fund has no benchmark	-	-	-	-		-		
ESG Multi-Asset Fund 'A' Non Dist (EUR)	(3.89%)	14.97%	10.06%	14.48%		65.68%	4/1/1999	Article 8
Reference (50% MSCI World Index/50% FTSE World Government Bond Euro Hedged Index) (EUR) ^{b1}	(6.17%)	12.92%	6.29%	16.87%		86.20%		
Euro Bond Fund 'A' Non Dist (EUR)	(15.34%)	(3.88%)	4.03%	6.03%		14.64%	31/3/1994	Other
Bloomberg Euro-Aggregate 500mm+ Bond Index (EUR)	(14.41%)	(2.88%)	4.07%	6.00%		15.93%		
Euro Corporate Bond Fund 'A' Non Dist (EUR)	(14.41%)	(1.85%)	2.53%	6.74%		13.19%	31/7/2006	Other
ICE BofAML Euro Corporate Index (EUR)	(13.18%)	(1.02%)	2.65%	6.25%		15.13%		
Euro Reserve Fund 'A' Non Dist (EUR)	(0.67%)	(0.69%)	(0.57%)	(0.51%)		(3.49%)	24/7/2009	Other
The Fund has no benchmark	-	-	-	-		-		
Euro Short Duration Bond Fund 'A' Non Dist (EUR)	(5.46%)	(1.45%)	0.32%	0.51%		0.68%	4/1/1999	Other
The Fund has no benchmark	-	-	-	-		-		
Euro-Markets Fund 'A' Non Dist (EUR)	(18.20%)	27.23%	8.69%	26.84%		104.29%	4/1/1999	Article 8
MSCI EMU Index (Net) (EUR) ⁽¹⁾	(15.39%)	22.16%	(1.02%)	25.47%		97.30%		
European Equity Income Fund 'A' Non Dist (EUR)	(8.81%)	20.05%	0.14%	26.52%		102.33%	3/12/2010	Article 8
MSCI Europe Index (Net) (EUR) ⁽¹⁾	(7.93%)	25.13%	(3.32%)	26.05%		98.40%		
European Focus Fund 'A' Non Dist (EUR)	(23.39%)	28.64%	20.71%	28.57%		93.74%	14/10/2005	Article 8
MSCI Europe Index (Net) (EUR) ⁽¹⁾	(7.93%)	25.13%	(3.32%)	26.05%		98.40%		
European Fund 'A' Non Dist (EUR)	(23.09%)	28.95%	20.28%	32.20%		93.53%	30/11/1993	Article 8
MSCI Europe Index (Net) (EUR) ⁽¹⁾	(7.93%)	25.13%	(3.32%)	26.05%		98.40%		
European High Yield Bond Fund 'A' Non Dist (EUR)	(12.67%)	3.97%	3.26%	12.30%		-	23/7/2015	Article 8
Bloomberg Pan European High Yield 3% Issuer Constrained Index EUR Hedged (EUR)	(11.44%)	3.46%	2.32%	11.32%		-		
European Special Situations Fund 'A' Non Dist (EUR)	(24.01%)	25.68%	9.98%	37.94%		127.16%	14/10/2002	Article 8
MSCI Europe Index (Net) (EUR) ⁽¹⁾	(7.93%)	25.13%	(3.32%)	26.05%		92.13%		
European Sustainable Equity Fund 'A' Non Dist (EUR)	(19.08%)	-	-	-		-	17/6/2021	Article 8
MSCI Europe Index (Net) (EUR) ⁽¹⁾	(7.93%)	-	-	-		-		
European Value Fund 'A' Non Dist (EUR)	(6.15%)	21.47%	3.23%	21.40%		96.53%	8/1/1997	Article 8
MSCI Europe Value Index (Net) (EUR) ⁽¹⁾	(2.26%)	21.82%	(12.91%)	19.56%		68.34%		
FinTech Fund 'A' Non Dist (USD)	(43.07%)	(0.06%)	42.55%	42.80%		-	4/9/2018	Article 8
The Fund has no benchmark	-	-	-	-		-		
Fixed Income Global Opportunities Fund 'A' Non Dist (USD)	(6.21%)	-	5.74%	7.09%		22.40%	31/1/2007	Other
The Fund has no benchmark	-	-	-	-		-		

⁽¹⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

^{b1} The benchmark changed its name from the 50% MSCI World Index/50% Citigroup World Government Bond Euro Hedged Index on 20 May 2019.

The information stated in this report is historical and not necessarily indicative of future performance.

Investment Adviser's Report

Performance overview

1 September 2021 to 31 August 2022 continued

	Performance for the year ended 31 August 2022	Calendar Year Performance			Performance for the 10 year period ended 31 August 2022	Launch Date	SFDR Classification
		2021	2020	2019			
Future Consumer Fund 'A' Non Dist (USD)	(43.78%)	-	-	-	-	9/6/2021	Article 8
The Fund has no benchmark	-	-	-	-	-		
Future Of Transport Fund 'A' Non Dist (USD)	(20.96%)	20.38%	52.93%	17.71%	-	4/9/2018	Article 9
The Fund has no benchmark	-	-	-	-	-		
Global Allocation Fund 'A' Non Dist (USD)	(15.79%)	6.27%	19.72%	16.80%	55.66%	3/1/1997	Other
Reference (36% S&P 500 Index/24% FTSE World (Ex-US) Index/24% ICE BofAML Current 5Yr US Treasury Index/ 16% FTSE Non-USD World Government Bond Index) (USD)	(14.80%)	10.13%	13.34%	18.79%	77.38%		
Global Corporate Bond Fund 'A' Non Dist (USD)	(14.97%)	(2.04%)	8.10%	12.34%	21.26%	19/10/2007	Other
Bloomberg Global Aggregate Corporate Bond USD Hedged Index (USD)	(13.58%)	(0.79%)	8.26%	12.51%	29.02%		
Global Dynamic Equity Fund 'A' Non Dist (USD)	(17.55%)	14.78%	24.48%	26.04%	114.72%	28/2/2006	Other
Reference (60% S&P 500 Index/40% FTSE World (ex US) Index) (USD)	(14.13%)	21.72%	15.08%	27.91%	158.85%		
Global Equity Income Fund 'A' Non Dist (USD)	(13.92%)	16.76%	5.48%	21.08%	67.16%	12/11/2010	Other
MSCI All Country World Index (Net) (USD) ⁽¹⁾	(15.88%)	18.54%	16.25%	26.60%	130.36%		
Global Government Bond Fund 'A' Non Dist (USD)	(12.20%)	(2.97%)	7.10%	7.45%	17.56%	13/5/1987	Other
FTSE World Government Bond USD Hedged Index (USD) ^{b2}	(10.73%)	(2.29%)	6.11%	7.59%	21.81%		
Global High Yield Bond Fund 'A' Non Dist (USD)	(13.14%)	2.22%	6.98%	14.16%	39.48%	8/6/2007	Article 8
BofA Merrill Lynch Global High Yield Constrained USD Hedged Index (USD)	(12.71%)	3.04%	6.48%	14.54%	55.10%		
Global Inflation Linked Bond Fund 'A' Non Dist (USD)	(3.85%)	4.22%	5.61%	6.16%	27.25%	19/6/2009	Other
Bloomberg World Government Inflation-Linked 1-20yr Index USD Hedged (USD)	(3.28%)	5.55%	6.38%	6.86%	35.01%		
Global Long-Horizon Equity Fund 'A' Non Dist (USD)	(19.00%)	19.62%	21.35%	33.52%	144.83%	29/2/1996	Article 8
MSCI All Country World Index (Net) (USD) ⁽¹⁾	(15.88%)	18.54%	16.25%	26.60%	130.36%		
Global Multi-Asset Income Fund 'A' Non Dist (USD)	(12.09%)	5.81%	5.58%	13.36%	36.72%	28/6/2012	Other
The Fund has no benchmark	-	-	-	-	-		
India Fund 'A' Non Dist (USD)	(8.80%)	25.58%	9.38%	8.00%	152.11%	2/2/2005	Other
MSCI India TR Net 10/40 Index (USD) ^{b3(1)}	(2.96%)	26.64%	17.93%	7.58%	152.75%		
Japan Flexible Equity Fund 'A' Non Dist (JPY)	(4.61%)	11.00%	17.80%	18.98%	208.17%	28/2/2005	Other
MSCI Japan Index (Net) (JPY) ⁽¹⁾	2.26%	13.44%	8.76%	18.48%	224.14%		
Japan Small & MidCap Opportunities Fund 'A' Non Dist (JPY)	(8.17%)	12.71%	2.52%	24.94%	214.74%	13/5/1987	Other
S&P Japan Mid Small Cap Index (JPY) ⁽¹⁾	(0.54%)	8.76%	0.02%	16.83%	222.12%		
Latin American Fund 'A' Non Dist (USD)	(10.09%)	(15.55%)	(17.88%)	16.86%	(24.75%)	8/1/1997	Other
MSCI Emerging Markets Latin America Index (Net) (USD) ⁽¹⁾	(7.03%)	(8.09%)	(13.80%)	17.46%	(14.73%)		
Multi-Theme Equity Fund 'A' Non Dist (USD)	(18.92%)	13.45%	-	-	-	10/7/2020	Other
MSCI All Country World Index (Net) (USD) ⁽¹⁾	(15.88%)	18.54%	-	-	-		
Natural Resources Growth & Income Fund 'A' Non Dist (USD)	17.56%	29.34%	2.22%	15.50%	45.67%	15/4/2011	Other
S&P Global Natural Resources Index (USD) ⁽¹⁾	8.50%	24.40%	(0.05%)	16.41%	50.43%		
Next Generation Health Care Fund 'A' Non Dist (USD)	(27.68%)	-	-	-	-	7/6/2021	Article 8
The Fund has no benchmark	-	-	-	-	-		
Next Generation Technology Fund 'A' Non Dist (USD)	(44.65%)	1.55%	115.25%	47.91%	-	4/9/2018	Article 8
The Fund has no benchmark	-	-	-	-	-		
Nutrition Fund 'A' Non Dist (USD)	(22.26%)	4.75%	19.59%	18.06%	24.43%	9/2/2010	Article 9
The Fund has no benchmark	-	-	-	-	-		
Sustainable Asian Bond Fund 'A' Non Dist (USD)⁽³⁾	(17.07%)	(3.39%)	-	-	-	20/10/2020	Article 8
JP Morgan ESG Asia Credit Index (USD)	(14.53%)	(2.81%)	-	-	-		
Sustainable Emerging Markets Blended Bond Fund 'A' Non Dist (USD)⁽³⁾	(21.13%)	(13.47%)	15.90%	25.18%	-	9/7/2018	Article 8
JP Morgan ESG Blended Emerging Market Bond Index (Sovereign) ⁽¹⁾	(21.11%)	(5.98%)	4.94%	18.90%	-		

⁽¹⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

⁽³⁾ Fund name changed during the year, see Note 1, for further details.

^{b2} The benchmark changed its name from the Citigroup World Government Bond USD Hedged Index on 20 May 2019.

^{b3} The benchmark changed index from MSCI India Index on 31 July 2020.

The information stated in this report is historical and not necessarily indicative of future performance.

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Performance overview

1 September 2021 to 31 August 2022 continued

	Performance for the year ended 31 August 2022	Calendar Year Performance 2021	2020	2019	Performance for the 10 year period ended 31 August 2022	Launch Date	SFDR Classification
Sustainable Emerging Markets Bond Fund 'A' Non Dist (USD)⁽³⁾	(21.97%)	(3.21%)	8.49%	14.89%	-	9/7/2018	Article 8
JP Morgan ESG Emerging Markets Bond Index Global Diversified	(21.91%)	(2.35%)	5.78%	15.94%	-		
Sustainable Emerging Markets Corporate Bond Fund 'A' Non Dist (USD)⁽³⁾	(15.76%)	(2.01%)	6.91%	19.99%	-	9/7/2018	Article 8
JP Morgan ESG Corporate Emerging Market Bond Index Broad Diversified	(12.85%)	0.76%	7.15%	19.91%	-		
Sustainable Emerging Markets Local Currency Bond Fund 'A' Non Dist (USD)⁽³⁾	(17.74%)	(9.05%)	3.24%	9.96%	-	9/7/2018	Article 8
JP Morgan ESG-Government Bond Index Emerging Market Global Diversified	(20.38%)	(9.53%)	4.00%	11.89%	-		
Sustainable Energy Fund 'A' Non Dist (USD)	(19.98%)	15.73%	50.42%	30.21%	142.30%	6/4/2001	Article 9
The Fund has no benchmark	-	-	-	-	-		
Sustainable Fixed Income Global Opportunities Fund 'A' Non Dist (EUR)⁽³⁾	(8.63%)	(1.41%)	-	-	-	24/4/2020	Article 8
The Fund has no benchmark	-	-	-	-	-		
Sustainable Global Bond Income Fund 'A' Non Dist (USD)⁽³⁾	(9.42%)	(0.72%)	2.49%	9.17%	-	16/7/2018	Article 8
The Fund has no benchmark	-	-	-	-	-		
Sustainable Global Infrastructure Fund 'A' Non Dist (USD)	(9.84%)	-	-	-	-	24/6/2021	Article 8
FTSE 50/50 Developed Core Infrastructure Index (Net) (USD) ⁽¹⁾	2.77%	-	-	-	-		
Swiss Small & MidCap Opportunities Fund 'A' Non Dist (CHF)⁽⁴⁾	(26.83%)	32.80%	13.23%	32.12%	240.83%	8/1/2008	Article 8
Switzerland SPI Extra Index (CHF) ⁽¹⁾	(23.00%)	22.19%	8.07%	30.42%	162.02%		
Systematic China A-Share Opportunities Fund 'A' Non Dist (USD)	(20.77%)	0.33%	44.41%	43.15%	-	26/10/2017	Article 8
MSCI China A Onshore Index (Net) (USD) ⁽¹⁾	(19.70%)	4.03%	40.04%	37.48%	-		
Systematic Global Equity High Income Fund 'A' Non Dist (USD)	(12.55%)	16.92%	8.91%	17.30%	62.03%	13/10/2006	Other
The Fund has no benchmark	-	-	-	-	-		
Systematic Global SmallCap Fund 'A' Non Dist (USD)	(17.01%)	17.94%	12.46%	27.61%	99.76%	4/11/1994	Other
MSCI All Country World Small Cap Index (USD) ⁽¹⁾	(18.73%)	16.09%	16.33%	24.65%	128.74%		
Systematic Multi Allocation Credit Fund 'A' Non Dist (USD)	(16.37%)	-	-	-	-	22/6/2021	Article 8
Bloomberg Global Aggregate Corporate USD Hedged Index, BBG Barclays Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index and JP Morgan EMBI ESG Global Diversified USD Hedged Index	(15.37%)	-	-	-	-		
United Kingdom Fund 'A' Non Dist (GBP)	(20.94%)	14.27%	4.32%	23.15%	80.03%	31/12/1985	Other
FTSE All-Share Index (GBP) ⁽¹⁾	1.01%	18.32%	(9.82%)	19.17%	92.74%		
US Basic Value Fund 'A' Non Dist (USD)	(4.84%)	19.70%	1.10%	21.86%	116.91%	8/1/1997	Other
Russell 1000 Value Index (USD) ⁽¹⁾	(6.23%)	25.16%	2.80%	26.54%	171.99%		
US Dollar Bond Fund 'A' Non Dist (USD)	(12.60%)	(1.94%)	7.83%	8.87%	12.90%	7/4/1989	Other
Bloomberg US Aggregate Index (USD)	(11.52%)	(1.54%)	7.51%	8.72%	14.36%		
US Dollar High Yield Bond Fund 'A' Non Dist (USD)	(10.78%)	4.27%	5.81%	14.28%	41.30%	29/10/1993	Article 8
Bloomberg US High Yield 2% Constrained Index (USD)	(10.61%)	5.26%	7.05%	14.32%	55.35%		
US Dollar Reserve Fund 'A' Non Dist (USD)	0.31%	(0.02%)	0.36%	1.97%	5.27%	30/11/1993	Other
The Fund has no benchmark	-	-	-	-	-		
US Dollar Short Duration Bond Fund 'A' Non Dist (USD)	(5.47%)	(0.77%)	3.04%	4.31%	8.89%	31/10/2002	Other
ICE BoAML 1-3 Year US Government/Corporate Index (USD) ⁽¹⁾	(4.07%)	(0.42%)	3.34%	4.07%	10.02%		
US Flexible Equity Fund 'A' Non Dist (USD)	(8.40%)	24.03%	17.28%	26.65%	197.42%	31/10/2002	Other
Russell 1000 Index (USD) ⁽¹⁾	(12.96%)	26.45%	20.96%	31.43%	238.83%		
US Government Mortgage Impact Fund 'A' Non Dist (USD)⁽³⁾	(10.89%)	(1.82%)	5.07%	6.41%	5.21%	2/8/1985	Article 9
FTSE Mortgage Index (USD) ^{b4}	(9.75%)	(1.24%)	4.03%	6.68%	11.23%		
US Growth Fund 'A' Non Dist (USD)	(31.69%)	17.65%	37.42%	31.01%	190.06%	30/4/1999	Other
Russell 1000 Growth Index (USD) ⁽¹⁾	(19.06%)	27.60%	38.49%	36.39%	307.83%		
US Mid-Cap Value Fund 'A' Non Dist (USD)⁽³⁾	(3.55%)	25.77%	4.51%	27.35%	158.39%	13/5/1987	Other
S&P US Mid Small Cap Index (USD) ⁽¹⁾	(12.94%)	23.52%	17.17%	28.90%	202.17%		

⁽¹⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

⁽³⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁴⁾ Fund closed to subscriptions, see Note 1, for further details.

^{b4} The benchmark changed its name from the Citigroup Mortgage Index on 20 May 2019.

The information stated in this report is historical and not necessarily indicative of future performance.

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Performance overview

1 September 2021 to 31 August 2022 continued

	Performance for the year ended 31 August	Calendar Year Performance				Performance for the 10 year period ended 31 August	Launch Date	SFDR Classification
	2022	2021	2020	2019		2022		
US Sustainable Equity Fund 'A' Non Dist (USD)	(22.89%)	-	-	-		-	17/6/2021	Article 8
Russell 1000 Index (USD) ⁽¹⁾	(12.96%)	-	-	-		-		
World Bond Fund 'A' Non Dist (USD)	(12.20%)	(1.69%)	6.63%	8.49%		17.38%	4/9/1985	Other
Bloomberg Global Aggregate USD Hedged Index (USD)	(9.99%)	(1.39%)	5.58%	8.22%		22.61%		
World Energy Fund 'A' Non Dist (USD)	54.65%	41.21%	(28.54%)	11.41%		(1.85%)	6/4/2001	Other
MSCI World Energy 10/40 Index (Net) (USD) ⁽¹⁾	52.02%	39.29%	(29.76%)	12.31%		31.69%		
World Financials Fund 'A' Non Dist (USD)	(26.55%)	16.11%	8.47%	32.48%		103.82%	3/3/2000	Article 8
MSCI All Country World Index Financials Index (Net) (USD) ⁽¹⁾	(12.75%)	24.35%	(3.78%)	23.25%		110.38%		
World Gold Fund 'A' Non Dist (USD)	(30.54%)	(10.59%)	28.38%	34.55%		(45.90%)	30/12/1994	Other
FTSE Gold Mines Index (Cap) (USD) ⁽¹⁾	(29.38%)	(12.72%)	23.22%	41.21%		(50.90%)		
World Healthscience Fund 'A' Non Dist (USD)	(10.64%)	14.19%	13.99%	24.36%		226.02%	6/4/2001	Article 8
MSCI World Health Care Index (Net) (USD) ⁽¹⁾	(11.02%)	19.80%	13.52%	23.24%		199.40%		
World Mining Fund 'A' Non Dist (USD)	(12.04%)	16.13%	33.29%	19.62%		3.46%	24/3/1997	Other
MSCI ACWI Metals and Mining 30% Buffer 10/40 Index ^{b5(1)}	(18.50%)	14.08%	33.96%	28.00%		28.94%		
World Real Estate Securities Fund 'A' Non Dist (USD)	(20.42%)	26.83%	(3.49%)	23.69%		-	25/2/2013	Other
FTSE EPRA/NAREIT Developed Index ⁽¹⁾	(16.93%)	26.09%	(9.04%)	21.91%		-		
World Technology Fund 'A' Non Dist (USD)	(34.99%)	8.01%	85.50%	43.48%		353.53%	3/3/1995	Article 8
MSCI All Country World Information Technology Index (Net) (USD) ⁽¹⁾	(21.03%)	27.36%	45.61%	46.89%		356.95%		

⁽¹⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

^{b5} The benchmark changed its name from the Euromoney Global Mining Constrained Weights Net Total Return Index on 18 August 2020.

Fund Performance & Benchmark Information

Unless otherwise stated, performance is shown on a NAV price basis with income reinvested. Fund performance figures are calculated net of annual fees, expenses and fee reimbursement. All Fund and index information is recorded in its base currency and is converted into the appropriate currency.

Changes in the composition or the name of a benchmark or a Fund prior to 1 January 2019 have not been disclosed.

SFDR Review

Article 8 Funds

Asian Sustainable Equity Fund

China Fund

Developed Markets Sustainable Equity Fund

Emerging Markets Sustainable Equity Fund

European Sustainable Equity Fund

Global Long-Horizon Equity Fund

US Sustainable Equity Fund

From the date the Funds met the criteria for an Article 8 Fund to 31 August 2022, the environmental and social characteristics being promoted by the Funds were met through the application of exclusionary screens based on certain environmental and social related characteristics. In addition, the Investment Adviser sought to deliver a superior ESG outcome and have a lower carbon emissions intensity score for the Funds versus their benchmark as defined in the prospectus, and the Funds were at least 90% invested in issuers of securities (excluding MMFs) that were ESG rated or have been analysed for ESG purposes. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus.

China Flexible Equity Fund

Euro-Markets Fund

European Equity Income Fund

European Focus Fund

European Fund

European Special Situations Fund

European Value Fund

The information stated in this report is historical and not necessarily indicative of future performance.

Investment Adviser's Report

Performance overview

1 September 2021 to 31 August 2022 continued

FinTech Fund

Swiss Small & MidCap Opportunities Fund

World Financials Fund

World Healthscience Fund

World Technology Fund

From the date the Funds met the criteria for an Article 8 Fund to 31 August 2022, the environmental and social characteristics being promoted by the Funds were met through the application of exclusionary screens based on certain environmental and social related characteristics. In addition, the Investment Adviser conducted enhanced analysis on all companies that it considers to have heightened ESG risks, higher carbon emissions and controversial business activities. In such circumstances, the Investment Adviser determined an engagement agenda for discussion with those companies which sought to improve their ESG credentials. To undertake this analysis, the Investment Adviser used its fundamental insights methodology, including data provided by external ESG data providers, and proprietary models. Further details are outlined in the prospectus. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus.

China Innovation Fund

From the date the Fund met the criteria for an Article 8 Fund to 31 August 2022, the environmental and social characteristics being promoted by the Fund were met through the application of baseline screens based on certain environmental and social related characteristics. In addition, the Investment Adviser sought for the Fund to have a lower carbon emissions intensity score versus its benchmark as defined in the prospectus, and the Fund was at least 90% invested in developed market issuers of securities and at least 75% invested in emerging market issuers of securities that were ESG rated or have been analysed for ESG purposes. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus.

Sustainable Asian Bond Fund

From the date the Fund met the criteria for an Article 8 Fund to 31 August 2022, the environmental and social characteristics being promoted by the Fund were met through the application of baseline screens based on certain environmental and social related characteristics. In addition, the Fund was at least 90% invested in issuers of securities that were ESG rated or have been analysed for ESG purposes and at least 20% invested in "green bonds", "sustainable bonds" and "social bonds" (each as defined by its corresponding proprietary methodology which is guided by the International Capital Markets Association Green Bond, Sustainable Bond and Social Bond Principles, respectively). The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus.

ESG Flex Choice Cautious Fund

ESG Flex Choice Growth Fund

ESG Flex Choice Moderate Fund

From the date the Funds met the criteria for an Article 8 Fund to 31 August 2022, the environmental and social characteristics being promoted by the Funds were met through the Funds investing at least 80% of their total assets in CIS which pursued a positive ESG objective or outcome, or, in the case of government bond exposures, tracked benchmark indices incorporating ESG requirements or comprised of bonds issued by governments that had an ESG sovereign rating of at least BB (as defined by third party ESG data vendors), and in both cases being CIS with status aligned with the SFDR, in particular with the requirements set out under Article 8 or 9 of the SFDR. In addition, the Investment Adviser sought for the Funds to have a 20% lower carbon emissions intensity score versus the benchmark as defined in the prospectus. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus.

ESG Global Conservative Income Fund

ESG Global Multi-Asset Income Fund

From the date the Funds met the criteria for an Article 8 Fund to 31 August 2022, the environmental and social characteristics being promoted by the Funds were met through the application of baseline screens based on certain environmental and social related characteristics. In addition, the Fund's investments included companies that have a positive contribution to people and the planet across themes including, but not limited to, affordable housing, education and skilling, financial and digital inclusion, public health, safety and security, efficiency, electrification and digitalisation, green energy, pollution remediation and prevention, sustainable food, water and waste. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus.

Investment Adviser's Report

Performance overview

1 September 2021 to 31 August 2022 continued

ESG Multi-Asset Fund

From the date the Fund met the criteria for an Article 8 Fund to 31 August 2022, the environmental and social characteristics being promoted by the Fund were met through the application of baseline screens based on certain environmental and social related characteristics. The Fund adopted a "best in class" approach to sustainable investing, which means that the Fund selected the best issuers (from an ESG perspective) for each relevant sector of activities. In addition, the Fund was at least 90% invested in issuers of securities that were ESG rated or have been analysed for ESG purposes and the Investment Adviser excluded any issuer with a MSCI ESG rating below BBB. Further details are outlined in the prospectus. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus.

European High Yield Bond Fund ***Global High Yield Bond Fund*** ***US Dollar High Yield Bond Fund***

From the date the Funds met the criteria for an Article 8 Fund to 31 August 2022, the environmental and social characteristics being promoted by the Funds were met through the application of baseline screens based on certain environmental and social related characteristics. In addition, the Investment Adviser monitored issuers with lower ESG ratings and flagged controversies according to third party data providers. The Investment Adviser then conducted enhanced analysis on such issuers through a 'watchlist' to identify relevant ESG related information that was not reflected in the third party data analysis and to determine an engagement agenda for discussion with those issuers who sought to improve their ESG credentials. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus.

Future Consumer Fund

From the date the Fund met the criteria for an Article 8 Fund to 31 August 2022, the environmental and social characteristics being promoted by the Fund were met through the application of baseline screens based on certain environmental and social related characteristics. In addition, the Investment Adviser sought for the Fund to have a lower carbon emissions intensity score versus its benchmark as defined in the prospectus, and the Fund was at least 80% invested in equity securities of companies globally that are expected to benefit from changes in the way people consume goods and services globally. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus.

Next Generation Health Care Fund

From the date the Fund met the criteria for an Article 8 Fund to 31 August 2022, the environmental and social characteristics being promoted by the Fund were met through the application of baseline screens based on certain environmental and social related characteristics. In addition, the Investment Adviser sought for the Fund to have a lower carbon emissions intensity score versus its benchmark as defined in the prospectus, and the Fund was at least 80% invested in equity securities of companies globally that are involved with new and emerging themes in health care. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus.

Next Generation Technology Fund

From the date the Fund met the criteria for an Article 8 Fund to 31 August 2022, the environmental and social characteristics being promoted by the Fund were met through the application of exclusionary screens based on certain environmental and social related characteristics. Companies were evaluated by the Investment Adviser based on their ability to manage the risks and opportunities associated with ESG factors and their ability to strategically manage longer-term issues surrounding ESG. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus.

Sustainable Emerging Markets Blended Bond Fund ***Sustainable Emerging Markets Bond Fund*** ***Sustainable Emerging Markets Corporate Bond Fund*** ***Sustainable Emerging Markets Local Currency Bond Fund*** ***Sustainable Fixed Income Global Opportunities Fund*** ***Sustainable Global Bond Income Fund***

From the date the Funds met the criteria for an Article 8 Fund to 31 August 2022, the environmental and social characteristics being promoted by the Funds were met through the application of baseline screens based on certain environmental and social related characteristics. In addition, the Investment Adviser sought to enhance exposure to investments that were deemed to have associated positive externalities (e.g. lower carbon emitting issuers and issuers with positive ESG credentials) and sought to limit exposure to investments that were deemed to have associated negative externalities including limiting direct investment in securities

The information stated in this report is historical and not necessarily indicative of future performance.

Investment Adviser's Report

Performance overview

1 September 2021 to 31 August 2022 continued

of issuers involved in the ownership or operation of gambling related activities or facilities, production, supply and mining activities related to nuclear power and production of adult entertainment materials. Further details are outlined in the prospectus. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus.

Sustainable Global Infrastructure Fund

From the date the Fund met the criteria for an Article 8 Fund to 31 August 2022, the environmental and social characteristics being promoted by the Fund were met through the application of a custom ESG screen which incorporated multiple components. A screen was used to limit or exclude direct investment (as applicable) in corporate issuers which, in the opinion of the Investment Adviser: had any exposure to, or ties with, controversial weapons or conventional weapons; the production, distribution, licensing, retail or supply of tobacco or tobacco-related products; the production or distribution of firearms or small arms ammunitions intended for retail civilians; were deemed to have failed to comply with one or more of the ten United Nation Global Compact Principles ("UNGC"), which cover human rights, labour standards, the environment and anti-corruption. In addition, the Investment Adviser sought to limit direct investment in securities of issuers involved in the extraction of, or the generation of power using, thermal coal or tar sands (also known as oil sands) and screened the investment universe to invest only in companies that align with and advance at least one of the UN Sustainable Development Goals ("SDG"). The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus.

Systematic China A-Share Opportunities Fund ***Systematic Multi Allocation Credit Fund***

From the date the Funds met the criteria for an Article 8 Fund to 31 August 2022, the environmental and social characteristics being promoted by the Funds were met through the application of baseline screens based on certain environmental and social related characteristics. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus.

Article 9 Funds

China Impact Fund

From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the sustainable investment objective being promoted by the Fund was met through the Fund's investments in equity securities of companies whose goods and services sought to address China's social and environmental problems and through the application of exclusionary screens based on certain environmental and social related characteristics. The Investment Adviser sought to deliver a superior ESG outcome and have a lower carbon emissions intensity score for the Fund versus its benchmark as defined in the prospectus, and the Fund was at least 90% invested in issuers of securities (excluding MMFs) that were ESG rated or have been analysed for ESG purposes.

From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the Fund was 99% invested in companies that have an impact on people and the planet (the "Impact Categories") across themes including, but not limited to, affordable housing, education and skilling, financial and digital inclusion, public health, safety and security, efficiency, electrification and digitalisation, green energy, pollution remediation and prevention, sustainable food, water and waste.

All holdings within the Fund were deemed to do no significant harm to environmental or social factors, as determined by the Investment Adviser. The Investment Adviser assesses this according to an internal methodology (as amended from time to time) which considers a representative sub-set of principal adverse sustainability impact indicators. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus. Further information is outlined in the prospectus.

Circular Economy Fund

From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the sustainable investment objective being promoted by the Fund was met through the Fund's investments in the equity securities of companies globally that benefit from, or contribute to, the advancement of the "Circular Economy". The Circular Economy concept recognises the importance of a sustainable economic system and represents an alternative economic model to the default "make-use-throw away" approach of consumption, which is believed to be unsustainable given scarce resources and the rising cost of managing waste. The Circular Economy concept also promotes the redesign of products and systems to minimise waste and to enable greater recycling and reuse of materials. In addition, the Fund was at least 90% invested in issuers of securities that were ESG rated or have been analysed for ESG purposes.

Investment Adviser's Report

Performance overview

1 September 2021 to 31 August 2022 continued

The Fund adopted a “best in class” approach to sustainable investing. This means that the Fund selects the best issuers (from an ESG perspective) for each relevant sector of activities (without excluding any sector of activities). From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the Fund had a weighted average ESG rating of 7.59 compared with its benchmark as defined in the prospectus which had a weighted average ESG rating of 5.49.

All holdings within the Fund were deemed to do no significant harm to environmental or social factors, as determined by the Investment Adviser. The Investment Adviser assesses this according to an internal methodology (as amended from time to time) which considers a representative sub-set of principal adverse sustainability impact indicators. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus. Further information is outlined in the prospectus.

Climate Action Equity Fund

From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the sustainable investment objective being promoted by the Fund was met through the Fund's investments in the equity securities of companies globally that were expected to enable, and/or benefit from, the transition to a lower greenhouse gas emissions economy and to net zero carbon emissions. The Fund sought to invest in a relatively concentrated portfolio of equity securities of companies with large, medium and small market capitalisation across multiple subthemes driven by the climate action theme, including (without limitation) the following: clean power, resource efficiency, sustainable nutrition, biodiversity and clean transport. In addition, the Fund applied exclusionary screens based on certain environmental and social related characteristics and the Fund was at least 90% invested in issuers of securities (excluding MMFs) that were ESG rated or have been analysed for ESG purposes.

The Fund adopted a “best in class” approach to sustainable investing. This means that the Fund selects the best issuers (from an ESG perspective) for each relevant sector of activities (without excluding any sector of activities). From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the Fund had a weighted average ESG rating of 7.38 compared with its benchmark as defined in the prospectus which had a weighted average ESG rating of 5.49.

All holdings within the Fund were deemed to do no significant harm to environmental or social factors, as determined by the Investment Adviser. The Investment Adviser assesses this according to an internal methodology (as amended from time to time) which considers a representative sub-set of principal adverse sustainability impact indicators. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus. Further information is outlined in the prospectus.

Climate Action Multi-Asset Fund

From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the sustainable investment objective being promoted by the Fund was met through the Fund's investments in issuers globally that were expected to enable, and/or benefit from, the transition to a lower greenhouse gas emissions economy and to net zero carbon emissions and through the application of exclusionary screens based on certain environmental and social related characteristics. In addition, the Investment Adviser intended the Fund to incorporate a year on year decarbonisation rate. The Fund was at least 90% invested in issuers of securities (excluding MMFs) that were ESG rated or have been analysed for ESG purposes.

The Fund was focused on issuers that are driving the reduction of greenhouse gases across all segments of the market and that provide solutions for the mitigation and/or adaptation of climate change, change risk or which are in the process of making their business models more resilient to the long-term risks presented by climate change and resource depletion across multiple sub-themes driven by the climate action theme, including (without limitation) the following: clean power, resource efficiency, sustainable nutrition, biodiversity and clean transport. From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the Fund had a weighted average ESG rating of 7.06 compared with its benchmark as defined in the prospectus which had a weighted average ESG rating of 6.41.

All holdings within the Fund were deemed to do no significant harm to environmental or social factors, as determined by the Investment Adviser. The Investment Adviser assesses this according to an internal methodology (as amended from time to time) which considers a representative sub-set of principal adverse sustainability impact indicators. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus. Further information is outlined in the prospectus.

Emerging Markets Impact Bond Fund

From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the sustainable investment objective being promoted by the Fund was met through the Fund's investments in a relatively concentrated global portfolio of “Green, Social and Sustainability” (“GSS”) bonds issued by governments and agencies of, and companies domiciled or exercising the predominant part

The information stated in this report is historical and not necessarily indicative of future performance.

Investment Adviser's Report

Performance overview

1 September 2021 to 31 August 2022 continued

of their economic activity in, emerging markets, where the proceeds of such GSS bonds are tied to green and socially responsible projects. For the selection of non-GSS bonds, including emerging market corporate bonds and sovereign bonds, the Investment Adviser only invested in highly rated ESG bonds.

From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the Fund was 91% invested in "impact" investments which are those made with the intention to generate positive, measurable social and/or environmental impact alongside a financial return. In addition, the Fund applied exclusionary screens based on certain environmental and social related characteristics and the Fund was at least 90% invested in issuers of securities (excluding MMFs) that were ESG rated or have been analysed for ESG purposes.

All holdings within the Fund were deemed to do no significant harm to environmental or social factors, as determined by the Investment Adviser. The Investment Adviser assesses this according to an internal methodology (as amended from time to time) which considers a representative sub-set of principal adverse sustainability impact indicators. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus. Further information is outlined in the prospectus.

Future Of Transport Fund

From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the sustainable investment objective being promoted by the Fund was met through the Fund's investments in companies that generate revenues from the transition to renewable energy such as electric, autonomous and/or digitally connected vehicles. The companies were rated by the Investment Adviser based on their ability to manage the risks and opportunities associated with renewable energy and their ESG risk and opportunity credentials, such as their leadership and governance framework, which is considered essential for sustainable growth, their ability to strategically manage longer-term issues surrounding ESG. In addition, the Fund was at least 90% invested in issuers of securities (excluding MMFs) that were ESG rated or have been analysed for ESG purposes.

The Fund adopted a "best in class" approach to sustainable investing. This means that the Fund selected the best issuers (from an ESG perspective) for each relevant sector of activities (without excluding any sector of activities). From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the Fund had a weighted average ESG rating of 6.64 compared with its benchmark as defined in the prospectus which had a weighted average ESG rating of 5.49.

All holdings within the Fund were deemed to do no significant harm to environmental or social factors, as determined by the Investment Adviser. The Investment Adviser assesses this according to an internal methodology (as amended from time to time) which considers a representative sub-set of principal adverse sustainability impact indicators. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus. Further information is outlined in the prospectus.

Nutrition Fund

From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the sustainable investment objective being promoted by the Fund was met through the Fund's investments in companies which are actively combatting global sustainability challenges within the nutrition theme. The three major sustainable nutrition trends in focus were: the promotion of healthy and sustainable eating choices, delivering efficiencies across global food supply chains, and enabling less resource intensive farming. In addition, the Fund was at least 90% invested in issuers of securities (excluding MMFs) that were ESG rated or have been analysed for ESG purposes.

The Fund adopted a "best in class" approach to sustainable investing. This means that the Fund selected the best issuers (from an ESG perspective) for each relevant sector of activities (without excluding any sector of activities). From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the Fund had a weighted average ESG rating of 6.78 compared with its benchmark as defined in the prospectus which had a weighted average ESG rating of 4.81.

All holdings within the Fund were deemed to do no significant harm to environmental or social factors, as determined by the Investment Adviser. The Investment Adviser assesses this according to an internal methodology (as amended from time to time) which considers a representative sub-set of principal adverse sustainability impact indicators. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus. Further information is outlined in the prospectus.

Sustainable Energy Fund

From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the sustainable investment objective being promoted by the Fund was met through the Fund's investments in the equity securities of sustainable energy companies. Sustainable energy companies are those which are engaged in alternative energy and energy technologies including renewable

The information stated in this report is historical and not necessarily indicative of future performance.

Investment Adviser's Report

Performance overview

1 September 2021 to 31 August 2022 continued

energy technology; renewable energy developers; alternative fuels; energy efficiency; enabling energy and infrastructure. In addition, the Fund applied exclusionary screens based on certain environmental and social related characteristics and the Fund was at least 90% invested in issuers of securities (excluding MMFs) that were ESG rated or have been analysed for ESG purposes.

The Fund adopted a “best in class” approach to sustainable investing. This means that the Fund selects the best issuers (from an ESG perspective) for each relevant sector of activities (without excluding any sector of activities). From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the Fund had a weighted average ESG rating of 7.62 compared with its benchmark as defined in the prospectus which had a weighted average ESG rating of 5.49.

All holdings within the Fund were deemed to do no significant harm to environmental or social factors, as determined by the Investment Adviser. The Investment Adviser assesses this according to an internal methodology (as amended from time to time) which considers a representative sub-set of principal adverse sustainability impact indicators. The Investment Adviser remains satisfied that the underlying investments in companies continue to maintain the good governance criteria set out in the prospectus. Further information is outlined in the prospectus.

US Government Mortgage Impact Fund

From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the sustainable investment objective being promoted by the Fund was met through the Fund's investments in fixed income transferable securities issued or guaranteed by the United States Government which have a positive social and/or environmental impact.

From the date the Fund met the criteria for an Article 9 Fund to 31 August 2022, the Fund was 86% invested in “impact” investments which are those made with the intention to generate positive, measurable social and/or environmental impact alongside a financial return. In addition, the Fund applied exclusionary screens based on certain environmental and social related characteristics and the Fund was at least 90% invested in issuers of securities (excluding MMFs) that were ESG rated or have been analysed for ESG purposes.

All holdings within the Fund were deemed to do no significant harm to environmental or social factors, as determined by the Investment Adviser. The Investment Adviser assesses this according to an internal methodology (as amended from time to time) which considers a representative sub-set of principal adverse sustainability impact indicators. The Investment Adviser remains satisfied that the underlying investments continue to maintain the good governance criteria set out in the prospectus. Further information is outlined in the prospectus.

All Funds – Taxonomy disclaimer

The EU Taxonomy Regulation (“Taxonomy”) establishes a framework for defining “technical screening criteria” (“TSC”) which set out the conditions that an economic activity has to meet in order to qualify as environmentally sustainable. The TSC for two of the Taxonomy Regulation environmental objectives, climate change mitigation and climate change adaptation, were finalized in December 2021, while the TSC for the other four objectives are not yet in force. Assessment of investments against the TSC requires the availability of multiple, specific data points.

During the reporting period, 0% of the Funds' investments were aligned with EU Taxonomy as there was insufficient reliable, timely and verifiable data available for the Investment Adviser to be able to assess each of the Fund's investments using the TSC.

Directors' Report

Corporate Governance Statement

Introduction

BlackRock Global Funds (the "Company") is a public limited company (société anonyme) established under the laws of the Grand Duchy of Luxembourg as an open-ended variable capital investment company (société d'investissement à capital variable). The Company has been authorised by the Commission de Surveillance du Secteur Financier (the "CSSF") as an undertaking for collective investment in transferable securities ("UCITS") pursuant to the provisions of Part I of the law of 17 December 2010, as amended from time to time and is regulated pursuant to such law. The Company complies with the principles set out in the Association of the Luxembourg Fund Industry ("ALFI") Code of Conduct Revision 2022 (the "Code") issued by ALFI in June 2022.

The Board of Directors of the Company (the "Board") is committed to maintaining the highest standards of corporate governance and is accountable to shareholders for the governance of the Company's affairs. The Board has considered the principles and recommendations of the Code and has put in place a framework for corporate governance which it believes is appropriate for adherence to the principals of the Code given the nature of its structure as an Investment Company. The Board considers that the Company has been in compliance with the principles of the Code for the year ended 31 August 2022.

This statement summarises the corporate governance structure and processes in place for the Company for the period under review from 1 September 2021 to 31 August 2022.

Board Composition

The Board currently consists of 6 non-executive Directors, (including 2 independent Directors). The Board is committed to maintaining an appropriate balance of skills, experience, independence, and knowledge amongst its members.

The Directors' biographies, on pages 23 and 24, collectively demonstrate a breadth of investment knowledge and experience, business and financial skills and legal and regulatory familiarity which enables them to provide effective strategic leadership, oversight, and proper governance of the Company. The Board are looking to add one further Director and BlackRock considers this to be a suitable and appropriate balance for the Board.

Article 13 of the Company's Articles of Incorporation in accordance with Luxembourg law, provides that Directors shall be elected by the shareholders at their annual general meeting for a period ending at the next annual general meeting and until their successors are elected. Any Director who resigns his/her position is obliged to confirm to the Board and the CSSF that the resignation is not connected with any issues with or claims against the Company.

The Board supports a planned and progressive renewal of the Board. BlackRock is committed to ensuring that Directors put forward for election by the shareholders possess the skills needed to maintain this balance. The Board is committed to carrying out an annual review of its performance and activities.

The Directors have a continuing obligation to ensure they have sufficient time to discharge their duties. The details of each Director's (including the Chairwoman), other appointments and commitments are made available to the Board and the BlackRock Group for inspection.

Before a new Director is proposed to the shareholders for appointment, he or she will receive a full induction incorporating relevant information regarding the Company and his or her duties and responsibilities as a Director. In addition, a new Director is required to spend some time with representatives of BlackRock so that the new Director will become familiar with the various processes which are considered necessary for the proper performance of his or her duties and responsibilities to the Company.

The Company's policy is to encourage Directors to keep up to date with developments relevant to the Company. The Directors have attended and will continue to attend updates and briefings run by BlackRock entities. The Directors also receive regular briefings from, amongst others, the auditors, investment strategists, risk specialists, depositary and legal advisers regarding any proposed product developments or changes in laws or regulations that could affect the Company.

Board's Responsibilities

The Board meets at least quarterly and also on an ad hoc basis as required. The Board is supplied with information in a timely manner and in a form and of a quality appropriate to enable it to discharge its duties. The Board is responsible for the long-term success of the Company and recognises its responsibility to provide leadership, direction, and control to the Company within a framework of prudent and effective controls which enables risk to be assessed and managed. The Board reserves to itself decisions relating to the determination of investment policy and objectives, any change in investment strategy, entering into any material contracts, any change in board membership, any change of external auditor, the prosecution defence or settlement of litigation which is material or significant to the Company and any significant change in accounting policies or practices. The Board also approves the prospectus and any addenda to it, circulars to shareholders, financial statements and other relevant legal documentation.

The Chairperson's main responsibility is to lead and manage the Board, encourage critical discussions and promote effective communication within the Board. In addition, they are responsible for promoting best practice corporate governance and effective communication with shareholders.

The Directors have access to the advice and services of external counsel, the resources of the BlackRock Group and BlackRock (Luxembourg) S.A. (the "Management Company") should they be needed. Where necessary, in the furtherance of their duties, the Board and individual Directors may seek independent professional advice. The Board has responsibility for ensuring that the Company keeps proper accounting records which disclose with reasonable accuracy at any time the financial position of the Company and which enable it to ensure that the financial statements comply with relevant accounting standards. It is the Board's responsibility to present a balanced and understandable assessment of the Company's financial position, which extends to interim financial statements and other

Directors' Report continued

reports made available to shareholders and the public. The Board is responsible for taking reasonable steps for safeguarding the assets of the Company and for taking reasonable steps in the prevention and detection of fraud and other irregularities.

Insurance

The Company maintains appropriate Directors' and Officers' liability insurance cover.

Delegation of Responsibilities

As an open-ended variable capital investment company most of the Company's day-to-day management and administration is delegated to BlackRock Group companies such as the Management Company which employs dedicated compliance and risk professionals. The Management Company appoints the Investment Advisers and other third-party service providers. The Board has delegated the following areas of responsibility:

Management and Administration

The Board has delegated the investment management, administration, marketing & distribution of the Company and its Funds to the Management Company. The Company has appointed The Bank of New York Mellon SA / NV, Luxembourg Branch ("BNYM") as Depositary of its assets, which has responsibility for safe-keeping of such assets, pursuant to the regulations. The Depositary is a subsidiary of The Bank of New York Mellon Corporation.

The Management Company has delegated the management of the investment portfolio to the Investment Advisers. The Investment Advisers operate under guidelines determined by the Board and as detailed in the Company's prospectus relating to the Company's Funds. The relevant Investment Advisers have direct responsibility for the decisions relating to the day-to-day running of the Company's Funds and are accountable to the Management Company for the investment performance of the Funds. The Board has also delegated the exercise of voting rights attaching to the securities held in the portfolio to the respective Investment Advisers who may in turn delegate to BlackRock Investment Management (U.K.) Limited ("BIM UK"). Voting on behalf of shareholders is done in a manner which is believed to be in the best economic interest of shareholders as long-term investors.

The Management Company has delegated its responsibilities for administrative services of the Company and its Funds to The Bank of New York Mellon SA / NV, Luxembourg Branch ("the Administrator"). The Administrator has responsibility for the administration of the Company's affairs including the calculation of the net asset value and preparation of the financial statements of the Company, subject to the overall supervision of the Management Company. The Administrator is a subsidiary of The Bank of New York Mellon Corporation. The Management Company has delegated transfer agent and share registration services to J.P. Morgan Bank Luxembourg S.A

The Management Company has delegated distribution, promotion and marketing of the Shares and related ongoing administration and marketing to BIM UK as Principal Distributor. As Principal Distributor BIM UK have responsibility for the offer

for sale of, promotion and marketing of shares in any fund. BIM UK is accountable to the Management Company for the distribution and marketing of the Shares.

The Management company is accountable to the Board for all activities delegated to it or by it, including, but not limited to those detailed above.

The Management Company reports to the Board on a quarterly basis and by exception where necessary. Reporting is in place to ensure that the Board can effectively oversee the actions of its delegates.

The Management Company is responsible for the risk management and internal controls of the Company and for reviewing their effectiveness, for ensuring that financial information published or used within the business is reliable, and for regularly monitoring compliance with regulations governing the operation of the Company. The Management Company reviews the effectiveness of the internal control and risk management systems on an ongoing basis to identify, evaluate and manage the Company's significant risks. As part of that process, there are procedures designed to capture and evaluate any failings or weaknesses. Should a case be categorised by the Board as significant, procedures exist to ensure that necessary action is taken to remedy the failings.

The control processes over the risks identified, covering financial, operational, compliance and risk management, is embedded in the operations of the BlackRock Group and the Management Company. There is a monitoring and reporting process to review these controls, which has been in place throughout the period under review and up to the date of this report, carried out by BlackRock's corporate audit department.

BlackRock's internal audit and operational risk units report to the Board through the Management Company on a quarterly basis. The Management Company also receives a report from the Administrator and the Depositary on the internal controls of the administrative and custodial operations of the Company. The Board recognises that these control systems can only be designed to manage rather than eliminate the risk of failure to achieve fund objectives, and to provide reasonable, but not absolute, assurance against material misstatement or loss, and relies on the operating controls established by the service providers.

Financial Reporting

The Board is also responsible for establishing and maintaining adequate internal control and risk management systems of the Company in relation to the financial reporting process. Such systems are designed to manage rather than eliminate the risk of failure to achieve the Company's financial reporting objectives. The Company has procedures in place to ensure all relevant accounting records are properly maintained and are readily available, including production of annual and half-yearly financial statements. These procedures include appointing the Administrator to maintain the accounting records of the Company independently of the Investment Manager and the Custodian. The financial statements are prepared in accordance with applicable law and Generally Accepted Accounting Principles ("GAAP") and are approved by the Board of Directors

Directors' Report continued

of the Company. The accounting information given in the annual report is required to be audited and the Audit report, including any qualifications, is reproduced in full in the annual report of the Company.

Remuneration

The Company is an investment company and has no employees or executive Directors. No Director (past or present) has any entitlement to a pension from the Company, and the Company has not awarded any share options or long-term performance incentives. No element of Directors' remuneration is performance related. Those Directors who are also employees of the BlackRock Group are not entitled to receive a Director's fee. All other Directors are paid fees which are submitted for approval by the shareholders at the annual general meeting and are disclosed on page 1015. The Board believes that the level of remuneration for those Directors who take a fee properly reflects the responsibility of the Director and their time commitment. The Board believe the fees to be fair and appropriate given the size, complexity and the range of funds under management. The maximum amount of remuneration payable to the Directors is approved by the Board.

Communication with Shareholders

The Board is responsible for convening the annual general meeting and all other general meetings of the Company. Shareholders are encouraged to attend and vote at general meetings. Notice of general meetings is issued in accordance with the Articles of Incorporation of the Company and notice of the annual general meeting is sent out at least 8 days in advance of the meeting. All substantive matters put before a general meeting are dealt with by way of separate resolution. Proxy voting figures are noted by the chairwoman of the general meeting.

The next Annual General Meeting of Shareholders will be held on 17 February 2023 and shareholders will be asked to consider the usual matters presented at such meeting including:

- ▶ Approval of the financial statements & the payment of dividends
- ▶ The approval of Directors fees
- ▶ The election or re-election of directors
- ▶ The election or re-election of the auditor
- ▶ The discharge of Directors duties – this resolution is required under Luxembourg law and the discharge is only valid where the financial statements contain no omission or false information concealing the real financial situation of the Company. The discharge is granted based on the facts disclosed and the information at the disposal of the shareholders at the time of the Annual General Meeting.

The proceedings of general meetings are governed by the Articles of Incorporation of the Company.

BIM UK as Principal Distributor is tasked with managing the relationship between the Company and its shareholders and the Board has controls in place such that it is advised of shareholder complaints.

Directors' Biographies

Denise Voss (Chairwoman) (American): Ms Voss is a Non-Executive Director of financial services companies and is based in Luxembourg. She serves as a Director on the Boards of flagship funds of major fund promoters, including BlackRock Global Funds and BlackRock Strategic Funds. Ms. Voss previously worked for Franklin Templeton in Luxembourg for over 25 years as a Conducting Officer and Director of the firm's UCITS and alternative investment fund management business. Prior to joining Franklin Templeton, she worked for 10 years at Coopers & Lybrand in Boston, USA and in Luxembourg. She holds a Massachusetts CPA license and earned an undergraduate degree from Tufts University, as well as a masters degree in accountancy from Bentley University. Ms. Voss is Chairwoman of LuxFLAG, an independent agency based in Luxembourg that awards recognised sustainable finance labels to eligible investment vehicles. She was Chairman of the Association of the Luxembourg Fund Industry (ALFI) from 2015-2019, and a member of the ALFI Board of Directors from 2007-2019.

Paul Freeman (British): Mr Freeman is a Non-Executive Director with over 40 years' experience in the investment management industry. He currently serves as a director on the boards of a number of investment funds domiciled in Luxembourg and the Cayman Islands. Until April 2022 he was a non-executive director of a number of BlackRock group subsidiaries in Ireland, including its UCITS/AIFM management company for which he also served as chair of its Investment Committee. He was, until December 2015, a Managing Director of BlackRock (having joined the group in August 2005). Between July 2011 and December 2015 Mr Freeman worked closely with BlackRock's Government affairs team and served on various internal governance committees. Until July 2011 he was the Head of Product Development and Range Management for the EMEA region with responsibility for the development and ongoing product management of all funds domiciled in EMEA and distributed on a cross-border basis by BlackRock. Prior to BlackRock, Mr Freeman held senior management positions at Schroders, Rothschild Asset Management, Henderson Investors and GT Management (now part of Invesco). Mr Freeman is a Chartered Accountant.

Bettina Mazzocchi (British/French/Italian): Ms Mazzocchi is a Managing Director of BlackRock and is based in Paris. She is head of iShares and Wealth for France, Belgium, Luxembourg and Monaco. Before joining BlackRock in 2018, she had been at PIMCO since 2008 where she most recently was Country head for France. Previous roles held by Ms. Mazzocchi were with Morgan Stanley, Bank of America and Credit Suisse First Boston, where she had focused on Credit Derivatives, Structured Credit and Debt Capital markets respectively. Ms. Mazzocchi serves on the Board of Trustees of YATI (Young Actors Theatre Islington), a not-for-profit, community theatre company for children and young people in London, UK. Ms. Mazzocchi is a graduate of the Institut d'Etudes Politiques de Paris ("Sciences Po") and Paris III Sorbonne Nouvelle.

Geoffrey D. Radcliffe (British & Luxembourg dual nationality, Luxembourg resident): Mr Radcliffe is a Managing Director of BlackRock and is based in Luxembourg. He is a member of the BlackRock Business Operations &

Directors' Report continued

Technology, Global Accounting and Product Services team and heads Product Oversight and Governance International and Alternatives International for BlackRock EMEA & Asia Pacific. Mr Radcliffe is a Fellow of The Institute of Chartered Accountants in England and Wales and an Associate of The Chartered Institute of Bankers. He has 30+ years of mutual fund, accounting and banking experience in Luxembourg, Bermuda, London and the Isle of Man. Mr Radcliffe joined the BlackRock Group in 1998. He serves as a Director on the Boards of BlackRock Luxembourg S.A. and BlackRock Fund Management Company S.A. and also on the Boards of a number of BlackRock investment funds. He has been a Member of the Board of Directors of ALFI (Luxembourg Fund Industry Association) since 2013.

Davina Saint (British, Irish resident): Based in Dublin, Ms Saint is a Non-Executive Director of financial services companies and a Director of the Irish National Assets Management Agency, sitting on the Board, Credit and Planning Committees and Chairing the Remuneration Committee. Ms Saint worked with the BNP Paribas Group for over 20 years as the General Counsel for its Irish Corporate and Institutional banking business and latterly as the Head of Branch for BNP Paribas' Irish Securities Services business. Prior to joining BNP Paribas, she worked in the City of London with ABN Amro after qualifying as a Solicitor in the field of shipping litigation. She holds an Honours degree in Law from the London School of Economics. She is also a Chartered Director (CDir) and a Certified Bank Director.

Keith Saldanha (British): Mr. Saldanha is a Managing Director of BlackRock and is Head of the Wealth Product Group for Europe, Middle East and Africa. He is responsible for defining and executing the alpha and alternatives product agenda for the BlackRock EMEA Wealth business. In addition, Mr Saldanha leads the Fund Selection and Manager Research segment for the EMEA iShares & Wealth sales organisation. Mr Saldanha is a member of the EMEA Wealth Executive Committee, EMEA Product Development Committee and EMEA Capacity Management Committee. He joined BlackRock in 2015 from Man Group where he was Global Head of Investment Marketing, responsible for a number of product specialist, business development and client service teams across Man's investment management businesses. Prior to this, he spent a number of years focused on the origination and execution of Man's hedge fund M&A activity and jointly leading corporate strategy for the hedge fund business. Mr Saldanha started his career in strategy consulting. He is a Chartered Alternative Investment analyst and holds a BSc (Hons) Economics degree from the University of Warwick.

Report on Remuneration

The below disclosures are made in respect of the remuneration policies of the BlackRock Group ("BlackRock"), as they apply to BlackRock (Luxembourg) S.A. (the "Management Company"). The disclosures are made in accordance with the Directive 2009/65/EC on the coordination of laws, regulations and administrative provisions relating to undertakings for collective investment in transferable securities ("UCITS"), as amended, including in particular by Directive 2014/91/EU of the European Parliament and of the council of 23 July 2014, (the "Directive"), and the "Guidelines on sound remuneration policies under the UCITS Directive and AIFMD" issued by the European Securities and Markets Authority.

BlackRock's UCITS Remuneration Policy (the "UCITS Remuneration Policy") will apply to the European Economic Area ("EEA") entities within the BlackRock Group authorised as a management company of UCITS funds in accordance with the Directive, and will ensure compliance with the requirements of Article 14b of the Directive, and to UK entities within the BlackRock Group authorised as a manager of a UK UCITS fund in accordance with the UK version of the Directive.

The Management Company has adopted the UCITS Remuneration Policy, a summary of which is set out below.

Remuneration Governance

BlackRock's remuneration governance in EMEA operates as a tiered structure which includes: (a) the Management Development and Compensation Committee ("MDCC") (which is the global, independent remuneration committee for Blackrock, Inc. and (b) the Management Company's Board of Directors (the "Management Company's Board"). These bodies are responsible for the determination of BlackRock's remuneration policies.

(a) MDCC

The MDCC's purposes include:

- ▶ providing oversight of:
 - ▶ BlackRock's executive compensation programmes;
 - ▶ BlackRock's employee benefit plans; and
 - ▶ such other compensation plans as may be established by BlackRock from time to time for which the MDCC is deemed as administrator;
- ▶ reviewing and discussing the compensation discussion and analysis included in the BlackRock, Inc. annual proxy statement with management and approving the MDCC's report for inclusion in the proxy statement;
- ▶ reviewing, assessing, and making reports and recommendations to the BlackRock, Inc. Board of Directors (the "Blackrock, Inc. Board") as appropriate on BlackRock's talent development and succession planning, with the emphasis on performance and succession at the highest management levels; and
- ▶ supporting the boards of the Company's EMEA regulated entities in meeting their remuneration-related obligations by overseeing the design and implementation of EMEA remuneration policy in accordance with applicable regulations.

The MDCC directly retains its own independent compensation consultant, Semler Brossy Consulting Group LLC, who has no relationship with BlackRock, Inc. or the BlackRock, Inc. Board that would interfere with its ability to provide independent advice to the MDCC on compensation matters.

The BlackRock, Inc. Board has determined that all of the members of the MDCC are "independent" within the meaning of the listing standards of the New York Stock Exchange (NYSE), which requires each meet a "non-employee director" standard.

The MDCC held 8 meetings during 2021. The MDCC charter is available on BlackRock, Inc.'s website (www.blackrock.com).

Through its regular reviews, the MDCC continues to be satisfied with the principles of BlackRock's compensation policy and approach.

(b) The Management Company's Board

The Management Company's Board has the task of supervising and providing oversight of the UCITS Remuneration Policy as it applies to the Management Company and its Identified Staff.

Decision-making process

Remuneration decisions for employees are made once annually in January following the end of the performance year. This timing allows full-year financial results to be considered along with other non-financial goals and objectives. Although the framework for compensation decision-making is tied to financial performance, significant discretion is used to determine individual variable remuneration based on achievement of strategic and operating results and other considerations such as management and leadership capabilities.

No set formulas are established and no fixed benchmarks are used in determining annual incentive awards. In determining specific individual remuneration amounts, a number of factors are considered including non-financial goals and objectives and overall financial and investment performance. These results are viewed in the aggregate without any specific weighting, and there is no direct correlation between any particular performance measure and the resulting annual incentive award. The variable remuneration awarded to any individual(s) for a particular performance year may also be zero.

Annual incentive awards are paid from a bonus pool.

The size of the projected bonus pool, including cash and equity awards, is reviewed throughout the year by the MDCC and the final total bonus pool is approved after year-end. As part of this review, the MDCC receives actual and projected financial information over the course of the year as well as final year-end information. The financial information that the MDCC receives and considers includes the current year projected income statement and other financial measures compared with prior year results and the current year budget. The MDCC additionally reviews other metrics of Blackrock's financial performance (e.g., net inflows of Assets Under Management ("AUM") and investment performance) as well as information regarding market conditions and competitive compensation levels.

Report on Remuneration continued

The MDCC regularly considers management's recommendation as to the percentage of pre-incentive operating income that will be accrued and reflected as a compensation expense throughout the year for the cash portion of the total annual bonus pool (the "accrual rate"). The accrual rate of the cash portion of the total annual bonus pool may be modified by the MDCC during the year based on its review of the financial information described above. The MDCC does not apply any particular weighting or formula to the information it considers when determining the size of the total bonus pool or the accruals made for the cash portion of the total bonus pool.

Following the end of the performance year, the MDCC approves the final bonus pool amount.

As part of the year-end review process the Enterprise Risk and Regulatory Compliance departments report to the MDCC on any activities, incidents or events that warrant consideration in making compensation decisions.

Individuals are not involved in setting their own remuneration.

Control functions

Each of the control functions (Enterprise Risk, Legal & Compliance, and Internal Audit) has its own organisational structure which is independent of the business units. The head of each control function is either a member of the Global Executive Committee ("GEC"), the global management committee, or has a reporting obligation to the board of directors of BlackRock Group Limited, the parent company of all of BlackRock's EMEA regulated entities, including the Management Company.

Functional bonus pools are determined with reference to the performance of each individual function. The remuneration of the senior members of control functions is directly overseen by the MDCC.

Link between pay and performance

There is a clear and well defined pay-for-performance philosophy and compensation programmes which are designed to meet the following key objectives as detailed below:

- ▶ appropriately balance BlackRock's financial results between shareholders and employees;
- ▶ attract, retain and motivate employees capable of making significant contributions to the long-term success of the business;
- ▶ align the interests of senior employees with those of shareholders by awarding BlackRock, Inc.'s stock as a significant part of both annual and long-term incentive awards;
- ▶ control fixed costs by ensuring that compensation expense varies with profitability;
- ▶ link a significant portion of an employee's total compensation to the financial and operational performance of the business;

- ▶ promote sound and effective risk management across all risk categories, including sustainability risk;
- ▶ discouraging excessive risk-taking (sustainability related or otherwise); and
- ▶ ensure that client interests are not negatively impacted by remuneration awarded on a short-term, mid-term and/or long-term basis.

Driving a high-performance culture is dependent on the ability to measure performance against objectives, values and behaviours in a clear and consistent way. Management Companies use a 5-point rating scale to provide an overall assessment of an employee's performance, and employees also provide a self-evaluation. The overall, final rating is reconciled during each employee's performance appraisal. Employees are assessed on the manner in which performance is attained as well as the absolute performance itself.

In keeping with the pay-for-performance philosophy, ratings are used to differentiate and reward individual performance – but don't pre-determine compensation outcomes. Compensation decisions remain discretionary and are made as part of the year-end compensation process.

When setting remuneration levels other factors are considered, as well as individual performance, which may include:

- ▶ the performance of the Management Company, the funds managed by the Management Company and/or the relevant functional department;
- ▶ factors relevant to an employee individually; relationships with clients and colleagues; teamwork; skills; any conduct issues; and, subject to any applicable policy, the impact that any relevant leave of absence may have on contribution to the business);
- ▶ the management of risk within the risk profiles appropriate for BlackRock's clients;
- ▶ strategic business needs, including intentions regarding retention;
- ▶ market intelligence; and
- ▶ criticality to business.

A primary product tool is risk management and, while employees are compensated for strong performance in their management of client assets, they are required to manage risk within the risk profiles appropriate for their clients. Therefore, employees are not rewarded for engaging in high-risk transactions outside of established parameters. Remuneration practices do not provide undue incentives for short-term planning or short-term financial rewards, do not reward unreasonable risk and provide a reasonable balance between the many and substantial risks inherent within the business of investment management, risk management and advisory services.

Report on Remuneration continued

BlackRock operates a total compensation model for remuneration which includes a base salary, which is contractual, and a discretionary bonus scheme.

BlackRock operates an annual discretionary bonus scheme. Although all employees are eligible to be considered for a discretionary bonus, there is no contractual obligation to make any award to an employee under its discretionary bonus scheme. In exercising discretion to award a discretionary bonus, the factors listed above (under the heading “Link between pay and performance”) may be taken into account in addition to any other matters which become relevant to the exercise of discretion in the course of the performance year.

Discretionary bonus awards for all employees, including executive officers, are subject to a guideline that determines the portion paid in cash and the portion paid in BlackRock, Inc’s stock and subject to additional vesting/clawback conditions. Stock awards are subject to further performance adjustment through variation in BlackRock, Inc’s share price over the vesting period. As total annual compensation increases, a greater portion is deferred in stock. The MDCC adopted this approach in 2006 to substantially increase the retention value and shareholder alignment of the compensation package for eligible employees, including the executive officers. The portion deferred into stock vests in equal instalments over the three years following grant.

Supplementary to the annual discretionary bonus as described above, equity awards may be made to select senior leader individuals to provide greater linkage with future business results. These long-term incentive awards have been established individually to provide meaningful incentive for continued performance over a multi-year period recognising the scope of the individual’s role, business expertise and leadership skills.

Selected senior leaders are eligible to receive performance adjusted equity-based awards from the “BlackRock Performance Incentive Plan” (“BPIP”). Awards made from the BPIP have a three-year performance period based on a measurement of As Adjusted Operating Margin⁽¹⁾ and Organic Revenue Growth⁽²⁾. Determination of pay-out will be made based on the firm’s achievement relative to target financial results at the conclusion of the performance period. The maximum number of shares that can be earned is 165% of the award in those situations where both metrics achieve predetermined financial targets. No shares will be earned where the firm’s financial performance in both of the above metrics is below a pre-determined performance threshold. These metrics have been selected as key measures of shareholder value which endure across market cycles.

A limited number of investment professionals have a portion of their annual discretionary bonus (as described above) awarded as deferred cash that notionally tracks investment in selected products managed by the relevant employee. The intention of these awards is to align investment professionals with the investment returns of the products they manage through the deferral of compensation into those products. Clients and external evaluators have increasingly viewed more favourably those products where key investors have “skin in the game” through significant personal investments.

Identified Staff

The UCITS Remuneration Policy sets out the process that will be applied to identify staff as Identified Staff, being categories of staff of the Management Company, including senior management, risk takers, control functions and any employee receiving total remuneration that takes them into the same remuneration bracket as senior management and risk takers, whose professional activities have a material impact on the risk profiles of the Management Company or of the funds it manages.

The list of Identified Staff will be subject to regular review, being formally reviewed in the event of, but not limited to:

- ▶ organisational changes;
- ▶ new business initiatives;
- ▶ changes in significant influence function lists;
- ▶ changes in role responsibilities; and
- ▶ revised regulatory direction.

Quantitative Remuneration Disclosure

The Management Company is required under the Directive to make quantitative disclosures of remuneration. These disclosures are made in line with BlackRock’s interpretation of currently available regulatory guidance on quantitative remuneration disclosures. As market or regulatory practice develops BlackRock may consider it appropriate to make changes to the way in which quantitative remuneration disclosures are calculated. Where such changes are made, this may result in disclosures in relation to a fund not being comparable to the disclosures made in the prior year, or in relation to other BlackRock fund disclosures in that same year.

Disclosures are provided in relation to (a) the staff of the Management Company (b) staff who are senior management; and (c) staff who have the ability to materially affect the risk profile of the Company, including individuals who, although not directly employed by the Management Company, are assigned by their employer to carry out services directly for the Management Company.

All individuals included in the aggregated figures disclosed are rewarded in line with BlackRock’s remuneration policy for their responsibilities across the relevant BlackRock business area. As all individuals have a number of areas of responsibilities, only the portion of remuneration for those individuals’ services attributable to the Company is included in the aggregate figures disclosed.

⁽¹⁾ As Adjusted Operating Margin: As reported in BlackRock’s external filings, reflects adjusted Operating Income divided by Total Revenue net of distribution and servicing expenses and amortisation of deferred sales commissions.

⁽²⁾ Organic Revenue Growth: Equal to net new base fees plus net new Aladdin revenue generated in the year (in US dollars).

Report on Remuneration continued

Members of staff and senior management of the Management Company typically provide both UCITS and non-UCITS related services in respect of multiple funds, clients and functions of the Management Company and across the broader BlackRock Group. Therefore, the figures disclosed are a sum of each individual's portion of remuneration attributable to the Management Company according to an objective apportionment methodology which acknowledges the multiple service nature of the Management Company. Accordingly the figures are not representative of any individual's actual remuneration or their remuneration structure.

The amount of the total remuneration awarded by the Management Company to its staff which has been attributed to the Management Company's UCITS-related business in respect of the Management Company's financial year ending 31 December 2021 is USD 150.73 million. This figure is comprised of fixed remuneration of USD 13.62 million and variable remuneration of USD 137.11 million. There was a total of 163 beneficiaries of the remuneration described above.

The amount of the aggregate remuneration awarded by the Management Company, which has been attributed to the Management Company's UCITS-related business in respect of the Management Company's financial year ending 31 December 2021, to its senior management was USD 0.35 million, and to other members of its staff whose actions have a material impact on the risk profile of the Fund was USD 150.38 million.

Statement of Net Assets

as at 31 August 2022

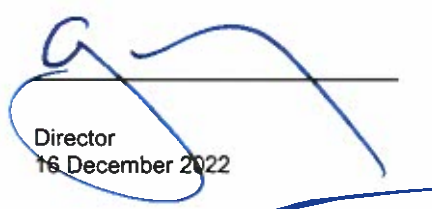
Fund Name	Note	BlackRock Global Funds Combined USD	Asia Pacific Equity Income Fund USD	Asian Dragon Fund USD	Asian Growth Leaders Fund USD	Asian High Yield Bond Fund USD	Asian Multi-Asset Income Fund USD	Asian Sustainable Equity Fund ⁽¹⁾ USD	Asian Tiger Bond Fund USD	China Bond Fund CNH	China Flexible Equity Fund USD	China Fund USD	China Impact Fund ⁽²⁾ USD
Assets													
Securities portfolio at cost		159,601,797,440	116,561,871	904,217,049	952,253,379	2,749,359,023	77,098,300	5,016,977	4,072,240,298	39,701,382,033	27,123,648	1,285,630,529	34,136,218
Unrealised appreciation/(depreciation)		(4,978,469,223)	902,134	(38,124,970)	(112,304,050)	(696,162,618)	(9,837,436)	(458,011)	(595,079,407)	(2,360,557,192)	(4,403,537)	(114,195,736)	(4,537,858)
Securities portfolio at market value	2(a)	154,623,328,214	117,464,005	866,092,079	839,949,329	2,053,196,405	67,260,864	4,558,966	3,477,160,891	37,340,824,841	22,720,111	1,171,434,793	29,598,360
Cash at bank	2(a)	4,051,370,663	863,185	3,787,946	2,025,991	32,330,752	5,864,169	20,920	44,245,266	1,254,827,305	230	-	536,274
Due from broker	14	455,642,229	-	-	280,000	2,228,000	36,395	-	7,464,000	14,144,964	-	14,710,000	-
Interest and dividends receivable	2(a)	747,111,648	164,918	354,410	298,719	35,214,552	456,300	3,940	33,200,040	567,540,214	7,792	664,215	6,989
Receivable for investments sold	2(a)	4,376,627,954	-	-	-	25,321,776	16,469	-	2,733,275	145,022,829	-	-	-
Receivable for Fund shares subscribed	2(a)	240,881,001	9,740	729,654	209,441	2,188,465	-	-	412,588	10,114,346	1,033	1,243,482	473,795
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	56,499,505	-	-	-	-	-	-	702,659	-	-	-	-
Open forward foreign exchange contracts	2(c)	58,886,290	-	-	-	-	39,069	-	-	-	-	-	-
Contracts for difference	2(c)	1,913,005	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	231,188,467	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	24,274,236	-	-	-	5,120,466	-	-	4,444,178	-	-	-	-
Market value of purchased options/swaptions	2(c)	149,155,315	-	-	-	-	68,219	-	-	-	-	-	-
Other assets	2(a,c)	41,368,656	-	-	-	-	14,176	1,190	-	-	-	-	1,529
Total assets		165,058,247,183	118,501,848	870,964,089	842,763,480	2,155,600,416	73,755,661	4,585,016	3,570,362,897	39,332,474,499	22,729,166	1,188,052,490	30,616,947
Liabilities													
Cash owed to bank	2(a)	31,978,454	-	56,929	16	-	-	-	-	-	6,604	13,990,586	-
Due to broker	14	79,127,497	-	-	-	2,440,000	-	-	1,960,000	-	-	-	-
Income distribution payable	2(a)	164,889,549	167,609	193,339	31,072	6,007,033	85	-	8,839,914	89,443,251	-	642	-
Payable for investments purchased	2(a)	3,734,788,399	-	-	-	11,153,450	2,402	-	-	97,204,873	-	2,379,652	25,373
Payable for Fund shares redeemed	2(a)	422,422,187	105,079	1,476,644	444,656	8,027,424	-	-	6,013,815	119,216,181	179	2,448,296	3,031
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	62,280,382	-	-	-	969,311	19,482	-	-	10,273,249	-	-	-
Open forward foreign exchange contracts	2(c)	452,916,682	787,258	1,989,267	1,695,295	6,540,389	-	-	22,583,516	248,008,777	98,989	4,244,590	68,226
Contracts for difference	2(c)	13,486,692	-	287,625	346,811	-	-	614	-	-	-	9,438,345	-
Market value of To Be Announced securities contracts	2(c)	762,594,451	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	125,079,808	-	-	-	-	19,493	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	240,730,078	-	-	-	-	280,228	-	-	-	-	-	-
Other liabilities	4,5,6,7,8	262,009,176	597,806	1,760,708	1,398,051	2,523,784	151,499	7,592	3,977,585	42,928,389	46,424	1,905,032	56,477
Total liabilities		6,352,303,355	1,657,752	5,764,512	3,915,901	37,661,391	473,189	8,206	43,374,830	607,074,720	152,196	34,407,143	153,107
Total net assets		158,705,943,828	116,844,096	865,199,577	838,847,579	2,117,939,025	73,282,472	4,576,810	3,526,988,067	38,725,399,779	22,576,970	1,153,645,347	30,463,840

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.



Director
16 December 2022



Director
16 December 2022

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2022 continued

Fund Name	Note	China Innovation Fund ⁽¹⁾	Circular Economy Fund	Climate Action Equity Fund ⁽¹⁾	Climate Action Multi-Asset Fund ⁽¹⁾	Continental European Flexible Fund	Developed Markets Sustainable Equity Fund	Dynamic High Income Fund	Emerging Europe Fund ⁽⁴⁾	Emerging Markets Bond Fund	Emerging Markets Corporate Bond Fund	Emerging Markets Equity Income Fund
		USD	USD	USD	EUR	EUR	USD	USD	EUR	USD	USD	USD
Assets												
Securities portfolio at cost		20,588,986	1,893,507,317	4,581,788	47,199,358	4,611,225,756	11,164,696	3,350,062,693	572,857,363	1,212,028,426	855,728,315	356,642,759
Unrealised appreciation/(depreciation)		252,632	(106,989,867)	(505,625)	(2,036,194)	475,337,672	(399,913)	(293,867,034)	(414,083,419)	(349,348,475)	(97,258,849)	(42,789,874)
Securities portfolio at market value	2(a)	20,841,618	1,786,517,450	4,076,163	45,163,164	5,086,563,428	10,764,783	3,056,195,659	158,773,944	862,679,951	758,469,466	313,852,885
Cash at bank	2(a)	1,113,378	24,260,151	14,363	2,440,865	3	22,022	84,854,303	1,800,631	51,029,806	49,530,113	1,691,318
Due from broker	14	-	-	-	-	-	-	-	-	320,000	-	360,000
Interest and dividends receivable	2(a)	10,100	994,332	3,187	58,883	506,365	15,716	25,951,472	2,515,646	12,687,499	11,021,790	1,054,537
Receivable for investments sold	2(a)	-	-	-	-	2,254,392	64,523	3,775,384	480,647	-	904,493	-
Receivable for Fund shares subscribed	2(a)	-	780,400	-	-	1,956,837	-	6,053,131	-	185,508	169,603	38,818
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	123,628	6,605	-	-	-	62,093	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	147,127	5,671,117	-	-	325	-	-	-
Contracts for difference	2(c)	-	-	-	-	-	-	75,706	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	-	10,032,087	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	47,486	-	-	4,005,883	-	-	-	-
Other assets	2(a,c)	1,723	1,416,788	2,502	25,755	6,369,271	838	172,854	558,885	2,179	6,718	17,329
Total assets		21,966,819	1,813,969,121	4,096,215	48,006,908	5,103,328,018	10,867,882	3,181,084,392	164,130,078	936,999,123	820,102,183	317,014,887
Liabilities												
Cash owed to bank	2(a)	146,922	9,410	-	-	13,022,487	-	425,154	6	1,050	-	-
Due to broker	14	-	-	-	-	-	-	2,640,000	-	10,510,134	-	720,000
Income distribution payable	2(a)	-	22,741	-	12	3,529,341	-	17,471,585	-	3,477,048	3,845,958	79,712
Payable for investments purchased	2(a)	1,159,161	-	-	-	-	64,459	6,857,287	958,468	-	-	790,011
Payable for Fund shares redeemed	2(a)	-	2,566,969	-	-	8,860,689	-	4,534,247	-	2,370,726	170,243	73,979
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	756,530	-	-	-	19,025
Open forward foreign exchange contracts	2(c)	205	12,841,804	-	-	-	-	21,629,140	-	7,030,245	7,021,028	93,150
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	307,008
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	11,730	-	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	-	-	-	37,344	-	-	1,776,261	-	-	-	-
Other liabilities	4,5,6,7,8	8,869	2,197,774	12,427	27,770	7,366,934	15,862	5,807,491	1,957,997	1,083,729	527,365	550,093
Total liabilities		1,315,157	17,638,698	12,427	76,856	32,779,451	80,321	61,897,695	2,916,471	24,472,932	11,564,594	2,632,978
Total net assets		20,651,662	1,796,330,423	4,083,788	47,930,052	5,070,548,567	10,787,561	3,119,186,697	161,213,607	912,526,191	808,537,589	314,381,909

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽⁴⁾ Fund suspended, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2022 continued

Fund Name	Note	Emerging Markets Fund	Emerging Markets Impact Bond Fund	Emerging Markets Local Currency Bond Fund	Emerging Markets Sustainable Equity Fund	ESG Flex Choice Cautious Fund ⁽¹⁾	ESG Flex Choice Growth Fund ⁽¹⁾	ESG Flex Choice Moderate Fund ⁽¹⁾	ESG Global Conservative Income Fund	ESG Global Multi-Asset Income Fund ⁽¹⁾	ESG Multi-Asset Fund	Euro Bond Fund
		USD	USD	USD	USD	USD	USD	USD	EUR	USD	EUR	EUR
Assets												
Securities portfolio at cost		2,708,312,060	91,355,255	1,727,581,556	62,844,731	12,393,722	15,009,905	14,602,990	607,566,903	170,490,587	5,991,457,874	3,474,000,967
Unrealised appreciation/(depreciation)		(462,792,169)	(12,652,725)	(361,383,899)	(9,268,002)	(401,336)	(622,448)	(538,948)	(6,226,851)	(15,002,270)	141,482,687	(317,520,842)
Securities portfolio at market value	2(a)	2,245,519,891	78,702,530	1,366,197,657	53,576,729	11,992,386	14,387,457	14,064,042	601,340,052	155,488,317	6,132,940,561	3,156,480,125
Cash at bank	2(a)	1,941,011	4,502,641	38,514,223	272,743	11,020	13,156	12,057	33,410,631	5,413,336	574,066,100	12,932,739
Due from broker	14	2,893,000	-	4,517,623	-	-	-	-	-	-	15,500,000	27,362,921
Interest and dividends receivable	2(a)	11,597,311	927,003	20,725,519	43,525	28	6	27	5,599,117	1,177,372	16,322,884	15,554,045
Receivable for investments sold	2(a)	777,991	1,295,563	-	-	77,845	-	-	22,540,312	358,228	83,874,375*	1,428,855
Receivable for Fund shares subscribed	2(a)	5,751,271	-	113,078	-	41,167	224,420	28,439	245,531	100	11,755,474	1,648,554
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	1,062,027	3,645,410	423,991
Open forward foreign exchange contracts	2(c)	-	-	-	36,242	-	-	-	621,152	-	-	10,757,854
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	1,505,403	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	-	-	432,127	153,210	8,107,027	-
Other assets	2(a,c)	55,818	-	2,663,358	-	2,472	2,696	2,684	161,053	28,003	1,361,136	2,777
Total assets		2,268,536,293	85,427,737	1,434,236,861	53,929,239	12,124,918	14,627,735	14,107,249	664,349,975	163,680,593	6,847,572,967	3,226,591,861
Liabilities												
Cash owed to bank	2(a)	-	-	2,082	7,884	-	-	-	-	2,531	38	638
Due to broker	14	-	-	5,772,030	-	-	-	-	500,000	260,000	610,072	534
Income distribution payable	2(a)	99,885	28,113	411,684	-	6,314	40,122	31,769	35,908	87	162,785	289,991
Payable for investments purchased	2(a)	3,539,498	-	-	-	-	223,542	28,637	2,800,786	277,575	25,148,324*	7,892,653
Payable for Fund shares redeemed	2(a)	7,830,310	-	757,586	-	119,209	-	-	1,567,172	-	7,769,980	8,677,413
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	173,896	19,340	-	-	-	13,292,248	-	-	-
Open forward foreign exchange contracts	2(c)	35,760	1,178,849	6,866,046	-	6,607	63,184	41,466	-	4,977,373	5,514,047	-
Contracts for difference	2(c)	2,665,475	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	55,798,680	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	-	-	15,004,556	13,344,162
Market value of written options/swaptions	2(c)	-	-	-	-	-	-	-	165,956	64,311	6,683,475	1,889,936
Other liabilities	4,5,6,7,8	7,846,837	49,320	2,395,157	18,847	21,505	25,235	26,287	1,303,671	43,292	11,330,519	2,441,473
Total liabilities		22,017,765	1,256,282	16,378,481	46,071	153,635	352,083	128,159	19,665,741	5,625,169	128,022,476	34,536,800
Total net assets		2,246,518,528	84,171,455	1,417,858,380	53,883,168	11,971,283	14,275,652	13,979,090	644,684,234	158,055,424	6,719,550,491	3,192,055,061

* Includes To Be Announced securities, see Note 2, for further details.

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2022 continued

Fund Name	Note	Euro Corporate Bond Fund EUR	Euro Reserve Fund EUR	Euro Short Duration Bond Fund EUR	Euro-Markets Fund EUR	European Equity Income Fund EUR	European Focus Fund EUR	European Fund EUR	European High Yield Bond Fund EUR	European Special Situations Fund EUR	European Sustainable Equity Fund EUR	European Value Fund EUR
Assets												
Securities portfolio at cost		2,768,079,350	74,508,552	5,517,865,619	1,137,781,052	1,650,392,113	290,786,037	1,091,835,501	341,926,314	1,030,621,358	5,103,875	739,008,608
Unrealised appreciation/(depreciation)		(272,445,172)	(127,939)	(214,054,894)	161,250,110	119,465,134	34,747,202	124,384,087	(43,625,686)	91,358,431	(278,796)	27,839,554
Securities portfolio at market value	2(a)	2,495,634,178	74,380,613	5,303,810,725	1,299,031,162	1,769,857,247	325,533,239	1,216,219,588	298,300,628	1,121,979,789	4,825,079	766,848,162
Cash at bank	2(a)	48,061,404	1,121,948	42,490,540	2,457,707	2,892,764	386,323	1,618,752	2,543,513	2,237,851	12,420	96,617
Due from broker	14	60,922,133	-	38,251,430	-	-	-	-	1,991,000	-	-	-
Interest and dividends receivable	2(a)	19,185,389	-	21,350,487	111,244	3,520,338	348,502	1,288,592	4,704,958	703,605	3,728	1,047,890
Receivable for investments sold	2(a)	1,968,110	47,599,689	22,034,100	295,672	20,231,442	-	-	2,483,185	-	-	13,636,601
Receivable for Fund shares subscribed	2(a)	415,160	265,286	22,291,439	148,040	750,154	47,989	2,385,798	720,388	403,380	-	579,475
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	4,302,572	-	12,702,408	-	-	-	-	41,655	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	5,479,435	987,390	7,072,392	117,003	2,090,084	273,480	3,281,180	-	1,079,786
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	-	-	417,306	-	-	-
Other assets	2(a,c)	2,568	47,433	96,574	1,516,084	6,608,910	527,542	1,552,392	-	1,582,265	1,909	3,099,438
Total assets		2,630,491,514	123,414,969	5,468,507,138	1,304,547,299	1,810,933,247	326,960,598	1,225,155,206	311,476,113	1,130,188,070	4,843,136	786,387,969
Liabilities												
Cash owed to bank	2(a)	-	-	20	-	-	-	-	17	-	-	-
Due to broker	14	457,410	-	647	-	-	-	-	106,142	-	-	-
Income distribution payable	2(a)	33,513	-	11,096	193,725	17,708,439	-	2,250	2,658,610	25	-	262,639
Payable for investments purchased	2(a)	23,976,470	993,159	41,618,413	-	-	-	-	586,500	-	-	-
Payable for Fund shares redeemed	2(a)	5,009,142	989,324	5,524,347	884,268	2,147,159	189,934	2,615,499	4,344,269	1,316,460	-	11,521,356
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	2,460,832	-	-	-	-	-	-	-	-	-	-
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	31,991,366	-	11,459,488	-	-	-	-	2,087,239	-	-	-
Market value of written options/swaptions	2(c)	9,692,796	-	3,363,520	-	-	-	-	144,791	-	-	-
Other liabilities	4,5,6,7,8	1,660,495	94,892	4,063,074	2,153,645	3,042,177	672,662	1,635,316	368,117	1,854,873	11,319	1,138,367
Total liabilities		75,282,024	2,077,375	66,040,605	3,231,638	22,897,775	862,596	4,253,065	10,295,685	3,171,358	11,319	12,922,362
Total net assets		2,555,209,490	121,337,594	5,402,466,533	1,301,315,661	1,788,035,472	326,098,002	1,220,902,141	301,180,428	1,127,016,712	4,831,817	773,465,607

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2022 continued

Fund Name	Note	FinTech Fund	Fixed Income Global Opportunities Fund	Future Consumer Fund	Future Of Transport Fund	Global Allocation Fund	Global Corporate Bond Fund	Global Dynamic Equity Fund	Global Equity Income Fund	Global Government Bond Fund	Global High Yield Bond Fund	Global Inflation Linked Bond Fund
		USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD
Assets												
Securities portfolio at cost		607,059,051	8,498,348,233	16,001,957	1,734,160,776	14,891,951,988	825,387,375	408,439,994	970,849,026	867,146,359	1,918,388,648	395,624,490
Unrealised appreciation/(depreciation)		(188,976,642)	(858,735,301)	(4,042,479)	(122,412,193)	162,704,785	(121,273,926)	1,956,808	(30,233,936)	(103,232,709)	(300,053,841)	(31,596,525)
Securities portfolio at market value	2(a)	418,082,409	7,639,612,932	11,959,478	1,611,748,583	15,054,656,773	704,113,449	410,396,802	940,615,090	763,913,650	1,618,334,807	364,027,965
Cash at bank	2(a)	840,410	1,256,228,685	25,129	2,918,638	127,497,712	83,948,607	47,563,255	2,966,492	71,632,192	72,964,277	2,115,138
Due from broker	14	-	126,849,253	-	-	98,927,138	8,408,041	50,000	-	5,749,420	7,513,000	1,548,206
Interest and dividends receivable	2(a)	346,669	68,936,602	4,066	1,413,837	51,437,647	8,266,576	648,481	1,547,094	3,927,880	26,184,169	931,900
Receivable for investments sold	2(a)	-	3,322,001,006*	-	-	167,452,955*	11,237,659	411,346	-	-	2,895,297	31,668,052*
Receivable for Fund shares subscribed	2(a)	705,331	11,493,820	1,066	986,103	12,105,582	332,013	111,700	409,884	2,835,260	1,581,468	668,467
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	11,193,784	-	-	-	2,098,216	-	-	1,027,093	-	24,189
Open forward foreign exchange contracts	2(c)	-	-	-	-	-	-	-	-	3,110,579	-	730,622
Contracts for difference	2(c)	-	-	-	-	1,829,323	-	7,976	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	156,782,615	-	-	-	-	-	19,633,662
Market value of swaps	2(c)	-	-	-	-	-	-	12,669	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	59,043,012	-	-	59,795,775	941,478	687,140	-	1,380,157	438,381	1,288,315
Other assets	2(a,c)	2,454	11,028	844	7,029	585,802	-	41,011	373,401	57,474	21,803	2,689
Total assets		419,977,273	12,495,370,122	11,990,583	1,617,074,190	15,731,071,322	819,346,039	459,930,380	945,911,961	853,633,705	1,729,933,202	422,639,205
Liabilities												
Cash owed to bank	2(a)	-	-	-	-	3,692	-	-	10	70,429	-	674,265
Due to broker	14	-	16,702,948	-	-	18,818,371	1,700,000	-	-	493,188	187,178	21,194
Income distribution payable	2(a)	-	2,727,669	-	10	10,166,698	496,545	44,790	940,697	12,937	3,941,128	6
Payable for investments purchased	2(a)	-	2,650,647,474*	-	-	333,925,184*	3,112,387	796,923	-	473,636	-	52,701,907*
Payable for Fund shares redeemed	2(a)	2,058,802	5,560,721	-	2,839,252	18,134,317	4,069,160	461,782	488,623	648,761	19,730,110	295,813
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	31,767,237	-	280,207	-	-	103,936	-
Open forward foreign exchange contracts	2(c)	1,578,953	33,887,552	-	8,009,552	110,852,262	5,688	1,786,520	2,946,815	-	4,213,580	-
Contracts for difference	2(c)	-	192,019	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	645,727,848	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	14,922,666	-	-	8,917,840	5,445,999	-	-	1,679,497	4,740,099	455,341
Market value of written options/swaptions	2(c)	-	113,290,639	-	-	74,152,073	634,773	1,647,263	-	4,259,499	151,858	2,784,915
Other liabilities	4,5,6,7,8	697,338	14,620,080	11,644	2,999,038	27,521,930	2,022,033	971,735	1,852,726	714,173	2,347,082	1,265,656
Total liabilities		4,335,093	3,498,279,616	11,644	13,847,852	634,259,604	17,486,585	5,989,220	6,228,871	8,352,120	35,414,971	58,199,097
Total net assets		415,642,180	8,997,090,506	11,978,939	1,603,226,338	15,096,811,718	801,859,454	453,941,160	939,683,090	845,281,585	1,694,518,231	364,440,108

* Includes To Be Announced securities, see Note 2, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2022 continued

Fund Name	Note	Global Long-Horizon Equity Fund USD	Global Multi-Asset Income Fund USD	India Fund USD	Japan Flexible Equity Fund JPY	Japan Small & MidCap Opportunities Fund JPY	Latin American Fund USD	Multi-Theme Equity Fund USD	Natural Resources Growth & Income Fund USD	Next Generation Health Care Fund USD	Next Generation Technology Fund USD	Nutrition Fund USD
Assets												
Securities portfolio at cost		1,061,961,140	5,749,075,596	416,334,710	27,210,614,544	18,588,196,454	829,153,394	208,606,164	461,361,549	18,652,099	3,181,039,096	386,463,675
Unrealised appreciation/(depreciation)		(83,795)	(505,010,179)	21,646,249	800,370,146	962,529,098	(14,198,358)	(18,131,698)	(12,590,637)	(1,971,423)	(406,589,397)	(38,725,208)
Securities portfolio at market value	2(a)	1,061,877,345	5,244,065,417	437,980,959	28,010,984,690	19,550,725,552	814,955,036	190,474,466	448,770,912	16,680,676	2,774,449,699	347,738,467
Cash at bank	2(a)	3,144,236	194,337,731	16,365,021	1,099,312,867	672,086,645	2,156,817	330,755	142,119	999	12,979,037	1,432,296
Due from broker	14	-	507,733	-	-	-	-	-	-	-	-	-
Interest and dividends receivable	2(a)	1,173,529	42,666,835	465,345	41,524,962	29,535,029	19,180,553	733	1,578,949	6,131	933,974	237,813
Receivable for investments sold	2(a)	-	5,361,809	-	-	69,822,435	-	-	-	1,517	3,914,324	-
Receivable for Fund shares subscribed	2(a)	535,013	2,369,500	412,003	14,204,238	19,307,281	2,528,865	67,513	5,454,964	20,607	957,967	288,474
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	15,201,498	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	94,869,416	45,357,137	-	-	-	-	-	-
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	5,259,729	-	-	-	-	-	-	-	-	-
Other assets	2(a,c)	-	1,389,697	-	-	-	-	62,938	264,468	1,449	18,331	186,008
Total assets		1,066,730,123	5,511,159,949	455,223,328	29,260,896,173	20,386,834,079	838,821,271	190,936,405	456,211,412	16,711,379	2,793,253,332	349,883,058
Liabilities												
Cash owed to bank	2(a)	-	-	-	-	-	192,708	-	2,144,649	7,372	3,710	-
Due to broker	14	-	2,620,040	-	-	-	-	-	-	-	-	-
Income distribution payable	2(a)	-	21,255,900	-	2,422,103	242,236	225,134	-	3,776,045	-	-	9
Payable for investments purchased	2(a)	-	7,182,594	455,222	37,818,335	96,365,995	-	-	3,735,252	-	7,680,351	-
Payable for Fund shares redeemed	2(a)	1,288,824	7,683,726	487,582	80,325,710	12,744,390	1,291,040	68,166	336,569	76	9,869,775	307,094
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	689	24,252,788	-	-	-	51,405	1,810,772	943,319	360	15,150,837	649,986
Contracts for difference	2(c)	-	219,704	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	474,114	-	-	-	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	-	2,226,220	-	-	-	-	-	-	-	-	-
Other liabilities	4,5,6,7,8	2,168,029	9,288,370	3,154,932	50,754,948	42,376,296	1,827,815	189,546	767,367	18,539	4,941,824	568,485
Total liabilities		3,457,542	75,203,456	4,097,736	171,321,096	151,728,917	3,588,102	2,068,484	11,703,201	26,347	37,646,497	1,525,574
Total net assets		1,063,272,581	5,435,956,493	451,125,592	29,089,575,077	20,235,105,162	835,233,169	188,867,921	444,508,211	16,685,032	2,755,606,835	348,357,484

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2022 continued

Fund Name	Note	Sustainable Asian Bond Fund ⁽²⁾ USD	Sustainable Emerging Markets Blended Bond Fund ⁽²⁾ USD	Sustainable Emerging Markets Bond Fund ⁽²⁾ USD	Sustainable Emerging Markets Corporate Bond Fund ⁽²⁾ USD	Sustainable Emerging Markets Local Currency Bond Fund ⁽²⁾ USD	Sustainable Energy Fund USD	Sustainable Fixed Income Global Opportunities Fund ⁽²⁾ EUR	Sustainable Global Bond Income Fund ⁽²⁾ USD	Sustainable Global Infrastructure Fund USD	Swiss Small & MidCap Opportunities Fund ⁽³⁾ CHF	Systematic China A-Share Opportunities Fund USD
Assets												
Securities portfolio at cost		47,656,309	51,880,823	420,999,778	83,911,655	503,515,890	6,633,205,721	566,295,744	122,486,351	11,231,432	533,327,861	623,544,185
Unrealised appreciation/(depreciation)		(5,787,345)	(8,747,971)	(93,715,132)	(10,030,014)	(89,880,677)	(169,239,845)	(8,559,178)	(10,865,396)	(1,224,510)	168,704,139	(58,689,638)
Securities portfolio at market value	2(a)	41,868,964	43,132,852	327,284,646	73,881,641	413,635,213	6,463,965,876	557,736,566	111,620,955	10,006,922	702,032,000	564,854,547
Cash at bank	2(a)	583,449	253,720	26,734,911	4,650,284	9,629,741	6,168,932	31,269,643	8,024,055	498,789	6,394,059	6,804,587
Due from broker	14	56,000	235,227	-	-	140,888	-	4,111,179	472,807	-	-	-
Interest and dividends receivable	2(a)	415,283	595,102	4,724,286	1,078,522	6,049,049	3,472,576	4,833,154	825,695	11,669	5,689	2,768
Receivable for investments sold	2(a)	181,469	-	-	583,168	-	-	303,152,370*	-	3,823	66,323	-
Receivable for Fund shares subscribed	2(a)	-	28,883	1,139,102	1,805	93	7,246,060	17,988	65,895	-	-	81,195
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	34,850	-	-	-	1,190,405	116,236	-	-	56,523
Open forward foreign exchange contracts	2(c)	-	31,660	-	-	1,322,540	-	-	-	-	-	-
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	27,622	3,038,556	-	93,255	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	-	4,476,747	39,841	-	-	-
Other assets	2(a,c)	-	20,465	7,692	1,144	759,580	1,904,605	4,349	-	523	32,467	-
Total assets		43,105,165	44,325,531	362,964,043	80,196,564	431,630,359	6,482,758,049	906,792,401	121,165,484	10,521,726	708,530,538	571,799,620
Liabilities												
Cash owed to bank	2(a)	-	231,057	29	-	204	-	-	-	1,634	-	251,628
Due to broker	14	-	58,956	3,070,000	-	1,207,159	-	2,876,913	260,000	-	-	-
Income distribution payable	2(a)	25	-	56	-	-	176,374	623,253	116,257	-	-	-
Payable for investments purchased	2(a)	153,174	-	-	-	-	-	239,877,513*	-	53,203	-	-
Payable for Fund shares redeemed	2(a)	-	42,549	423	17,185	-	14,836,234	-	48,622	-	185,679	7,452,288
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	11,485	41,924	-	-	34,875	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	1,834	-	6,855,225	899,998	-	5,031,309	26,419,300	126,094	-	-	242,799
Contracts for difference	2(c)	-	-	-	-	-	-	10,805	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	61,017,586	-	-	-	-
Market value of swaps	2(c)	14,229	-	-	-	-	-	228,587	279,369	-	-	-
Market value of written options/swaptions	2(c)	-	-	-	-	-	-	8,643,035	153,241	-	-	-
Other liabilities	4,5,6,7,8	43,791	95,558	289,345	80,666	461,386	12,216,516	1,157,882	79,530	13,584	945,822	871,448
Total liabilities		224,538	470,044	10,215,078	997,849	1,703,624	32,260,433	340,854,874	1,063,113	68,421	1,131,501	8,818,163
Total net assets		42,880,627	43,855,487	352,748,965	79,198,715	429,926,735	6,450,497,616	565,937,527	120,102,371	10,453,305	707,399,037	562,981,457

* Includes To Be Announced securities, see Note 2, for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2022 continued

Fund Name	Note	Systematic Global Equity High Income Fund USD	Systematic Global SmallCap Fund USD	Systematic Multi Allocation Credit Fund USD	United Kingdom Fund GBP	US Basic Value Fund USD	US Dollar Bond Fund USD	US Dollar High Yield Bond Fund USD	US Dollar Reserve Fund USD	US Dollar Short Duration Bond Fund USD	US Flexible Equity Fund USD	US Government Mortgage Impact Fund ⁽²⁾ USD
Assets												
Securities portfolio at cost		4,405,605,912	245,048,233	92,878,252	263,838,158	783,519,091	566,453,540	2,536,328,151	416,672,309	1,586,813,860	1,386,011,625	121,482,232
Unrealised appreciation/(depreciation)		(284,042,245)	(26,932,695)	(13,085,085)	6,128,815	(23,081,965)	(51,342,483)	(288,996,843)	(68,807)	(114,208,956)	157,491,011	(14,046,091)
Securities portfolio at market value	2(a)	4,121,563,667	218,115,538	79,793,167	269,966,973	760,437,126	515,111,057	2,247,331,308	416,603,502	1,472,604,904	1,543,502,636	107,436,141
Cash at bank	2(a)	279,255,667	4,671,600	1,530,016	-	3,115,925	61,542,243	102,670,130	77,545,347	89,284,229	9,484,414	715,597
Due from broker	14	-	-	-	-	-	1,058,310	7,513,000	-	1,199,292	-	-
Interest and dividends receivable	2(a)	12,127,875	441,543	1,049,347	1,569,246	1,197,777	3,273,498	37,531,095	445,458	7,280,977	1,281,748	475,979
Receivable for investments sold	2(a)	-	3,709,411	-	-	314,692	95,042,670*	4,781,630	-	19,513,372*	4,429,536	68,936,066*
Receivable for Fund shares subscribed	2(a)	27,832,254	63,756	-	144,760	946,344	386,470	3,114,400	16,695,273	1,400,466	1,544,515	44,172
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	406,266	-	-	282,519	-	80,573
Open forward foreign exchange contracts	2(c)	-	-	-	-	-	-	1,567,064	-	11,280,640	-	-
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	8,186,953	-	-	15,194,602	-	2,383,062
Market value of swaps	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	972,947	84,184	-	-	-	-
Other assets	2(a,c)	3,477,787	102,808	4,884	49,264	313,322	5,483	8,169	188	-	174,312	-
Total assets		4,444,257,250	227,104,656	82,377,414	271,730,243	766,325,186	685,985,897	2,404,600,980	511,289,768	1,618,041,001	1,560,417,161	180,071,590
Liabilities												
Cash owed to bank	2(a)	-	420	-	15,193	355	-	-	-	-	-	-
Due to broker	14	-	-	-	-	-	275,935	286,412	-	136,011	-	-
Income distribution payable	2(a)	23,335,488	-	-	541,758	70,942	141,511	7,756,087	-	313,565	-	30,600
Payable for investments purchased	2(a)	-	3,714,637	67,629	-	892,291	108,041,909*	79,784	-	32,009,531*	-	71,091,640*
Payable for Fund shares redeemed	2(a)	7,771,286	198,828	-	1,074,864	3,868,891	485,893	27,899,201	4,672,933	1,934,636	10,930,426	6,928,311
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	12,975,527	84,030	31,722	-	-	-	204,777	-	-	-	-
Open forward foreign exchange contracts	2(c)	21,568,858	440,287	1,079,107	-	637,767	154,691	-	660,572	-	2,447,270	-
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	104,154	7,984,089	-	49,721	-	-
Market value of written options/swaptions	2(c)	1,744,077	-	-	-	-	3,255,193	29,832	-	-	-	577
Other liabilities	4,5,6,7,8	7,238,914	619,431	45,350	450,459	1,258,586	863,728	2,988,605	319,363	1,340,718	2,132,232	345,470
Total liabilities		74,634,150	5,057,633	1,223,808	2,082,274	6,728,832	113,323,014	47,228,787	5,652,868	35,784,182	15,509,928	78,396,598
Total net assets		4,369,623,100	222,047,023	81,153,606	269,647,969	759,596,354	572,662,883	2,357,372,193	505,636,900	1,582,256,819	1,544,907,233	101,674,992

* Includes To Be Announced securities, see Note 2, for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2022 continued

Fund Name	Note	US Growth Fund USD	US Mid-Cap Value Fund ⁽²⁾ USD	US Sustainable Equity Fund USD	World Bond Fund USD	World Energy Fund USD	World Financials Fund USD	World Gold Fund USD	World Healthscience Fund USD	World Mining Fund USD	World Real Estate Securities Fund USD	World Technology Fund USD
Assets												
Securities portfolio at cost		276,467,088	278,681,201	4,772,776	1,215,737,912	2,485,620,221	1,713,749,195	4,158,732,593	12,730,777,605	4,630,901,340	149,387,407	7,674,036,832
Unrealised appreciation/(depreciation)		38,889,001	(14,625,962)	(576,875)	(148,228,697)	504,990,840	(296,399,165)	(810,109,588)	1,139,343,910	711,783,371	(12,034,243)	1,167,540,472
Securities portfolio at market value	2(a)	315,356,089	264,055,239	4,195,901	1,067,509,215	2,990,611,061	1,417,350,030	3,348,623,005	13,870,121,515	5,342,684,711	137,353,164	8,841,577,304
Cash at bank	2(a)	118,532	1,114,138	86,838	48,396,498	14,301,018	3,893,677	9,006,417	6,157,361	16,468,553	9,210,827	35,648,218
Due from broker	14	-	-	-	12,352,094	-	-	-	-	-	-	-
Interest and dividends receivable	2(a)	150,619	355,943	4,817	7,235,226	9,546,561	3,468,482	10,815,111	16,497,158	44,483,212	235,216	3,267,975
Receivable for investments sold	2(a)	-	163,501	-	27,778,926*	-	-	-	13,535,629	8,768	129,159	13,450,213
Receivable for Fund shares subscribed	2(a)	331,596	529,820	-	876,886	29,908,885	1,749,355	3,314,759	17,635,992	4,073,789	18,637	13,805,029
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	1,704,636	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	2,163,115	-	-	-	-	-	-	-
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	29,007,573	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	1,510,542	-	-	-	-	-	-	-
Other assets	2(a,c)	-	27,526	799	67,532	429,184	1,259,054	-	1,701,684	19,643	29,859	14,316
Total assets		315,956,836	266,246,167	4,288,355	1,198,602,243	3,044,796,709	1,427,720,598	3,371,759,292	13,925,649,339	5,407,738,676	146,976,862	8,907,763,055
Liabilities												
Cash owed to bank	2(a)	6	-	-	700,663	-	-	-	-	-	-	-
Due to broker	14	-	-	-	4,434,262	-	-	-	-	-	-	-
Income distribution payable	2(a)	-	-	-	560,223	2,388,583	93,161	23,118	124,044	6,193,973	30,838	56,993
Payable for investments purchased	2(a)	-	112,490	-	53,519,155*	7,620,338	-	128,349	5,256,978	5,462,960	315,389	-
Payable for Fund shares redeemed	2(a)	4,257,431	948,504	-	496,078	9,908,078	5,106,580	7,108,644	14,426,195	7,575,641	23,406	92,089,676
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	144,118	33,166	-	-	4,581,343	761,282	6,301,526	9,669,220	7,888,696	56,514	7,043,787
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	18,281	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	5,834,127	-	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	-	-	-	3,645,070	-	-	-	-	-	-	-
Other liabilities	4,5,6,7,8	590,627	511,764	11,632	1,093,668	5,724,759	2,675,628	7,150,301	23,744,537	10,886,889	280,202	16,350,092
Total liabilities		4,992,182	1,605,924	11,632	70,283,246	30,223,101	8,636,651	20,711,938	53,220,974	38,008,159	724,630	115,540,548
Total net assets		310,964,654	264,640,243	4,276,723	1,128,318,997	3,014,573,608	1,419,083,947	3,351,047,354	13,872,428,365	5,369,730,517	146,252,232	8,792,222,507

* Includes To Be Announced securities, see Note 2, for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2022

	Currency	31 August 2022	31 August 2021	31 August 2020
Asia Pacific Equity Income Fund				
Total net assets	USD	116,844,096	173,509,204	236,071,166
Net asset value per:				
A Class distributing (A) (G) share EUR hedged	EUR	7.80	10.13	8.44
A Class distributing (Q) (G) share	USD	11.77	14.87	12.29
A Class distributing (Q) (G) share SGD hedged	SGD	10.59	13.46	11.16
A Class distributing (R) (M) (G) share AUD hedged	AUD	11.33	14.53	11.95
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	84.27	106.79	87.25
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	98.19	125.30	102.10
A Class distributing (S) (M) (G) share	USD	12.20	15.49	12.77
A Class distributing (S) (M) (G) share HKD hedged	HKD	91.86	117.38	96.86
A Class non-distributing share	USD	17.43	21.45	17.19
A Class non-distributing UK reporting fund share	GBP	18.24	18.90	15.68
C Class distributing (Q) (G) share	USD	10.07	12.88	10.78
C Class distributing (Q) (G) share SGD hedged	SGD	9.07	11.67	9.80
D Class distributing (A) (G) UK reporting fund share	GBP	13.30	14.11	11.93
D Class distributing (Q) (G) share	USD	12.81	16.06	13.18
D Class distributing (Q) (G) share SGD hedged	SGD	11.51	14.52	11.95
D Class non-distributing share	USD	18.99	23.19	18.45
E Class distributing (Q) (G) share EUR hedged	EUR	7.31	9.49	7.98
E Class non-distributing share	USD	16.48	20.38	16.42
I Class non-distributing share	USD	12.00	14.63	11.61
X Class non-distributing share	USD	14.22	17.19	13.54
Asian Dragon Fund				
Total net assets	USD	865,199,577	1,176,221,240	2,058,807,697
Net asset value per:				
A Class distributing (A) UK reporting fund share	GBP	36.33	38.89	34.22
A Class non-distributing share	USD	43.92	55.82	47.48
A Class non-distributing share AUD hedged	AUD	13.96	18.00	15.44
A Class non-distributing share CHF hedged	CHF	12.48	16.18	13.97
A Class non-distributing share EUR hedged	EUR	12.62	16.44	14.16
A Class non-distributing share PLN hedged	PLN	118.58	150.02	128.62
A Class non-distributing share SGD hedged	SGD	13.36	17.09	14.60
C Class non-distributing share	USD	32.10	41.32	35.58
D Class distributing (A) UK reporting fund share	GBP	36.65	39.24	34.44
D Class non-distributing share	USD	48.99	61.81	52.17
D Class non-distributing share AUD hedged	AUD	21.21	27.14	23.09
D Class non-distributing share CHF hedged	CHF	13.15	16.91	14.49
D Class non-distributing share EUR hedged	EUR	13.31	17.21	14.71
E Class non-distributing share	USD	39.68	50.70	43.33
I Class distributing (A) share	USD	12.30	15.63	13.26
I Class distributing (A) UK reporting fund share	GBP	10.58	11.33	9.94
I Class non-distributing share	USD	13.24	16.66	14.03
I Class non-distributing share AUD hedged	AUD	10.38	13.25	11.24
X Class distributing (A) UK reporting fund share	GBP	34.76	37.27	32.70
X Class non-distributing share	USD	54.97	68.66	57.38

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Asian Growth Leaders Fund				
Total net assets	USD	838,847,579	1,435,246,176	1,477,171,203
Net asset value per:				
A Class non-distributing share AUD hedged	AUD	12.56	17.33	14.53
A Class non-distributing share CHF hedged	CHF	11.44	15.86	13.41
A Class non-distributing share EUR hedged	EUR	11.63	16.21	13.66
A Class non-distributing share SGD hedged	SGD	13.41	18.35	15.33
A Class non-distributing UK reporting fund share	GBP	16.08	18.41	15.85
D Class distributing (M) share	USD	8.80	11.98	9.95
D Class non-distributing share CHF hedged	CHF	12.06	16.60	13.93
D Class non-distributing share EUR hedged	EUR	12.27	16.97	14.19
D Class non-distributing share SGD hedged	SGD	9.72	13.20	10.94
D Class non-distributing UK reporting fund share	GBP	17.03	19.37	16.54
E Class non-distributing share	USD	22.60	30.89	25.83
I Class distributing (A) UK reporting fund share	GBP	7.81	8.98	7.71
I Class distributing (Q) share	USD	13.01	17.63	14.68
I Class non-distributing share	USD	14.32	19.27	15.87
S Class non-distributing share	USD	11.02	14.85	12.24
S Class non-distributing share CHF hedged	CHF	10.24	14.06	11.79
S class non-distributing share EUR hedged	EUR	10.22	14.12	11.79
S class non-distributing share GBP hedged	GBP	10.58	14.43	11.99
S class non-distributing share SGD hedged	SGD	10.85	14.71	12.18
X Class non-distributing share	USD	22.23	29.69	24.27
Asian High Yield Bond Fund				
Total net assets	USD	2,117,939,025	1,758,081,147	184,594,974
Net asset value per:				
A Class distributing (Q) share	USD	6.54	-	-
A Class distributing (R) (M) (G) share AUD hedged	AUD	5.76	9.78	10.34 [*]
A Class distributing (R) (M) (G) share EUR hedged	EUR	5.73	9.74	10.31 [*]
A Class distributing (R) (M) (G) share GBP hedged	GBP	5.77	9.77	10.30 [*]
A Class distributing (R) (M) (G) share HKD hedged	HKD	58.21	98.49	104.06 [*]
A Class distributing (R) (M) (G) share SGD hedged	SGD	6.48	10.94	11.53 [*]
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	59.22	100.09	105.31 [*]
A Class distributing (S) (M) (G) share	USD	5.33	8.97	9.52 [*]
A Class non-distributing share	USD	7.81	11.89	11.60 [*]
A Class non-distributing share AUD hedged	AUD	7.10	10.94	10.72 [*]
A Class non-distributing share EUR hedged	EUR	6.97	10.82	10.66 [*]
A Class non-distributing share GBP hedged	GBP	7.09	10.88	10.66 [*]
A Class non-distributing share HKD hedged	HKD	72.45	110.97	108.36 [*]
A Class non-distributing share SGD hedged	SGD	7.95	12.15	11.87 [*]
D Class distributing (M) UK reporting fund share EUR hedged	EUR	5.74	9.51	-
D Class distributing (M) UK reporting fund share GBP hedged	GBP	6.42	-	-
D Class distributing (S) (M) (G) share	USD	5.62	9.38	-
D Class non-distributing share	USD	7.98	12.11	11.78 [*]
D Class non-distributing UK reporting fund share EUR hedged	EUR	6.54	10.11	-
D Class non-distributing UK reporting fund share GBP hedged	GBP	6.86	-	-
E Class distributing (Q) share EUR hedged	EUR	5.10	8.47	8.98 [*]
E Class non-distributing share	USD	9.39	14.38	14.13 [*]
E Class non-distributing share EUR hedged	EUR	6.81	10.64	10.55 [*]
I Class distributing (S) (M) (G) share	USD	5.76	9.65	10.19 [*]
I Class non-distributing share	USD	6.43	9.73	-
I Class non-distributing UK reporting fund share EUR hedged	EUR	6.37	9.83	-
X Class non-distributing share	USD	8.24	12.42	12.00 [*]
Asian Multi-Asset Income Fund				
Total net assets	USD	73,282,472	90,901,838	84,396,221
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	8.17	10.61	10.13
A Class distributing (S) (M) (G) share HKD hedged	HKD	7.85	10.25	9.81
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.77	10.13	9.70
A Class non-distributing share	USD	12.16	15.01	13.72
I Class non-distributing share	USD	12.93	15.81	14.33
X Class non-distributing share	USD	13.59	16.50	14.83

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

^{*} Dilution adjustment included, see Note 2(g), for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Asian Sustainable Equity Fund⁽¹⁾				
Total net assets	USD	4,576,810	-	-
Net asset value per:				
A Class non-distributing share	USD	9.08	-	-
D Class non-distributing UK reporting fund share	GBP	7.86	-	-
E Class non-distributing share	USD	10.09	-	-
I Class non-distributing UK reporting fund share	GBP	7.86	-	-
X Class non-distributing UK reporting fund share	GBP	7.88	-	-
Asian Tiger Bond Fund				
Total net assets	USD	3,526,988,067	5,509,491,295	4,218,024,432
Net asset value per:				
A Class distributing (D) share	USD	10.00	12.88	13.12
A Class distributing (M) share	USD	10.01	12.89	13.14
A Class distributing (M) share AUD hedged	AUD	8.33	10.81	11.04
A Class distributing (M) share EUR hedged	EUR	6.85	8.97	9.23
A Class distributing (M) share HKD hedged	HKD	8.56	11.09	11.31
A Class distributing (M) share NZD hedged	NZD	8.84	11.40	11.63
A Class distributing (M) share SGD hedged	SGD	7.75	10.01	10.21
A Class distributing (R) (M) (G) share AUD hedged	AUD	8.22	10.90	11.29
A Class distributing (R) (M) (G) share CAD hedged	CAD	7.95	10.50	10.91
A Class distributing (R) (M) (G) share CNH hedged	CNH	74.09	98.14	100.94
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.65	11.43	11.84
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	78.77	103.66	106.41
A Class distributing (S) (M) (G) share	USD	8.48	11.18	11.60
A Class distributing (S) (M) (G) share EUR hedged	EUR	6.89	9.24	9.68
A Class distributing (S) (M) (G) share GBP hedged	GBP	5.22	6.93	7.21
A Class distributing (S) (M) (G) share HKD hedged	HKD	63.01	83.57	86.83
A Class distributing (S) (M) (G) share SGD hedged	SGD	6.89	9.11	9.46
A Class non-distributing share	USD	36.96	46.23	45.67
A Class non-distributing share EUR hedged	EUR	8.78	11.17	11.14
A Class non-distributing share HKD hedged	HKD	78.77	99.10	-
A Class non-distributing share SGD hedged	SGD	11.89	14.90	14.73
C Class distributing (D) share	USD	10.14	13.06	13.31
C Class non-distributing share	USD	27.87	35.31	35.31
D Class distributing (A) UK reporting fund share GBP hedged	GBP	7.40	9.63	9.85
D Class distributing (M) share	USD	10.02	12.90	13.14
D Class distributing (M) share HKD hedged	HKD	8.57	11.10	11.32
D Class distributing (M) share SGD hedged	SGD	7.62	9.84	-
D Class distributing (S) (M) (G) share	USD	8.99	11.78	12.16
D Class non-distributing share	USD	12.47	15.52	15.25
D Class non-distributing share EUR hedged	EUR	10.34	13.09	12.98
D Class non-distributing share SGD hedged	SGD	11.63	14.50	14.27
E Class non-distributing share	USD	33.44	42.05	41.74
E Class non-distributing share EUR hedged	EUR	9.07	11.60	11.62
I Class distributing (A) UK reporting fund share GBP hedged	GBP	7.41	9.63	9.85
I Class distributing (M) share	USD	8.68	11.18	11.39
I Class distributing (Q) share EUR hedged	EUR	6.93	9.07	9.34
I Class non-distributing share	USD	11.09	13.78	13.52
I Class non-distributing share EUR hedged	EUR	9.23	11.65	11.54
I Class non-distributing share SGD hedged	SGD	9.13	11.37	11.17
I Class non-distributing UK reporting fund share CHF hedged	CHF	8.89	11.23	11.16
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	7.62	9.92	-
SR Class distributing (M) UK reporting fund share	GBP	6.64	7.20	-
SR Class non-distributing UK reporting fund share	GBP	6.98	7.31	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	7.94	10.03	-
X Class distributing (M) share	USD	8.34	10.72	10.93
X Class non-distributing share	USD	9.61	11.89	11.61
X Class non-distributing share EUR hedged	EUR	8.97	11.28	11.11

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
China Bond Fund				
Total net assets	CNH	38,725,399,779	60,649,931,844	12,078,368,334
Net asset value per:				
A Class distributing (M) share	CNH	66.63	74.00	73.66
A Class distributing (S) (M) (G) share	CNH	91.84	103.74	105.48
A Class distributing (S) (M) (G) share AUD hedged	AUD	8.34	9.69	10.13
A Class distributing (S) (M) (G) share EUR hedged	EUR	7.87	9.24	9.72
A Class distributing (S) (M) (G) share HKD hedged	HKD	83.14	96.68	100.84
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.48	9.81	10.23
A Class distributing (S) (M) (G) share USD hedged	USD	8.51	9.85	10.27
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	CAD	8.31	9.62	10.05
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	8.25	9.57	9.99
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	NZD	8.34	9.62	10.03
A Class non-distributing share	CNH	99.95	107.01	102.91
A Class non-distributing share JPY hedged	JPY	911	1,007	-
A Class non-distributing UK reporting fund share USD hedged	USD	9.79	10.73	10.59
AI Class non-distributing share	CNH	79.79	85.42	82.11
AI Class non-distributing share EUR hedged	EUR	9.64	10.70	10.65
C Class non-distributing share	CNH	87.41	94.79	92.30
D Class distributing (A) UK reporting fund share GBP hedged	GBP	8.58	9.80	10.05
D Class distributing (M) share	CNH	66.92	74.33	73.98
D Class distributing (S) (M) (G) share	CNH	88.65	99.46	-
D Class distributing (S) (M) (G) share SGD hedged	SGD	8.66	9.96	-
D Class distributing (S) (M) (G) share USD hedged	USD	8.42	9.72	-
D Class non-distributing share	CNH	100.73	107.47	102.99
D Class non-distributing UK reporting fund share EUR hedged	EUR	9.36	10.36	10.28
D Class non-distributing UK reporting fund share USD hedged	USD	9.65	10.54	10.37
E Class distributing (Q) share	CNH	75.02	83.41	83.08
E Class distributing (Q) share EUR hedged	EUR	8.49	9.79	10.10
E Class distributing (R) (M) (G) share EUR hedged	EUR	8.69	9.85	-
E Class non-distributing share	CNH	122.72	132.09	127.66
E Class non-distributing share EUR hedged	EUR	9.80	10.94	10.94
I Class distributing (A) UK reporting fund share GBP hedged	GBP	8.58	9.80	10.05
I Class distributing (M) share	CNH	64.64	71.80	71.46
I Class distributing (Q) share EUR hedged	EUR	8.58	9.91	-
I Class distributing (S) (M) (G) share	CNH	92.25	103.71	104.76
I Class distributing (S) (M) (G) share SGD hedged	SGD	8.68	9.96	-
I Class distributing (S) (M) (G) share USD hedged	USD	8.89	10.24	10.59
I Class non-distributing share	CNH	126.88	135.17	129.36
I Class non-distributing UK reporting fund share EUR hedged	EUR	9.39	10.38	10.29
I Class non-distributing UK reporting fund share USD hedged	USD	9.69	10.56	10.38
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	8.74	9.99	-
SR Class distributing (M) UK reporting fund share	GBP	7.41	7.41	-
SR Class distributing (S) (M) (G) UK reporting fund share	GBP	11.54	-	-
SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	EUR	8.95	-	-
SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	90.15	-	-
SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	9.06	-	-
SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	USD	9.06	-	-
SR Class non-distributing UK reporting fund share	GBP	12.00	11.51	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.14	10.11	-
SR Class non-distributing UK reporting fund share USD hedged	USD	9.30	10.14	-
X Class distributing (M) share	CNH	65.95	-	-
X Class non-distributing share	CNH	80.03	84.91	80.94
X Class non-distributing share USD hedged	USD	9.99	10.85	10.61

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
China Flexible Equity Fund				
Total net assets	USD	22,576,970	31,646,134	20,423,495
Net asset value per:				
A Class non-distributing share	USD	7.91	12.07	11.65
A Class non-distributing share EUR hedged	EUR	6.96	10.91	10.65
AI Class non-distributing share EUR hedged	EUR	7.76	12.16	11.88
D Class non-distributing share	USD	8.19	12.41	11.89
D Class non-distributing share EUR hedged	EUR	7.90	12.28	11.90
E Class distributing (Q) share EUR hedged	EUR	6.49	10.22	10.03
E Class non-distributing share	USD	9.10	13.96	13.54
E Class non-distributing share EUR hedged	EUR	6.80	10.71	10.51
I Class non-distributing share	USD	8.32	12.56	12.00
I Class non-distributing share EUR hedged	EUR	7.95	12.32	11.91
X Class non-distributing share	USD	8.62	12.92	12.25
Z Class non-distributing share	USD	8.30	12.54	11.98
China Fund				
Total net assets	USD	1,153,645,347	1,615,607,258	1,180,725,718
Net asset value per:				
A Class distributing (A) UK reporting fund share GBP hedged	GBP	14.34	21.90	20.18
A Class non-distributing share	USD	17.56	26.44	24.23
A Class non-distributing share AUD hedged	AUD	13.84	21.13	19.47
A Class non-distributing share CNH hedged	CNH	120.21	178.61	160.76
A Class non-distributing share EUR hedged	EUR	13.92	21.54	19.96
A Class non-distributing share HKD	HKD	18.02	26.92	24.58
A Class non-distributing share SGD hedged	SGD	15.29	23.19	21.34
AI Class non-distributing share EUR hedged	EUR	8.27	12.79	11.85
C Class non-distributing share	USD	14.67	22.36	20.75
D Class distributing (A) UK reporting fund share GBP hedged	GBP	14.60	22.23	20.33
D Class non-distributing share	USD	19.35	28.91	26.30
D Class non-distributing share EUR hedged	EUR	15.00	23.03	21.19
D Class non-distributing share HKD	HKD	151.47	224.49	203.48
D Class non-distributing share SGD hedged	SGD	16.47	24.80	22.65
D Class non-distributing UK reporting fund share GBP hedged	GBP	10.66	16.16	14.78
E Class non-distributing share EUR hedged	EUR	13.01	20.22	18.84
I Class non-distributing share	USD	19.96	29.74	26.98
I Class non-distributing share EUR hedged	EUR	8.46	12.95	11.88
X Class non-distributing share	USD	19.66	29.08	26.19
China Impact Fund⁽²⁾				
Total net assets	USD	30,463,840	18,565,831	13,645,852
Net asset value per:				
A Class non-distributing share	USD	11.35	14.76	13.34
AI Class non-distributing share EUR hedged	EUR	9.47	12.62	11.56
D Class non-distributing share	USD	11.58	14.96	13.42
D Class non-distributing share EUR hedged	EUR	9.62	12.73	11.57
E Class non-distributing share EUR hedged	EUR	9.37	12.55	11.55
I Class non-distributing share	USD	11.66	15.03	13.45
I Class non-distributing share EUR hedged	EUR	9.68	12.77	11.57
X Class non-distributing share	USD	11.92	15.24	13.54
China Innovation Fund⁽¹⁾				
Total net assets	USD	20,651,662	-	-
Net asset value per:				
A Class non-distributing share	USD	10.18	-	-
A Class non-distributing share CNH hedged	CNH	101.64	-	-
D Class non-distributing UK reporting fund share	GBP	8.79	-	-
D Class non-distributing UK reporting fund share CNH hedged	CNH	101.89	-	-
E Class non-distributing share	USD	10.56	-	-
I Class non-distributing UK reporting fund share	GBP	8.80	-	-
X Class non-distributing UK reporting fund share	GBP	8.81	-	-

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(1) Fund launched during the year, see Note 1, for further details.

(2) Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Circular Economy Fund				
Total net assets	USD	1,796,330,423	2,309,316,574	870,387,241
Net asset value per:				
A Class distributing (A) UK reporting fund share	GBP	6.47	7.61	-
A Class non-distributing share	USD	11.19	15.62	11.48*
A Class non-distributing share AUD hedged	AUD	8.15	11.61	-
A Class non-distributing share CAD hedged	CAD	8.22	11.61	-
A Class non-distributing share CNH hedged	CNH	85.07	117.44	-
A Class non-distributing share EUR hedged	EUR	8.05	11.57	-
A Class non-distributing share GBP hedged	GBP	8.18	11.61	-
A Class non-distributing share HKD hedged	HKD	82.64	116.16	-
A Class non-distributing share NZD hedged	NZD	8.20	11.62	-
A Class non-distributing share SGD hedged	SGD	10.23	14.43	10.61*
AI Class non-distributing share	USD	12.08	16.86	12.39*
D Class non-distributing share	USD	11.45	15.86	11.56*
D Class non-distributing UK reporting fund share GBP hedged	GBP	10.57	14.89	10.90*
E Class non-distributing share	USD	11.02	15.47	11.42*
I Class distributing (A) UK reporting fund share	GBP	9.92	11.62	-
I Class non-distributing share	USD	11.55	15.95	11.59*
I Class non-distributing share JPY hedged	JPY	1,181	1,653	1,207*
SR Class distributing (A) UK reporting fund share	GBP	7.17	8.39	-
SR Class non-distributing UK reporting fund share	GBP	7.23	8.42	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	8.12	11.56	-
X Class non-distributing share	USD	11.78	16.16	11.66*
Z Class non-distributing share	USD	11.56	15.96	11.60*
Climate Action Equity Fund⁽¹⁾				
Total net assets	USD	4,083,788	-	-
Net asset value per:				
A Class non-distributing share	USD	8.01	-	-
AI Class non-distributing share	USD	9.05	-	-
C Class non-distributing share	USD	9.91	-	-
D Class non-distributing share	USD	8.05	-	-
E Class non-distributing share	USD	9.02	-	-
I Class non-distributing share	USD	8.07	-	-
X Class non-distributing share	USD	8.11	-	-
Climate Action Multi-Asset Fund⁽¹⁾				
Total net assets	EUR	47,930,052	-	-
Net asset value per:				
A Class distributing (R) (M) (G) share USD hedged	USD	9.45	-	-
A Class non-distributing share	EUR	9.47	-	-
AI Class non-distributing share	EUR	9.48	-	-
C Class non-distributing share	EUR	9.39	-	-
D Class non-distributing share	EUR	9.52	-	-
E Class non-distributing share	EUR	9.44	-	-
I Class non-distributing share	EUR	9.53	-	-
X Class non-distributing share	EUR	9.58	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

* Dilution adjustment included, see Note 2(g), for further details.

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Continental European Flexible Fund				
Total net assets	EUR	5,070,548,567	8,815,637,037	4,575,113,056
Net asset value per:				
A Class distributing (A) share	EUR	32.83	43.94	29.86
A Class distributing (A) UK reporting fund share	GBP	28.10	37.43	26.54
A Class distributing (A) UK reporting fund share GBP hedged	GBP	31.53	41.80	28.33
A Class non-distributing share	EUR	33.59	44.94	30.54
A Class non-distributing share USD hedged	USD	18.53	24.24	16.36
A Class non-distributing UK reporting fund share	GBP	28.94	38.56	27.34
AI Class non-distributing share	EUR	13.62	18.23	12.39
C Class non-distributing share	EUR	27.34	37.05	25.49
D Class distributing (A) UK reporting fund share	GBP	28.87	38.28	26.95
D Class distributing (A) UK reporting fund share GBP hedged	GBP	32.44	42.80	28.79
D Class distributing (A) UK reporting fund share USD hedged	USD	55.32	72.02	48.23
D Class non-distributing share	EUR	37.23	49.45	33.35
D Class non-distributing share USD hedged	USD	51.96	67.46	45.18
D Class non-distributing UK reporting fund share	GBP	32.09	42.42	29.86
D Class non-distributing UK reporting fund share GBP hedged	GBP	34.17	44.96	30.24
E Class non-distributing share	EUR	30.84	41.49	28.33
I Class distributing (A) UK reporting fund share	GBP	19.42	25.76	18.09
I Class distributing (A) UK reporting fund share USD hedged	USD	19.25	25.07	16.74
I Class non-distributing share	EUR	25.68	34.02	22.89
I Class non-distributing share USD hedged	USD	18.98	24.58	16.42
I Class non-distributing UK reporting fund share	GBP	22.13	29.19	-
I Class non-distributing UK reporting fund share GBP hedged	GBP	7.65	-	-
SR Class distributing (A) UK reporting fund share	GBP	7.63	10.12	-
SR Class distributing (A) UK reporting fund share USD hedged	USD	9.08	11.83	-
SR Class non-distributing UK reporting fund share	GBP	7.67	10.13	-
SR Class non-distributing UK reporting fund share USD hedged	USD	9.13	11.84	-
X Class distributing (A) UK reporting fund share	GBP	29.03	38.55	27.02
X Class non-distributing share	EUR	41.57	54.67	36.50
Developed Markets Sustainable Equity Fund				
Total net assets	USD	10,787,561	5,466,824	-
Net asset value per:				
A Class non-distributing share	USD	8.66	10.86	-
D Class non-distributing share	USD	8.75	10.89	-
D Class non-distributing UK reporting fund share	GBP	7.54	7.90	-
E Class non-distributing share	USD	9.38	11.83	-
I Class non-distributing share	USD	8.78	10.89	-
I Class non-distributing UK reporting fund share	GBP	7.56	7.90	-
X Class non-distributing UK reporting fund share	GBP	7.62	7.91	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Dynamic High Income Fund				
Total net assets	USD	3,119,186,697	3,578,551,682	3,273,351,471
Net asset value per:				
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.47	9.55	8.65
A Class distributing (R) (M) (G) share CNH hedged	CNH	78.17	99.53	89.40
A Class distributing (R) (M) (G) share EUR hedged	EUR	8.29	10.59	9.54
A Class distributing (R) (M) (G) share NZD hedged	NZD	7.80	9.93	8.96
A Class distributing (S) (M) (G) share	USD	7.78	9.86	8.94
A Class distributing (S) (M) (G) share CAD hedged	CAD	7.66	9.77	8.89
A Class distributing (S) (M) (G) share EUR hedged	EUR	6.98	9.04	8.27
A Class distributing (S) (M) (G) share GBP hedged	GBP	7.23	9.26	8.43
A Class distributing (S) (M) (G) share HKD hedged	HKD	76.05	96.93	87.94
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.51	9.57	8.68
A Class non-distributing share	USD	10.58	12.58	10.73
A Class non-distributing share CHF hedged	CHF	9.45	11.47	9.90
A Class non-distributing share SGD hedged	SGD	10.21	12.21	10.42
AI Class distributing (Q) share EUR hedged	EUR	7.95	10.21	9.31
AI Class non-distributing share EUR hedged	EUR	9.68	11.75	10.12
D Class distributing (Q) UK reporting fund share GBP hedged	GBP	8.40	10.59	9.54
D Class distributing (S) (M) (G) share	USD	8.07	10.14	9.13
D Class non-distributing share	USD	10.96	12.93	10.94
D Class non-distributing share CHF hedged	CHF	9.77	11.77	10.08
D Class non-distributing share EUR hedged	EUR	9.99	12.03	10.28
E Class distributing (Q) share EUR hedged	EUR	7.30	9.42	8.63
E Class non-distributing share	USD	12.84	15.33	13.14
E Class non-distributing share EUR hedged	EUR	9.32	11.37	9.83
I Class distributing (S) (M) (G) share	USD	8.32	10.44	9.37
I Class non-distributing share	USD	11.15	13.13	11.09
I Class non-distributing share BRL hedged	USD	8.54	9.36	7.35
I Class non-distributing share EUR hedged	EUR	10.08	12.12	10.34
X Class non-distributing share	USD	11.45	13.37	11.22
Emerging Europe Fund⁽⁴⁾				
Total net assets	EUR	161,213,607	758,920,271	523,130,205
Net asset value per:				
A Class distributing (A) share	EUR	28.66	119.50	81.28
A Class distributing (A) UK reporting fund share	GBP	28.75	102.84	73.00
A Class non-distributing share	EUR	32.26	134.49	90.18
A Class non-distributing share SGD hedged	SGD	3.26	12.97	8.62
C Class non-distributing share	EUR	24.07	100.98	68.56
D Class distributing (A) UK reporting fund share	GBP	28.78	102.56	72.71
D Class non-distributing share	EUR	36.64	152.19	101.29
D Class non-distributing UK reporting fund share GBP hedged	GBP	28.97	115.38	76.68
E Class non-distributing share	EUR	28.73	120.09	80.93
I Class non-distributing share	EUR	3.14	13.02	8.64
X Class distributing (A) UK reporting fund share	GBP	28.92	102.37	72.42
X Class non-distributing share	EUR	4.00	16.53	10.87

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

⁽⁴⁾ Fund suspended, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Emerging Markets Bond Fund				
Total net assets	USD	912,526,191	1,564,148,104	1,716,298,656
Net asset value per:				
A Class distributing (A) share	USD	10.57	14.06	13.65
A Class distributing (D) share	USD	7.55	9.97	9.69
A Class distributing (M) share	USD	7.79	10.30	10.01
A Class distributing (R) (M) (G) share AUD hedged	AUD	6.19	8.38	8.23
A Class distributing (R) (M) (G) share NZD hedged	NZD	6.86	9.29	9.12
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	69.54	93.97	92.03
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	78.24	105.78	103.49
A Class distributing (S) (M) (G) share	USD	6.45	8.68	8.55
A Class distributing (S) (M) (G) share CAD hedged	CAD	6.77	9.17	9.06
A Class distributing (S) (M) (G) share GBP hedged	GBP	6.46	8.76	8.68
A Class distributing (S) (M) (G) share HKD hedged	HKD	47.70	64.63	63.71
A Class non-distributing share	USD	15.99	20.37	19.17
A Class non-distributing share EUR hedged	EUR	13.42	17.46	16.59
A Class non-distributing share GBP hedged	GBP	9.73	12.49	11.80
AI Class distributing (Q) share EUR hedged	EUR	7.26	9.80	9.59
AI Class non-distributing share EUR hedged	EUR	8.14	10.59	10.06
C Class distributing (D) share	USD	7.55	9.97	9.69
C Class non-distributing share	USD	12.78	16.49	15.71
D Class distributing (M) share	USD	7.81	10.32	10.03
D Class non-distributing share	USD	17.50	22.16	20.72
D Class non-distributing share EUR hedged	EUR	14.23	18.40	17.38
D Class non-distributing UK reporting fund share	GBP	15.08	16.08	15.56
E Class distributing (Q) share EUR hedged	EUR	6.78	9.15	8.95
E Class non-distributing share	USD	14.66	18.77	17.74
E Class non-distributing share EUR hedged	EUR	8.64	11.30	10.79
I Class distributing (A) share	USD	7.62	10.13	9.84
I Class distributing (A) UK reporting fund share EUR hedged	EUR	7.36	10.01	9.82
I Class distributing (A) UK reporting fund share GBP hedged	GBP	7.51	10.09	9.83
I Class distributing (Q) share EUR hedged	EUR	6.97	9.41	9.21
I Class non-distributing share	USD	15.84	20.03	18.70
I Class non-distributing share EUR hedged	EUR	9.69	12.51	11.80
I Class non-distributing UK reporting fund share CHF hedged	CHF	8.12	10.45	9.88
I Class non-distributing UK reporting fund share GBP hedged	GBP	8.63	10.99	10.31
X Class distributing (Q) share CHF hedged	CHF	7.59	10.22	10.03
X Class distributing (Q) share EUR hedged	EUR	6.72	9.07	8.87
X Class non-distributing share	USD	19.51	24.51	22.74
X Class non-distributing share EUR hedged	EUR	16.23	20.81	19.50
Emerging Markets Corporate Bond Fund				
Total net assets	USD	808,537,589	1,148,076,472	528,637,403
Net asset value per:				
A Class non-distributing share	USD	12.10	14.38	13.68
A Class non-distributing share EUR hedged	EUR	10.46	12.66	12.15
AI Class non-distributing share	USD	11.34	13.48	12.82
D Class distributing (M) UK reporting fund share GBP hedged	GBP	8.73	10.77	10.55
D Class non-distributing share	USD	13.02	15.36	14.51
D Class non-distributing share EUR hedged	EUR	9.42	11.32	10.78
E Class distributing (Q) share EUR hedged	EUR	8.02	10.00	9.85
E Class non-distributing share	USD	15.40	18.38	17.58
E Class non-distributing share EUR hedged	EUR	9.94	12.09	11.66
I Class distributing (A) share EUR hedged	EUR	7.86	9.85	-
I Class distributing (M) UK reporting fund share GBP hedged	GBP	8.73	10.77	10.55
I Class distributing (Q) share EUR hedged	EUR	8.18	10.20	-
I Class non-distributing share	USD	13.18	15.52	14.64
I Class non-distributing share CHF hedged	CHF	10.34	-	-
I Class non-distributing share EUR hedged	EUR	11.59	13.90	13.23
SR Class distributing (M) UK reporting fund share GBP hedged	GBP	8.23	10.16	-
SR Class non-distributing UK reporting fund share	GBP	7.53	7.47	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	8.56	10.26	-
X Class non-distributing share	USD	14.16	16.56	15.50
X Class non-distributing share JPY hedged	JPY	932	1,103	1,038

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Emerging Markets Equity Income Fund				
Total net assets	USD	314,381,909	507,438,453	503,592,595
Net asset value per:				
A Class distributing (Q) (G) share	USD	10.30	14.47	11.88
A Class distributing (R) (M) (G) share AUD hedged	AUD	10.35	14.78	12.10
A Class distributing (R) (M) (G) share CNH hedged	CNH	110.01	155.92	125.84
A Class distributing (R) (M) (G) share NZD hedged	NZD	10.51	14.94	12.23
A Class distributing (S) (M) (G) share	USD	11.08	15.62	12.76
A Class distributing (S) (M) (G) share CAD hedged	CAD	10.32	14.70	12.06
A Class distributing (S) (M) (G) share EUR hedged	EUR	9.22	13.39	11.07
A Class distributing (S) (M) (G) share GBP hedged	GBP	9.89	14.15	11.65
A Class distributing (S) (M) (G) share HKD hedged	HKD	83.05	117.94	96.37
A Class distributing (S) (M) (G) share SGD hedged	SGD	10.31	14.68	12.03
A Class non-distributing share	USD	14.75	20.06	15.94
A Class non-distributing share EUR hedged	EUR	8.82	12.33	9.93
AI Class distributing (Q) (G) share EUR hedged	EUR	7.90	11.43	9.50
AI Class non-distributing share	USD	10.73	14.60	11.61
D Class distributing (Q) (G) UK reporting fund share	GBP	9.65	11.34	9.56
D Class non-distributing share	USD	16.00	21.59	-
D Class non-distributing share EUR hedged	EUR	9.00	12.49	9.98
D Class non-distributing UK reporting fund share	GBP	13.77	15.66	12.79
E Class distributing (Q) (G) share EUR hedged	EUR	8.10	11.77	9.83
E Class non-distributing share EUR hedged	EUR	11.55	16.23	13.12
I Class non-distributing share	USD	10.69	14.40	11.34
I Class non-distributing share CHF hedged	CHF	10.42	14.29	11.42
X Class distributing (S) (M) (G) share	USD	10.78	14.92	11.95
X Class non-distributing share	USD	15.51	20.73	16.19
Emerging Markets Fund				
Total net assets	USD	2,246,518,528	3,077,007,312	1,311,439,485
Net asset value per:				
A Class distributing (A) share	USD	9.17	13.36	10.79
A Class non-distributing share	USD	35.65	51.62	41.68
A Class non-distributing share EUR hedged	EUR	8.41	12.53	10.25
AI Class non-distributing share	USD	11.19	16.21	13.09
C Class non-distributing share	USD	26.78	39.27	32.10
D Class non-distributing share	USD	40.34	57.97	46.46
D Class non-distributing share EUR hedged	EUR	8.57	12.67	10.28
E Class non-distributing share	USD	31.69	46.12	37.43
I Class distributing (A) share	USD	10.32	-	-
I Class distributing (Q) UK reporting fund share	GBP	9.13	11.16	9.31
I Class non-distributing share	USD	14.06	20.15	16.11
SI Class non-distributing share	USD	7.28	-	-
X Class non-distributing share	USD	14.96	21.27	16.88
Emerging Markets Impact Bond Fund				
Total net assets	USD	84,171,455	28,477,453	-
Net asset value per:				
A Class non-distributing share	USD	8.61	10.06	-
D Class non-distributing UK reporting fund share	GBP	7.46	7.31	-
D Class non-distributing UK reporting fund share EUR hedged	EUR	8.50	10.06	-
E Class non-distributing share EUR hedged	EUR	8.37	-	-
I Class non-distributing UK reporting fund share	GBP	7.47	7.31	-
I Class non-distributing UK reporting fund share EUR hedged	EUR	8.52	10.07	-
X Class distributing (S) (M) (G) share	USD	9.78	-	-
X Class non-distributing share EUR hedged	EUR	10.16	-	-
X Class non-distributing UK reporting fund share	GBP	7.50	7.31	-
Z Class non-distributing UK reporting fund share	GBP	7.47	7.31	-

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Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Emerging Markets Local Currency Bond Fund				
Total net assets	USD	1,417,858,380	2,355,309,356	2,413,459,233
Net asset value per:				
A Class distributing (A) share	USD	11.48	14.53	14.54
A Class distributing (D) share	USD	2.90	3.65	3.65
A Class distributing (M) share	USD	2.91	3.67	3.67
A Class distributing (M) share AUD hedged	AUD	4.70	5.98	6.01
A Class distributing (R) (M) (G) share AUD hedged	AUD	4.88	6.30	6.38
A Class distributing (R) (M) (G) share NZD hedged	NZD	6.12	7.86	7.94
A Class distributing (S) (M) (G) share	USD	6.10	7.85	7.99
A Class distributing (S) (M) (G) share CAD hedged	CAD	5.94	7.67	7.84
A Class distributing (S) (M) (G) share GBP hedged	GBP	5.53	7.18	7.36
A Class distributing (S) (M) (G) share HKD hedged	HKD	60.23	77.97	79.53
A Class distributing (S) (M) (G) share SGD hedged	SGD	5.48	7.09	7.24
A Class non-distributing share	USD	20.60	24.77	23.74
A Class non-distributing share CHF hedged	CHF	6.03	7.38	7.18
A Class non-distributing share EUR hedged	EUR	6.17	7.58	7.35
A Class non-distributing share PLN hedged	PLN	8.36	9.96	9.63
A Class non-distributing share SEK hedged	SEK	73.31	90.23	87.37
A Class non-distributing share SGD hedged	SGD	7.07	8.54	8.20
AI Class distributing (Q) share	USD	8.66	10.93	10.91
AI Class non-distributing share	USD	9.96	11.98	11.48
C Class distributing (D) share	USD	2.89	3.65	3.65
C Class non-distributing share	USD	16.96	20.64	20.04
D Class distributing (A) share	USD	11.49	14.55	14.56
D Class distributing (M) share	USD	12.04	15.17	15.17
D Class distributing (M) share AUD hedged	AUD	4.70	5.98	6.01
D Class distributing (M) UK reporting fund share GBP hedged	GBP	4.96	6.31	6.34
D Class distributing (Q) UK reporting fund share	GBP	7.39	7.85	8.11
D Class non-distributing share	USD	22.19	26.54	25.31
D Class non-distributing share CHF hedged	CHF	7.31	8.92	8.63
D Class non-distributing share EUR hedged	EUR	6.39	7.81	7.54
D Class non-distributing share PLN hedged	PLN	8.79	10.41	10.02
D Class non-distributing share SGD hedged	SGD	7.44	8.94	8.55
D Class non-distributing UK reporting fund share GBP hedged	GBP	12.21	14.74	14.13
E Class distributing (Q) share EUR hedged	EUR	4.62	5.96	6.02
E Class non-distributing share	USD	19.06	23.03	22.18
E Class non-distributing share EUR hedged	EUR	5.80	7.16	6.98
I Class distributing (M) UK reporting fund share GBP hedged	GBP	4.95	6.34	6.37
I Class distributing (Q) share	USD	7.23	9.13	9.11
I Class non-distributing share	USD	22.31	26.64	25.38
I Class non-distributing share EUR hedged	EUR	6.62	8.08	7.78
S Class distributing (M) UK reporting fund share GBP hedged	GBP	7.52	9.57	9.62
SR Class distributing (M) UK reporting fund share	GBP	6.83	7.25	-
SR Class distributing (M) UK reporting fund share GBP hedged	GBP	7.84	9.97	-
SR Class non-distributing UK reporting fund share	GBP	7.33	7.38	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	8.29	10.13	-
X Class distributing (Q) share GBP hedged	GBP	7.27	9.27	9.30
X Class non-distributing share	USD	6.38	7.58	7.18
X Class non-distributing share GBP hedged	GBP	8.60	10.32	9.83
Emerging Markets Sustainable Equity Fund				
Total net assets	USD	53,883,168	4,894,212	-
Net asset value per:				
A Class non-distributing share	USD	6.95*	9.74	-
D Class non-distributing share	USD	7.01*	9.75	-
D Class non-distributing UK reporting fund share	GBP	6.05*	7.07	-
E Class non-distributing share	USD	8.39*	11.81	-
I Class non-distributing UK reporting fund share	GBP	6.06*	7.08	-
X Class non-distributing share	USD	7.09*	-	-
X Class non-distributing share NZD hedged	NZD	9.36*	-	-
X Class non-distributing UK reporting fund share	GBP	6.12*	7.09	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

* Dilution adjustment included, see Note 2(g), for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
ESG Flex Choice Cautious Fund⁽¹⁾				
Total net assets	USD	11,971,283	-	-
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	9.10	-	-
A Class distributing (S) (M) (G) share AUD hedged	AUD	9.45	-	-
A Class distributing (S) (M) (G) share CAD hedged	CAD	9.76	-	-
A Class distributing (S) (M) (G) share CNH hedged	CNH	95.25	-	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	9.75	-	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	90.49	-	-
A Class distributing (T) share	USD	8.86	-	-
A Class distributing (T) share AUD hedged	AUD	9.08	-	-
A Class distributing (T) share CAD hedged	CAD	9.79	-	-
A Class distributing (T) share CNH hedged	CNH	91.54	-	-
A Class distributing (T) share GBP hedged	GBP	9.79	-	-
A Class distributing (T) share HKD hedged	HKD	88.15	-	-
A Class non-distributing share	USD	8.92	-	-
A Class non-distributing share AUD hedged	AUD	9.41	-	-
A Class non-distributing share CAD hedged	CAD	9.77	-	-
A Class non-distributing share CNH hedged	CNH	94.80	-	-
A Class non-distributing share GBP hedged	GBP	9.76	-	-
A Class non-distributing share HKD hedged	HKD	90.01	-	-
D Class non-distributing share	USD	8.96	-	-
I Class non-distributing share	USD	8.96	-	-
X Class non-distributing share	USD	8.99	-	-
ESG Flex Choice Growth Fund⁽¹⁾				
Total net assets	USD	14,275,652	-	-
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	8.96	-	-
A Class distributing (S) (M) (G) share AUD hedged	AUD	9.34	-	-
A Class distributing (S) (M) (G) share CAD hedged	CAD	9.62	-	-
A Class distributing (S) (M) (G) share CNH hedged	CNH	94.39	-	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	9.73	-	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	89.22	-	-
A Class distributing (T) share	USD	8.36	-	-
A Class distributing (T) share AUD hedged	AUD	8.79	-	-
A Class distributing (T) share CAD hedged	CAD	9.70	-	-
A Class distributing (T) share CNH hedged	CNH	88.99	-	-
A Class distributing (T) share GBP hedged	GBP	9.69	-	-
A Class distributing (T) share HKD hedged	HKD	83.18	-	-
A Class non-distributing share	USD	8.60	-	-
A Class non-distributing share AUD hedged	AUD	9.29	-	-
A Class non-distributing share CAD hedged	CAD	9.63	-	-
A Class non-distributing share CNH hedged	CNH	93.95	-	-
A Class non-distributing share GBP hedged	GBP	9.61	-	-
A Class non-distributing share HKD hedged	HKD	85.85	-	-
D Class non-distributing share	USD	8.63	-	-
I Class non-distributing share	USD	8.64	-	-
X Class non-distributing share	USD	8.66	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
ESG Flex Choice Moderate Fund⁽¹⁾				
Total net assets	USD	13,979,090	-	-
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	9.02	-	-
A Class distributing (S) (M) (G) share AUD hedged	AUD	9.39	-	-
A Class distributing (S) (M) (G) share CAD hedged	CAD	9.66	-	-
A Class distributing (S) (M) (G) share CNH hedged	CNH	94.80	-	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	9.75	-	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	89.79	-	-
A Class distributing (T) share	USD	8.52	-	-
A Class distributing (T) share AUD hedged	AUD	8.90	-	-
A Class distributing (T) share CAD hedged	CAD	9.73	-	-
A Class distributing (T) share CNH hedged	CNH	89.95	-	-
A Class distributing (T) share GBP hedged	GBP	9.72	-	-
A Class distributing (T) share HKD hedged	HKD	84.93	-	-
A Class non-distributing share	USD	8.72	-	-
A Class non-distributing share AUD hedged	AUD	9.35	-	-
A Class non-distributing share CAD hedged	CAD	9.67	-	-
A Class non-distributing share CNH hedged	CNH	94.34	-	-
A Class non-distributing share GBP hedged	GBP	9.66	-	-
A Class non-distributing share HKD hedged	HKD	87.36	-	-
D Class non-distributing share	USD	8.75	-	-
I Class non-distributing share	USD	8.76	-	-
X Class non-distributing share	USD	8.78	-	-
ESG Global Conservative Income Fund				
Total net assets	EUR	644,684,234	648,012,670	499,639,963
Net asset value per:				
A Class distributing (A) (G) share	EUR	8.74	10.04	9.72
A Class distributing (Y) (Q) (G) share	EUR	8.88	10.18	9.85
A Class non-distributing share	EUR	10.12	11.19	10.46
AI Class distributing (Q) (G) share	EUR	8.95	10.25	9.92
AI Class non-distributing share	EUR	10.04	11.10	10.38
D Class distributing (A) (G) share	EUR	8.92	10.20	9.82
D Class distributing (Y) (Q) (G) share	EUR	9.04	10.31	9.92
D Class non-distributing share	EUR	10.34	11.37	10.58
E Class distributing (Q) (G) share	EUR	8.64	9.94	9.66
E Class distributing (S) (M) (G) share	EUR	9.03	10.35	9.99
E Class distributing (Y) (Q) (G) share	EUR	8.72	10.04	9.76
E Class non-distributing share	EUR	9.94	11.04	10.38
I Class distributing (Y) (Q) (G) share	EUR	9.12	10.36	9.95
I Class non-distributing share	EUR	10.45	11.47	10.65
X Class non-distributing share	EUR	10.64	11.62	10.74
ESG Global Multi-Asset Income Fund⁽¹⁾				
Total net assets	USD	158,055,424	-	-
Net asset value per:				
A Class distributing (M) (G) share	USD	9.94	-	-
A Class distributing (S) (M) (G) share	USD	8.91	-	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	8.78	-	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	88.65	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.89	-	-
A Class non-distributing share	USD	9.15	-	-
D Class non-distributing share	USD	9.20	-	-
E Class distributing (Q) (G) share EUR hedged	EUR	8.83	-	-
E Class non-distributing share EUR hedged	EUR	9.00	-	-
X Class distributing (Q) (G) share GBP hedged	GBP	9.03	-	-
X Class non-distributing share	USD	9.25	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
ESG Multi-Asset Fund				
Total net assets	EUR	6,719,550,491	3,576,244,828	1,116,352,944
Net asset value per:				
A Class distributing (A) share	EUR	10.78	11.21	-
A Class distributing (R) (M) (G) share SGD hedged	SGD	11.26	11.77	10.46
A Class distributing (R) (M) (G) share USD hedged	USD	11.33	11.83	10.52
A Class distributing (T) share CNH hedged	CNH	95.76	-	-
A Class distributing (T) share SGD hedged	SGD	9.55	-	-
A Class distributing (T) share USD hedged	USD	9.56	-	-
A Class non-distributing share	EUR	19.02	19.79	17.31
A Class non-distributing share AUD hedged	AUD	10.88	11.26	-
A Class non-distributing share SGD hedged	SGD	12.01	12.34	10.73
A Class non-distributing share USD hedged	USD	50.38	51.70	44.93
A Class non-distributing share ZAR hedged	ZAR	118.36	116.47	-
AI Class non-distributing share	EUR	12.32	12.81	11.21
C Class non-distributing share	EUR	15.51	16.34	14.47
C Class non-distributing share USD hedged	USD	37.57	39.04	34.36
D Class non-distributing share	EUR	20.76	21.48	18.69
D Class non-distributing share USD hedged	USD	53.83	54.94	47.49
E Class non-distributing share	EUR	16.93	17.70	15.56
E Class non-distributing share USD hedged	USD	44.80	46.21	40.36
I Class non-distributing share	EUR	13.21	13.64	11.84
I Class non-distributing share BRL hedged	EUR	14.72	11.76	-
I Class non-distributing share USD hedged	USD	10.17	10.36	-
Euro Bond Fund				
Total net assets	EUR	3,192,055,061	4,309,425,814	5,127,226,706
Net asset value per:				
A Class distributing (A) share	EUR	23.68	27.97	27.85
A Class distributing (A) UK reporting fund share	GBP	20.48	24.08	25.02
A Class distributing (D) share	EUR	17.68	20.88	20.79
A Class distributing (M) share	EUR	17.67	20.87	20.78
A Class non-distributing share	EUR	26.15	30.89	30.75
A Class non-distributing share JPY hedged	JPY	916	1,083	1,075
A Class non-distributing share PLN hedged	PLN	100.84	114.65	113.62
A Class non-distributing share USD hedged	USD	12.33	14.38	14.22
AI Class non-distributing share	EUR	8.92	10.54	10.49
C Class non-distributing share	EUR	19.35	23.14	23.33
D Class distributing (A) share	EUR	10.52	12.42	12.34
D Class distributing (A) UK reporting fund share	GBP	20.60	24.22	25.10
D Class distributing (A) UK reporting fund share GBP hedged	GBP	9.80	11.45	11.31
D Class distributing (M) share	EUR	17.76	20.97	20.83
D Class non-distributing share	EUR	27.61	32.50	32.24
D Class non-distributing share CHF hedged	CHF	10.55	12.47	12.41
D Class non-distributing share USD hedged	USD	12.77	14.83	14.61
E Class distributing (Q) share	EUR	21.69	25.75	25.77
E Class non-distributing share	EUR	23.24	27.59	27.61
I Class distributing (A) UK reporting fund share	GBP	7.79	9.16	9.50
I Class distributing (A) UK reporting fund share GBP hedged	GBP	9.82	11.47	11.33
I Class distributing (A) UK reporting fund share USD hedged	USD	9.78	11.41	11.25
I Class non-distributing share	EUR	13.30	15.63	15.48
I Class non-distributing share CHF hedged	CHF	9.41	11.11	11.04
I Class non-distributing share JPY hedged	JPY	939	1,105	1,092
I Class non-distributing share USD hedged	USD	10.88	12.62	12.42
S Class distributing (A) share	EUR	9.08	10.72	10.65
SR Class non-distributing UK reporting fund share	GBP	7.37	8.63	-
SR Class non-distributing UK reporting fund share USD hedged	USD	8.68	10.08	-
X Class non-distributing share	EUR	30.06	35.18	34.72

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Euro Corporate Bond Fund				
Total net assets	EUR	2,555,209,490	3,289,055,637	3,483,533,784
Net asset value per:				
A Class distributing (D) share	EUR	12.29	14.40	14.09
A Class distributing (M) share	EUR	12.07	14.14	13.83
A Class non-distributing share	EUR	15.27	17.84	17.42
A Class non-distributing share CHF hedged	CHF	9.15	10.73	10.51
A Class non-distributing share GBP hedged	GBP	9.85	11.39	11.07
A Class non-distributing share SEK hedged	SEK	93.41	108.90	106.11
A Class non-distributing share USD hedged	USD	10.55	12.15	11.78
AI Class non-distributing share	EUR	9.06	10.59	10.34
C Class non-distributing share	EUR	12.02	14.22	14.06
D Class distributing (M) share	EUR	12.07	14.15	13.84
D Class non-distributing share	EUR	16.15	18.79	18.27
D Class non-distributing share CHF hedged	CHF	9.39	10.96	10.70
D Class non-distributing share GBP hedged	GBP	10.08	11.61	11.23
D Class non-distributing share USD hedged	USD	10.79	12.39	11.96
E Class distributing (Q) share	EUR	12.79	15.01	14.74
E Class non-distributing share	EUR	13.87	16.29	15.99
I Class distributing (Q) share	EUR	9.21	10.78	10.55
I Class non-distributing share	EUR	10.22	11.87	11.53
I Class non-distributing share CHF hedged	CHF	9.49	11.06	10.78
I Class non-distributing share GBP hedged	GBP	10.18	11.71	11.31
I Class non-distributing share JPY hedged	JPY	926	1,075	1,041
X Class distributing (Q) share	EUR	9.09	10.64	10.40
X Class non-distributing share	EUR	17.45	20.19	19.53
Euro Reserve Fund				
Total net assets	EUR	121,337,594	97,877,530	120,404,066
Net asset value per:				
A Class non-distributing share	EUR	71.34	71.83	72.32
C Class non-distributing share	EUR	68.26	68.72	69.19
D Class non-distributing share	EUR	71.82	72.31	72.80
E Class non-distributing share	EUR	67.52	68.15	68.79
X Class non-distributing share	EUR	9.70	9.76	9.82

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Euro Short Duration Bond Fund				
Total net assets	EUR	5,402,466,533	8,327,818,672	9,428,076,631
Net asset value per:				
A Class distributing (A) UK reporting fund share	GBP	12.06	12.69	13.28
A Class distributing (A) UK reporting fund share GBP hedged	GBP	10.69	11.18	11.16
A Class distributing (A) UK reporting fund share USD hedged	USD	11.33	11.83	11.77
A Class distributing (D) share	EUR	11.46	12.12	12.15
A Class distributing (M) share	EUR	11.47	12.13	12.17
A Class non-distributing share	EUR	14.90	15.76	15.80
A Class non-distributing share CHF hedged	CHF	9.97	10.57	10.63
A Class non-distributing share USD hedged	USD	12.08	12.61	12.54
AI Class non-distributing share	EUR	9.43	9.97	10.00
C Class non-distributing share	EUR	11.10	11.89	12.07
D Class distributing (A) UK reporting fund share	GBP	12.24	12.84	13.39
D Class distributing (A) UK reporting fund share GBP hedged	GBP	10.89	11.36	11.29
D Class distributing (A) UK reporting fund share USD hedged	USD	11.04	11.49	11.39
D Class distributing (M) UK reporting fund share	GBP	10.03	10.53	10.98
D Class distributing (M) UK reporting fund share GBP hedged	GBP	9.93	10.36	10.30
D Class non-distributing share	EUR	15.69	16.53	16.52
D Class non-distributing share CHF hedged	CHF	10.32	10.91	10.94
D Class non-distributing share USD hedged	USD	10.86	11.30	11.21
E Class non-distributing share	EUR	13.34	14.18	14.29
I Class distributing (Q) share	EUR	15.55	16.37	16.34
I Class non-distributing share	EUR	15.70	16.53	16.50
I Class non-distributing share CHF hedged	CHF	9.45	9.98	9.99
I Class non-distributing share USD hedged	USD	10.71	11.14	11.03
SI Class non-distributing share	EUR	9.61	10.11	10.08
SI Class non-distributing share USD hedged	USD	10.14	10.52	10.41
X Class non-distributing share	EUR	16.57	17.38	17.28
Euro-Markets Fund				
Total net assets	EUR	1,301,315,661	1,888,937,995	1,497,602,023
Net asset value per:				
A Class distributing (A) share	EUR	28.85	35.32	26.47
A Class distributing (A) UK reporting fund share	GBP	26.77	32.62	25.51
A Class non-distributing share	EUR	33.36	40.78	30.56
A Class non-distributing share CHF hedged	CHF	19.98	24.38	18.32
A Class non-distributing share GBP hedged	GBP	15.55	18.85	14.09
A Class non-distributing share HKD hedged	HKD	124.73	149.75	111.42
A Class non-distributing share SGD hedged	SGD	23.83	28.71	21.38
A Class non-distributing share USD hedged	USD	17.50	20.90	15.54
AI Class non-distributing share	EUR	11.70	14.31	10.72
C Class non-distributing share	EUR	25.00	30.94	23.48
D Class distributing (A) share	EUR	29.14	35.71	26.61
D Class distributing (A) UK reporting fund share	GBP	25.13	30.65	23.83
D Class non-distributing share	EUR	37.79	45.85	34.11
D Class non-distributing share USD hedged	USD	16.31	19.34	14.27
D Class non-distributing UK reporting fund share	GBP	32.57	39.34	30.54
D Class non-distributing UK reporting fund share CHF hedged	CHF	17.82	21.57	16.09
E Class non-distributing share	EUR	29.77	36.57	27.55
I Class distributing (A) share	EUR	13.38	16.40	12.22
I Class non-distributing share	EUR	37.99	45.97	34.11
S Class distributing (A) share	EUR	10.91	13.37	9.96
S Class non-distributing share	EUR	11.43	13.84	10.28
X Class non-distributing share	EUR	41.51	49.86	36.69

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Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
European Equity Income Fund				
Total net assets	EUR	1,788,035,472	2,149,181,806	1,647,519,525
Net asset value per:				
A Class distributing (A) (G) share	EUR	14.49	16.57	13.81
A Class distributing (Q) (G) share	EUR	13.78	15.86	13.22
A Class distributing (Q) (G) share USD hedged	USD	21.09	23.81	19.71
A Class distributing (R) (M) (G) share AUD hedged	AUD	10.62	12.06	10.07
A Class distributing (R) (M) (G) share CAD hedged	CAD	8.63	9.77	8.23
A Class distributing (R) (M) (G) share CNH hedged	CNH	92.71	104.70	86.78
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.64	9.76	8.17
A Class distributing (R) (M) (G) share USD hedged	USD	9.56	10.75	8.94
A Class distributing (S) (M) (G) share	EUR	10.34	11.80	9.84
A Class distributing (S) (M) (G) share GBP hedged	GBP	13.31	15.03	12.47
A Class distributing (S) (M) (G) share HKD hedged	HKD	183.15	206.24	170.82
A Class distributing (S) (M) (G) share SGD hedged	SGD	11.50	12.94	10.71
A Class distributing (S) (M) (G) share USD hedged	USD	11.89	13.32	11.02
A Class non-distributing share	EUR	22.56	24.74	19.90
A Class non-distributing share USD hedged	USD	15.85	17.07	13.63
A Class non-distributing UK reporting fund share	GBP	19.44	21.23	17.81
AI Class distributing (Q) (G) share	EUR	10.43	12.00	10.01
AI Class non-distributing share	EUR	12.02	13.18	10.60
D Class distributing (A) (G) share	EUR	13.72	15.58	12.88
D Class distributing (A) (G) UK reporting fund share	GBP	11.83	13.36	11.53
D Class distributing (Q) (G) UK reporting fund share	GBP	11.83	13.45	11.61
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	12.76	14.44	11.92
D Class distributing (S) (M) (G) share SGD hedged	SGD	9.12	10.18	-
D Class distributing (S) (M) (G) share USD hedged	USD	10.11	11.24	9.23
D Class non-distributing share	EUR	24.44	26.60	21.23
D Class non-distributing UK reporting fund share	GBP	21.06	22.82	19.01
D Class non-distributing UK reporting fund share USD hedged	USD	14.27	15.25	12.09
E Class distributing (Q) (G) share	EUR	13.07	15.11	12.66
E Class non-distributing share	EUR	21.34	23.52	19.00
I Class distributing (A) (G) share	EUR	13.89	15.72	12.96
I Class non-distributing share	EUR	12.70	13.79	10.97
I Class non-distributing UK reporting fund share	GBP	10.94	11.83	-
SR Class distributing (A) (G) UK reporting fund share	GBP	8.08	9.12	-
SR Class non-distributing UK reporting fund share	GBP	8.58	9.29	-
X Class distributing (Q) (G) UK reporting fund share	GBP	12.94	14.56	12.44
X Class non-distributing share	EUR	16.37	17.64	13.93
European Focus Fund				
Total net assets	EUR	326,098,002	452,090,412	327,560,183
Net asset value per:				
A Class non-distributing share	EUR	29.70	38.77	27.43
A Class non-distributing share SGD hedged	SGD	23.34	30.03	21.11
A Class non-distributing share USD hedged	USD	17.27	22.05	15.49
AI Class non-distributing share	EUR	13.15	17.16	12.15
C Class non-distributing share	EUR	24.43	32.29	23.13
D Class non-distributing share	EUR	33.05	42.80	30.05
D Class non-distributing UK reporting fund share	GBP	28.47	36.72	26.90
E Class non-distributing share	EUR	27.49	36.05	25.63
I Class non-distributing share	EUR	33.49	43.27	30.30

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Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
European Fund				
Total net assets	EUR	1,220,902,141	1,866,977,485	1,109,565,626
Net asset value per:				
A Class distributing (A) share	EUR	137.36	178.61	126.21
A Class distributing (A) UK reporting fund share	GBP	118.94	153.96	113.54
A Class non-distributing share	EUR	147.74	192.10	135.74
A Class non-distributing share AUD hedged	AUD	15.93	20.62	14.50
A Class non-distributing share CAD hedged	CAD	15.48	19.87	13.99
A Class non-distributing share CNH hedged	CNH	149.33	187.39	128.92
A Class non-distributing share GBP hedged	GBP	14.70	18.96	13.35
A Class non-distributing share HKD hedged	HKD	22.63	28.94	20.31
A Class non-distributing share NZD hedged	NZD	16.62	21.45	15.09
A Class non-distributing share SGD hedged	SGD	17.51	22.44	15.76
A Class non-distributing share USD hedged	USD	23.52	29.91	20.98
C Class non-distributing share	EUR	109.71	144.46	103.36
D Class distributing (A) UK reporting fund share	GBP	121.23	156.11	114.26
D Class non-distributing share	EUR	167.39	216.02	151.51
D Class non-distributing share USD hedged	USD	22.31	28.17	19.62
D Class non-distributing UK reporting fund share	GBP	144.26	185.32	135.65
E Class non-distributing share	EUR	131.49	171.83	122.03
I Class non-distributing share	EUR	169.06	217.62	152.23
I Class non-distributing share USD hedged	USD	17.89	22.53	15.64
S Class non-distributing share	EUR	13.54	17.44	12.21
X Class non-distributing share	EUR	184.96	236.31	164.07
European High Yield Bond Fund				
Total net assets	EUR	301,180,428	363,644,142	137,981,997
Net asset value per:				
A Class non-distributing share	EUR	11.23	12.86	11.76
A Class non-distributing share CHF hedged	CHF	10.91	12.52	11.48
A Class non-distributing share SEK hedged	SEK	111.35	127.61	116.44
D Class distributing (A) share	EUR	8.86	10.54	9.94
D Class distributing (A) UK reporting fund share GBP hedged	GBP	9.26	10.91	10.25
D Class non-distributing share	EUR	11.67	13.32	12.12
E Class distributing (Q) share	EUR	8.93	10.56	9.99
E Class non-distributing share	EUR	10.85	12.49	11.48
X Class non-distributing share	EUR	12.29	13.92	12.58
Z Class non-distributing share	EUR	9.57	10.88	9.88
Z Class non-distributing share USD hedged	USD	8.93	-	-
European Special Situations Fund				
Total net assets	EUR	1,127,016,712	1,667,223,264	1,219,151,426
Net asset value per:				
A Class distributing (A) share	EUR	8.47	11.16	-
A Class non-distributing share	EUR	51.36	67.59	50.33
A Class non-distributing share AUD hedged	AUD	18.74	24.56	18.20
A Class non-distributing share CAD hedged	CAD	18.21	23.67	17.55
A Class non-distributing share CNH hedged	CNH	445.08	566.44	410.10
A Class non-distributing share GBP hedged	GBP	17.16	22.39	16.61
A Class non-distributing share HKD hedged	HKD	136.40	176.53	130.62
A Class non-distributing share USD hedged	USD	20.94	26.97	19.94
C Class non-distributing share	EUR	40.60	54.11	40.79
D Class non-distributing share	EUR	58.17	75.98	56.15
D Class non-distributing share USD hedged	USD	20.11	25.71	18.86
E Class non-distributing share	EUR	47.00	62.17	46.52
I Class distributing (A) share	EUR	10.91	14.28	10.52
I Class non-distributing share	EUR	15.74	20.50	15.11
X Class non-distributing share	EUR	15.74	20.35	14.89

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
European Sustainable Equity Fund				
Total net assets	EUR	4,831,817	5,724,517	-
Net asset value per:				
A Class non-distributing share	EUR	9.12	11.27	-
AI Class non-distributing share	EUR	8.15	10.08	-
D Class non-distributing UK reporting fund share	GBP	7.94	9.68	-
E Class non-distributing share	EUR	8.11	10.07	-
I Class non-distributing UK reporting fund share	GBP	7.95	9.69	-
X Class non-distributing UK reporting fund share	GBP	8.02	9.70	-
European Value Fund				
Total net assets	EUR	773,465,607	959,233,726	565,454,831
Net asset value per:				
A Class distributing (A) share	EUR	55.17	60.01	46.57
A Class distributing (A) UK reporting fund share	GBP	50.79	55.00	44.54
A Class non-distributing share	EUR	75.80	80.77	61.94
A Class non-distributing share AUD hedged	AUD	14.48	15.31	11.71
A Class non-distributing share CNH hedged	CNH	150.46	154.76	115.44
A Class non-distributing share HKD hedged	HKD	142.50	149.51	113.75
A Class non-distributing share USD hedged	USD	14.81	15.46	11.76
C Class non-distributing share	EUR	54.05	58.33	45.29
D Class distributing (A) UK reporting fund share	GBP	50.77	55.01	44.52
D Class non-distributing share	EUR	84.68	89.57	68.17
D Class non-distributing share USD hedged	USD	16.03	16.61	12.53
E Class non-distributing share	EUR	68.84	73.73	56.82
I Class non-distributing share	EUR	18.04	19.03	14.45
S Class distributing (A) share	EUR	10.04	10.93	8.47
X Class non-distributing share	EUR	12.31	12.89	9.71
FinTech Fund				
Total net assets	USD	415,642,180	857,029,862	120,341,823
Net asset value per:				
A Class distributing (A) UK reporting fund share	GBP	4.88	7.21	-
A Class non-distributing share	USD	11.21	19.69	13.71
A Class non-distributing share EUR hedged	EUR	10.06	18.34	12.90
A Class non-distributing share SGD hedged	SGD	10.74	19.13	13.36
AI Class non-distributing share	USD	12.32	21.62	15.06
C Class non-distributing UK reporting fund share	GBP	4.82	7.21	-
D Class non-distributing share	USD	11.58	20.18	13.94
D Class non-distributing share EUR hedged	EUR	10.40	18.79	13.11
D Class non-distributing UK reporting fund share	GBP	9.98	14.64	10.46
D Class non-distributing UK reporting fund share GBP hedged	GBP	10.65	18.97	13.20
E Class non-distributing share	USD	14.12	24.92	17.44
E Class non-distributing share EUR hedged	EUR	9.86	18.05	12.76
I Class distributing (A) UK reporting fund share	GBP	4.94	7.23	-
I Class non-distributing share	USD	11.70	20.33	14.01
I Class non-distributing share EUR hedged	EUR	11.96	21.57	15.01
X Class non-distributing share	USD	12.03	20.75	14.20
Z Class non-distributing UK reporting fund share	GBP	10.10	14.77	10.53

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Fixed Income Global Opportunities Fund				
Total net assets	USD	8,997,090,506	10,990,274,596	9,746,939,332
Net asset value per:				
A Class distributing (A) share	USD	9.65	10.43	10.20
A Class distributing (A) share EUR hedged	EUR	8.64	9.48	9.37
A Class distributing (D) share	USD	9.81	10.59	10.37
A Class distributing (M) share	USD	9.80	10.58	10.36
A Class distributing (Q) share	USD	9.82	10.60	10.38
A Class distributing (Q) share EUR hedged	EUR	6.37	6.98	6.89
A Class distributing (Q) share SGD hedged	SGD	13.97	15.10	14.78
A Class distributing (R) (M) (G) share AUD hedged	AUD	8.49	9.35	9.28
A Class distributing (R) (M) (G) share CNH hedged	CNH	89.54	98.44	96.85
A Class distributing (S) (M) (G) share	USD	11.18	12.27	12.21
A Class distributing (S) (M) (G) share HKD hedged	HKD	83.78	92.45	92.03
A Class non-distributing share	USD	14.81	15.79	15.22
A Class non-distributing share CHF hedged	CHF	9.59	10.39	10.13
A Class non-distributing share EUR hedged	EUR	9.64	10.43	10.15
A Class non-distributing share JPY hedged	JPY	1,023	1,103	1,068
A Class non-distributing share PLN hedged	PLN	16.22	16.91	16.37
A Class non-distributing share SEK hedged	SEK	99.10	106.80	103.69
A Class non-distributing share SGD hedged	SGD	21.10	22.52	21.72
A Class non-distributing UK reporting fund share GBP hedged	GBP	10.36	11.09	10.72
AI Class non-distributing share	USD	11.76	12.53	12.09
AI Class non-distributing share EUR hedged	EUR	9.83	10.63	10.35
C Class distributing (D) share	USD	9.80	10.59	10.37
C Class distributing (Q) share	USD	9.77	10.55	10.32
C Class non-distributing share	USD	12.20	13.17	12.86
D Class distributing (A) share	USD	13.06	14.11	13.82
D Class distributing (A) share CAD hedged	CAD	9.37	10.15	9.95
D Class distributing (A) share EUR hedged	EUR	8.64	9.48	9.36
D Class distributing (A) UK reporting fund share GBP hedged	GBP	4.46	4.84	4.75
D Class distributing (Q) share	USD	10.33	11.15	10.91
D Class distributing (Q) share CHF hedged	CHF	8.63	9.47	9.38
D Class distributing (Q) share EUR hedged	EUR	6.39	7.00	6.91
D Class non-distributing share	USD	15.54	16.48	15.81
D Class non-distributing share CHF hedged	CHF	10.45	11.26	10.93
D Class non-distributing share EUR hedged	EUR	10.37	11.17	10.81
D Class non-distributing share GBP hedged	GBP	11.38	12.11	11.66
D Class non-distributing share PLN hedged	PLN	17.04	17.67	17.02
D Class non-distributing share SGD hedged	SGD	22.16	23.53	22.59
E Class non-distributing share	USD	13.66	14.63	14.18
E Class non-distributing share EUR hedged	EUR	8.93	9.71	9.49
I Class distributing (M) share CAD hedged	CAD	9.27	10.03	9.84
I Class distributing (Q) share	USD	9.62	10.38	10.16
I Class distributing (Q) share EUR hedged	EUR	8.46	9.27	9.16
I Class distributing (Q) share GBP hedged	GBP	9.52	10.32	10.13
I Class distributing (Q) share JPY hedged	JPY	903	985	969
I Class non-distributing share	USD	12.41	13.15	12.59
I Class non-distributing share AUD hedged	AUD	10.49	11.17	10.73
I Class non-distributing share CAD hedged	CAD	11.46	12.15	11.66
I Class non-distributing share CHF hedged	CHF	11.19	12.04	11.67
I Class non-distributing share EUR hedged	EUR	10.74	11.55	11.16
I Class non-distributing share GBP hedged	GBP	11.52	12.25	11.77
I Class non-distributing share JPY hedged	JPY	1,084	1,160	1,117
J Class distributing (M) share	USD	9.80	10.59	10.37
S Class distributing (A) share EUR hedged	EUR	9.30	10.21	10.08
S Class distributing (Q) share	USD	9.89	10.68	10.45
S Class non-distributing share	USD	10.59	11.22	10.75
S Class non-distributing share CHF hedged	CHF	9.95	10.71	10.39
S Class non-distributing share EUR hedged	EUR	10.02	10.78	10.42
X Class distributing (M) share	USD	9.80	10.59	10.37
X Class distributing (M) share AUD hedged	AUD	10.03	10.90	10.70
X Class distributing (M) share EUR hedged	EUR	8.53	9.36	9.25
X Class distributing (Q) share EUR hedged	EUR	8.75	9.59	9.47

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
X Class distributing (Q) share GBP hedged	GBP	9.01	9.76	9.59
X Class non-distributing share	USD	12.24	12.90	12.29
X Class non-distributing share AUD hedged	AUD	12.52	13.27	12.68
X Class non-distributing share CAD hedged	CAD	11.67	12.32	11.76
X Class non-distributing share CHF hedged	CHF	11.70	12.54	12.10
X Class non-distributing share EUR hedged	EUR	11.47	12.27	11.81
X Class non-distributing share GBP hedged	GBP	11.50	12.16	11.63
X Class non-distributing share SEK hedged	SEK	10.79	11.49	11.02
Future Consumer Fund				
Total net assets	USD	11,978,939	20,285,571	-
Net asset value per:				
A Class non-distributing share	USD	5.65	10.05	-
AI Class non-distributing share	USD	6.70	11.92	-
D Class non-distributing share	USD	5.71	10.08	-
D Class non-distributing UK reporting fund share	GBP	4.92	7.31	-
E Class non-distributing share	USD	6.86	12.27	-
I Class non-distributing share	USD	5.72	-	-
I Class non-distributing UK reporting fund share	GBP	4.94	7.31	-
X Class non-distributing UK reporting fund share	GBP	4.98	7.33	-
Z Class non-distributing share	USD	5.73	10.08	-
Future Of Transport Fund				
Total net assets	USD	1,603,226,338	1,753,241,623	309,608,832
Net asset value per:				
A Class distributing (A) share	USD	8.21	-	-
A Class distributing (A) UK reporting fund share	GBP	7.08	7.54 [*]	-
A Class non-distributing share	USD	13.69	17.32 [*]	10.76
A Class non-distributing share CNH hedged	CNH	80.06	99.99 [*]	-
A Class non-distributing share EUR hedged	EUR	12.35	16.09 [*]	10.09
A Class non-distributing share SGD hedged	SGD	13.07	16.72 [*]	10.42
AI Class non-distributing share	USD	16.82	21.27 [*]	13.21
D Class non-distributing share EUR hedged	EUR	12.76	16.49 [*]	10.25
D Class non-distributing UK reporting fund share	GBP	12.19	12.89 [*]	8.21
D Class non-distributing UK reporting fund share GBP hedged	GBP	13.05	16.68 [*]	10.35
E Class non-distributing share	USD	17.69	22.49 [*]	14.04
E Class non-distributing share EUR hedged	EUR	12.11	15.86 [*]	9.99
I Class distributing (A) UK reporting fund share	GBP	7.15	7.55 [*]	-
I Class non-distributing share	USD	14.28	17.88 [*]	10.99
I Class non-distributing share EUR hedged	EUR	15.06	19.41 [*]	12.04
X Class non-distributing share	USD	14.69	18.26 [*]	11.14
Z Class non-distributing UK reporting fund share	GBP	12.34	13.01 [*]	8.26

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

^{*} Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Global Allocation Fund				
Total net assets	USD	15,096,811,718	18,768,461,196	14,364,783,152
Net asset value per:				
A Class distributing (A) share	USD	63.93	75.92	64.85
A Class distributing (A) share EUR hedged	EUR	36.38	44.14	38.07
A Class distributing (Y) (Q) (G) share	USD	8.35	10.08	-
A Class distributing (Y) (Q) (G) share AUD hedged	AUD	8.23	10.08	-
A Class distributing (Y) (Q) (G) share SGD hedged	SGD	8.30	10.08	-
A Class non-distributing share	USD	65.75	78.08	66.71
A Class non-distributing share AUD hedged	AUD	18.80	22.63	19.42
A Class non-distributing share CHF hedged	CHF	12.78	15.48	13.38
A Class non-distributing share CNH hedged	CNH	155.43	181.94	152.29
A Class non-distributing share EUR hedged	EUR	39.15	47.51	40.97
A Class non-distributing share GBP hedged	GBP	32.64	39.18	33.63
A Class non-distributing share HKD hedged	HKD	15.58	18.62	15.92
A Class non-distributing share PLN hedged	PLN	18.74	22.05	18.93
A Class non-distributing share SGD hedged	SGD	15.20	18.15	15.53
AI Class non-distributing share	USD	13.12	15.57	13.30
AI Class non-distributing share EUR hedged	EUR	10.89	13.22	11.40
C Class non-distributing share	USD	48.68	58.53	50.63
C Class non-distributing share EUR hedged	EUR	29.00	35.63	31.11
D Class distributing (A) share	USD	64.35	76.44	65.11
D Class distributing (A) share EUR hedged	EUR	36.59	44.42	38.20
D Class non-distributing share	USD	73.47	86.59	73.42
D Class non-distributing share AUD hedged	AUD	20.25	24.19	20.61
D Class non-distributing share CHF hedged	CHF	13.78	16.57	14.21
D Class non-distributing share EUR hedged	EUR	43.75	52.69	45.10
D Class non-distributing share GBP hedged	GBP	35.14	41.86	35.66
D Class non-distributing share PLN hedged	PLN	20.20	23.58	20.09
D Class non-distributing share SGD hedged	SGD	16.46	19.51	16.57
D Class non-distributing UK reporting fund share	GBP	63.29	62.83	55.12
E Class non-distributing share	USD	59.38	70.87	60.85
E Class non-distributing share EUR hedged	EUR	36.84	44.93	38.94
E Class non-distributing share PLN hedged	PLN	17.67	20.89	18.02
I Class non-distributing share	USD	73.72	86.71	73.37
I Class non-distributing share EUR hedged	EUR	43.46	52.23	44.62
I Class non-distributing share SGD hedged	SGD	16.50	19.60	16.67
J Class non-distributing share	USD	85.18	99.43	83.51
X Class distributing (A) share	USD	14.21	16.90	14.39
X Class non-distributing share	USD	84.61	98.78	82.95
X Class non-distributing share AUD hedged	AUD	23.10	27.33	23.07
X Class non-distributing share EUR hedged	EUR	12.89	15.38	13.04
X Class non-distributing share JPY hedged	JPY	1,299	1,535	1,295

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Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Global Corporate Bond Fund				
Total net assets	USD	801,859,454	1,425,677,563	2,095,033,294
Net asset value per:				
A Class distributing (A) share EUR hedged	EUR	7.81	9.47	9.40
A Class distributing (M) share AUD hedged	AUD	10.62	12.74	12.57
A Class distributing (M) share CAD hedged	CAD	9.86	11.77	11.61
A Class distributing (M) share GBP hedged	GBP	9.31	11.15	11.02
A Class distributing (M) share NZD hedged	NZD	10.82	12.91	12.72
A Class distributing (Q) share	USD	10.01	11.93	11.75
A Class distributing (R) (M) (G) share AUD hedged	AUD	9.54	11.56	11.52
A Class distributing (R) (M) (G) share CNH hedged	CNH	88.35	106.93	105.97
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.41	10.18	10.14
A Class distributing (S) (M) (G) share	USD	9.63	11.63	11.62
A Class distributing (S) (M) (G) share HKD hedged	HKD	71.28	86.62	86.61
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.48	10.26	10.25
A Class non-distributing share	USD	13.69	16.10	15.68
A Class non-distributing share EUR hedged	EUR	11.70	13.98	13.72
A Class non-distributing share SEK hedged	SEK	94.01	111.88	109.59
D Class distributing (Q) share GBP hedged	GBP	9.18	10.98	10.85
D Class non-distributing share	USD	14.56	17.05	16.53
D Class non-distributing share EUR hedged	EUR	12.44	14.78	14.45
D Class non-distributing UK reporting fund share GBP hedged	GBP	9.51	11.17	10.86
E Class non-distributing share	USD	12.70	15.00	14.69
E Class non-distributing share EUR hedged	EUR	10.89	13.07	12.90
I Class distributing (A) UK reporting fund share GBP hedged	GBP	8.90	10.68	10.54
I Class non-distributing share	USD	11.22	13.11	12.69
I Class non-distributing share CAD hedged	CAD	10.94	12.81	12.42
I Class non-distributing share EUR hedged	EUR	9.44	11.20	10.94
X Class distributing (A) UK reporting fund share GBP hedged	GBP	8.30	9.99	9.86
X Class non-distributing share	USD	15.75	18.33	17.66
X Class non-distributing share EUR hedged	EUR	13.49	15.93	15.49
X Class non-distributing share NOK hedged	NOK	103.29	120.40	116.16
Global Dynamic Equity Fund				
Total net assets	USD	453,941,160	512,958,953	361,986,689
Net asset value per:				
A Class distributing (A) share	USD	26.33	31.94	24.25
A Class non-distributing share	USD	26.41	32.03	24.31
A Class non-distributing share CNH hedged	CNH	170.30	204.17	151.91
A Class non-distributing share EUR hedged	EUR	16.03	19.95	15.29
C Class non-distributing share	USD	21.50	26.42	20.30
C Class non-distributing share EUR hedged	EUR	13.32	16.79	13.03
D Class distributing (A) share	USD	24.12	29.17	22.00
D Class non-distributing share	USD	29.39	35.39	26.66
D Class non-distributing share EUR hedged	EUR	17.26	21.33	16.22
E Class non-distributing share	USD	24.31	29.64	22.61
E Class non-distributing share EUR hedged	EUR	15.06	18.84	14.50
I Class non-distributing share	USD	10.38	12.47	-
X Class non-distributing share	USD	34.59	41.19	30.71

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Global Equity Income Fund				
Total net assets	USD	939,683,090	1,055,991,438	1,014,495,447
Net asset value per:				
A Class distributing (A) (G) share	USD	13.65	16.23	13.29
A Class distributing (A) (G) share EUR hedged	EUR	9.97	12.14	10.04
A Class distributing (Q) (G) share	USD	13.62	16.17	13.29
A Class distributing (Q) (G) share EUR hedged	EUR	10.97	13.33	11.06
A Class distributing (Q) (G) share SGD hedged	SGD	12.52	14.97	12.33
A Class distributing (Q) (G) UK reporting fund share	GBP	11.72	11.72	9.97
A Class distributing (R) (M) (G) share AUD hedged	AUD	10.62	12.78	10.51
A Class distributing (R) (M) (G) share CNH hedged	CNH	109.19	130.72	106.74
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	111.20	132.38	107.95
A Class distributing (S) (M) (G) share	USD	13.79	16.41	13.55
A Class distributing (S) (M) (G) share CNH hedged	CNH	110.32	129.51	104.76
A Class distributing (S) (M) (G) share HKD hedged	HKD	104.06	124.57	102.94
A Class distributing (S) (M) (G) share SGD hedged	SGD	10.63	12.74	10.53
A Class non-distributing share	USD	19.29	22.41	17.96
A Class non-distributing share CHF hedged	CHF	11.49	13.62	11.04
A Class non-distributing share EUR hedged	EUR	15.19	18.05	14.60
A Class non-distributing share PLN hedged	PLN	19.50	22.53	18.15
A Class non-distributing share SGD hedged	SGD	17.10	19.99	16.05
AI Class distributing (Q) (G) share EUR hedged	EUR	9.47	11.51	9.55
AI Class non-distributing share	USD	12.50	14.51	11.63
AI Class non-distributing share EUR hedged	EUR	10.33	12.28	9.93
C Class distributing (Q) (G) share	USD	11.25	13.53	11.26
C Class non-distributing share	USD	15.76	18.53	15.04
D Class distributing (A) (G) share	USD	15.86	18.73	15.21
D Class distributing (Q) (G) share	USD	14.67	17.30	14.11
D Class distributing (Q) (G) share EUR hedged	EUR	11.81	14.26	11.74
D Class distributing (Q) (G) UK reporting fund share	GBP	12.65	12.56	10.60
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	8.19	9.79	8.03
D Class non-distributing share	USD	21.07	24.29	19.32
D Class non-distributing share CHF hedged	CHF	14.58	17.16	13.80
D Class non-distributing share EUR hedged	EUR	16.35	19.30	15.49
D Class non-distributing share PLN hedged	PLN	21.00	24.09	19.25
D Class non-distributing share SGD hedged	SGD	18.40	21.36	17.02
E Class distributing (Q) (G) share	USD	12.89	15.38	12.70
E Class distributing (Q) (G) share EUR hedged	EUR	10.10	12.34	10.28
E Class non-distributing share	USD	18.22	21.27	17.13
E Class non-distributing share EUR hedged	EUR	9.90	11.83	9.62
I Class non-distributing share	USD	14.48	16.65	13.21
SR Class distributing (S) (M) (G) share	USD	9.13	-	-
SR Class non-distributing share	USD	9.20	-	-
X Class non-distributing share	USD	23.77	27.12	21.35

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Global Government Bond Fund				
Total net assets	USD	845,281,585	779,645,367	920,866,113
Net asset value per:				
A Class distributing (D) share	USD	19.94	22.81	22.76
A Class distributing (D) share EUR hedged	EUR	16.70	19.39	19.50
A Class distributing (M) share	USD	19.96	22.83	22.78
A Class distributing (M) share EUR hedged	EUR	16.55	19.22	19.34
A Class distributing (M) share GBP hedged	GBP	9.07	10.41	10.41
A Class distributing (M) share HKD hedged	HKD	93.31	107.33	107.19
A Class non-distributing share	USD	28.65	32.63	32.40
A Class non-distributing share EUR hedged	EUR	23.61	27.29	27.33
C Class distributing (D) share	USD	18.15	20.93	21.05
C Class distributing (D) share EUR hedged	EUR	15.38	18.00	18.25
C Class distributing (M) share	USD	19.34	22.09	22.09
C Class non-distributing share	USD	21.21	24.46	24.60
C Class non-distributing share EUR hedged	EUR	17.51	20.50	20.78
D Class distributing (M) share	USD	19.98	22.86	22.81
D Class distributing (M) share EUR hedged	EUR	16.60	19.28	19.36
D Class non-distributing share	USD	29.90	33.94	33.59
D Class non-distributing share EUR hedged	EUR	24.95	28.74	28.68
E Class non-distributing share	USD	25.57	29.27	29.22
E Class non-distributing share EUR hedged	EUR	20.99	24.39	24.55
I Class distributing (A) share EUR hedged	EUR	9.02	10.48	10.54
I Class non-distributing share	USD	10.58	11.99	11.85
I Class non-distributing share EUR hedged	EUR	8.74	10.05	-
X Class non-distributing share EUR hedged	EUR	10.28	11.77	11.70
X Class non-distributing share NOK hedged	NOK	101.75	114.79	113.05
X Class non-distributing share SEK hedged	SEK	95.22	108.50	107.32
X Class non-distributing UK reporting fund share	GBP	9.21	8.75	8.91

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Global High Yield Bond Fund				
Total net assets	USD	1,694,518,231	2,572,901,253	1,646,775,145
Net asset value per:				
A Class distributing (D) UK reporting fund share	GBP	6.06	6.10	6.05
A Class distributing (D) UK reporting fund share EUR hedged	EUR	4.36	5.30	5.13
A Class distributing (M) share	USD	7.06	8.45	8.09
A Class distributing (M) share EUR hedged	EUR	4.30	5.24	5.07
A Class distributing (Q) share	USD	10.95	13.08	12.54
A Class distributing (R) (M) (G) share AUD hedged	AUD	5.54	6.80	6.58
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	75.53	91.97	88.90
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	88.07	107.73	104.20
A Class distributing (S) (M) (G) share	USD	5.76	7.03	6.87
A Class distributing (S) (M) (G) share HKD hedged	HKD	43.13	52.97	51.76
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.02	9.83	9.60
A Class non-distributing share	USD	25.79	29.69	27.39
A Class non-distributing share EUR hedged	EUR	15.92	18.65	17.36
A Class non-distributing share GBP hedged	GBP	17.70	20.53	19.01
A Class non-distributing share PLN hedged	PLN	14.13	15.98	14.81
A Class non-distributing share SEK hedged	SEK	12.66	14.82	13.77
AI Class distributing (Q) share EUR hedged	EUR	8.61	10.48	10.40
AI Class non-distributing share EUR hedged	EUR	9.57	11.21	10.43
C Class distributing (D) share	USD	7.21	8.61	8.25
C Class distributing (D) share EUR hedged	EUR	-	5.42	5.24
C Class non-distributing share	USD	21.42	24.97	23.33
C Class non-distributing share EUR hedged	EUR	12.15	14.41	13.58
D Class distributing (M) share	USD	7.10	8.49	8.14
D Class distributing (M) share EUR hedged	EUR	4.33	5.27	5.09
D Class distributing (Q) share GBP hedged	GBP	7.74	9.32	8.96
D Class non-distributing share	USD	28.05	32.07	29.38
D Class non-distributing UK reporting fund share EUR hedged	EUR	17.25	20.07	18.56
D Class non-distributing UK reporting fund share GBP hedged	GBP	19.06	21.95	20.18
E Class distributing (Q) share EUR hedged	EUR	8.60	10.46	10.12
E Class non-distributing share	USD	22.96	26.57	24.63
E Class non-distributing share EUR hedged	EUR	14.17	16.69	15.62
I Class distributing (M) share	USD	9.19	10.99	10.53
I Class non-distributing share	USD	28.38	32.39	29.63
I Class non-distributing share CAD hedged	CAD	12.46	14.28	13.09
I Class non-distributing share EUR hedged	EUR	10.03	11.65	10.75
I Class non-distributing UK reporting fund share CHF hedged	CHF	8.66	10.06	-
X Class distributing (A) share EUR hedged	EUR	7.37	9.02	8.72
X Class non-distributing share	USD	11.32	12.85	11.69
X Class non-distributing share EUR hedged	EUR	20.03	23.14	21.24
Global Inflation Linked Bond Fund				
Total net assets	USD	364,440,108	373,611,254	167,161,799
Net asset value per:				
A Class distributing (M) share	USD	15.77	16.40	15.64
A Class non-distributing share	USD	16.25	16.90	16.12
A Class non-distributing share EUR hedged	EUR	13.93	14.69	14.13
C Class distributing (M) share	USD	13.64	14.36	13.87
C Class non-distributing share	USD	13.63	14.36	13.87
D Class distributing (M) share	USD	15.93	16.52	15.71
D Class non-distributing share	USD	17.02	17.63	16.76
D Class non-distributing share EUR hedged	EUR	14.60	15.33	14.70
E Class non-distributing share EUR hedged	EUR	13.05	13.83	13.38
I Class non-distributing share	USD	10.11	10.47	-
X Class non-distributing share EUR hedged	EUR	15.92	16.63	15.86

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Global Long-Horizon Equity Fund				
Total net assets	USD	1,063,272,581	1,092,916,141	533,080,551
Net asset value per:				
A Class distributing (A) share	USD	19.24	23.75*	17.96
A Class distributing (A) UK reporting fund share	GBP	25.00	26.00*	20.34
A Class non-distributing share	USD	78.59	97.03*	73.38
A Class non-distributing share SGD hedged	SGD	18.38	22.90*	17.34
AI Class non-distributing share	USD	15.12	18.67*	14.11
C Class non-distributing share	USD	58.86	73.60*	56.35
D Class distributing (A) UK reporting fund share	GBP	25.72	26.55*	20.62
D Class non-distributing share	USD	85.05	104.23*	78.24
E Class non-distributing share	USD	70.06	86.94*	66.07
I Class non-distributing share	USD	9.74	11.91*	-
X Class non-distributing share	USD	13.62	16.52*	12.27
Global Multi-Asset Income Fund				
Total net assets	USD	5,435,956,493	7,295,326,620	6,860,222,387
Net asset value per:				
A Class distributing (A) (G) share	USD	8.47	10.15	9.52
A Class distributing (A) (G) share CHF hedged	CHF	7.49	9.16	8.70
A Class distributing (A) (G) share EUR hedged	EUR	6.79	8.30	7.86
A Class distributing (M) (G) share	USD	8.74	10.43	9.79
A Class distributing (Q) (G) share	USD	8.77	10.45	9.82
A Class distributing (Q) (G) share AUD hedged	AUD	8.24	9.92	9.36
A Class distributing (Q) (G) share SGD hedged	SGD	7.55	9.03	8.49
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.94	9.57	8.97
A Class distributing (R) (M) (G) share CAD hedged	CAD	7.48	9.00	8.47
A Class distributing (R) (M) (G) share CNH hedged	CNH	83.76	100.41	93.77
A Class distributing (R) (M) (G) share GBP hedged	GBP	7.47	9.00	8.46
A Class distributing (R) (M) (G) share NZD hedged	NZD	7.64	9.18	8.62
A Class distributing (S) (M) (G) share	USD	8.13	9.74	9.17
A Class distributing (S) (M) (G) share EUR hedged	EUR	6.70	8.18	7.78
A Class distributing (S) (M) (G) share HKD hedged	HKD	77.81	93.85	88.44
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.52	9.05	8.53
A Class non-distributing share	USD	14.11	16.05	14.38
A Class non-distributing share CHF hedged	CHF	10.52	12.20	11.05
A Class non-distributing share EUR hedged	EUR	10.35	11.99	10.84
AI Class distributing (Q) (G) share EUR hedged	EUR	8.28	10.06	9.54
AI Class non-distributing share EUR hedged	EUR	9.71	11.25	10.17
C Class distributing (S) (M) (G) share	USD	8.15	9.76	9.20
C Class non-distributing share	USD	11.21	12.91	11.71
D Class distributing (A) (G) share CHF hedged	CHF	7.93	9.60	9.03
D Class distributing (A) (G) share EUR hedged	EUR	7.60	9.20	8.63
D Class distributing (S) (M) (G) share	USD	8.81	10.47	9.76
D Class distributing (S) (M) (G) share GBP hedged	GBP	8.21	9.82	9.20
D Class distributing (S) (M) (G) share SGD hedged	SGD	9.67	-	-
D Class non-distributing share	USD	14.84	16.74	14.86
D Class non-distributing share CHF hedged	CHF	11.11	12.77	11.47
D Class non-distributing share EUR hedged	EUR	11.10	12.75	11.42
E Class distributing (Q) (G) share EUR hedged	EUR	6.70	8.18	7.80
E Class distributing (Y) (Q) (G) share EUR hedged	EUR	7.21	8.80	8.41
E Class non-distributing share	USD	16.05	18.34	16.52
E Class non-distributing share EUR hedged	EUR	9.93	11.56	10.51
I Class distributing (Q) (G) share EUR hedged	EUR	7.57	9.10	8.53
I Class non-distributing share	USD	12.44	14.00	12.40
I Class non-distributing share EUR hedged	EUR	10.18	11.67	10.43
X Class distributing (Q) (G) share GBP hedged	GBP	8.95	10.56	9.79
X Class distributing (R) (M) (G) share AUD hedged	AUD	8.84	10.48	9.72
X Class non-distributing share	USD	16.83	18.82	16.58

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
India Fund				
Total net assets	USD	451,125,592	433,709,278	380,987,328
Net asset value per:				
A Class distributing (A) UK reporting fund share	GBP	40.39	37.31	25.70
A Class non-distributing share	USD	46.64	51.14	34.05
C Class non-distributing share	USD	37.27	41.38	27.90
D Class distributing (A) UK reporting fund share	GBP	43.45	39.83	27.23
D Class non-distributing share	USD	52.41	57.05	37.70
E Class non-distributing share	USD	42.98	47.37	31.70
I Class non-distributing share	USD	8.90	-	-
X Class non-distributing share	USD	17.15	18.48	12.09
Japan Flexible Equity Fund				
Total net assets	JPY	29,089,575,077	20,433,042,222	10,862,651,297
Net asset value per:				
A Class distributing (A) UK reporting fund share	GBP	11.75	13.14	11.19
A Class non-distributing share	JPY	1,923	2,016	1,604
A Class non-distributing share EUR hedged	EUR	11.30	12.09	9.68
A Class non-distributing share USD hedged	USD	19.40	20.30	16.10
C Class non-distributing share	JPY	1,546	1,642	1,322
D Class distributing (A) UK reporting fund share	GBP	11.97	13.40	11.37
D Class non-distributing share	JPY	2,154	2,241	1,769
D Class non-distributing share EUR hedged	EUR	12.18	12.93	10.28
E Class non-distributing share	JPY	1,770	1,864	1,491
E Class non-distributing share EUR hedged	EUR	10.48	11.26	9.07
I Class non-distributing share	JPY	1,755	1,821	1,434
X Class non-distributing share	JPY	2,393	2,465	1,927
X Class non-distributing share EUR hedged	EUR	14.21	14.93	11.75
Japan Small & MidCap Opportunities Fund				
Total net assets	JPY	20,235,105,162	24,894,954,371	28,337,900,754
Net asset value per:				
A Class distributing (A) UK reporting fund share	GBP	52.01	60.36	50.77
A Class non-distributing share	JPY	8,391	9,138	7,183
A Class non-distributing share EUR hedged	EUR	51.50	57.02	45.16
A Class non-distributing share USD hedged	USD	16.62	18.00	14.12
C Class non-distributing share	JPY	6,246	6,887	5,482
D Class distributing (A) UK reporting fund share	GBP	53.51	62.08	52.02
D Class non-distributing share	JPY	9,373	10,131	7,904
D Class non-distributing share EUR hedged	EUR	55.47	60.95	47.92
E Class non-distributing share	JPY	7,458	8,163	6,448
I Class non-distributing share	JPY	1,890	2,037	1,585
I Class non-distributing share EUR hedged	EUR	9.90	10.85	8.50
X Class non-distributing share	JPY	10,170	10,882	8,404

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Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Latin American Fund				
Total net assets	USD	835,233,169	882,654,961	761,980,004
Net asset value per:				
A Class distributing (A) share	USD	49.60	59.01	48.57
A Class distributing (A) UK reporting fund share	GBP	42.06	42.15	35.89
A Class non-distributing share	USD	57.12	63.53	51.70
A Class non-distributing share AUD hedged	AUD	8.05	9.14	7.52
A Class non-distributing share CHF hedged	CHF	4.89	5.59	4.61
A Class non-distributing share HKD hedged	HKD	7.57	8.46	6.89
A Class non-distributing share PLN hedged	PLN	6.99	7.80	6.44
A Class non-distributing share SGD hedged	SGD	5.25	5.90	4.82
C Class non-distributing share	USD	42.01	47.31	38.98
D Class distributing (A) share	USD	49.46	58.87	48.40
D Class distributing (A) UK reporting fund share	GBP	41.93	42.02	35.78
D Class non-distributing share	USD	64.31	70.99	57.34
D Class non-distributing share CHF hedged	CHF	5.26	5.96	4.89
D Class non-distributing share EUR hedged	EUR	42.06	47.56	38.95
D Class non-distributing share PLN hedged	PLN	7.53	8.35	6.84
D Class non-distributing share SGD hedged	SGD	5.66	6.30	5.11
D Class non-distributing UK reporting fund share GBP hedged	GBP	35.82	40.19	32.83
E Class non-distributing share	USD	51.67	57.75	47.22
I Class non-distributing share	USD	9.80	10.79	8.70
J Class non-distributing share	USD	79.11	86.22	68.77
X Class distributing (A) UK reporting fund share	GBP	41.34	41.46	35.28
X Class non-distributing share	USD	73.87	80.51	64.22
Multi-Theme Equity Fund				
Total net assets	USD	188,867,921	170,206,315	32,927,231
Net asset value per:				
A Class non-distributing share	USD	11.91	14.69	10.86
A Class non-distributing share EUR hedged	EUR	10.66	13.47	-
AI Class non-distributing share	USD	13.48	16.61	12.28
C Class non-distributing share	USD	10.25	12.80	-
D Class non-distributing share EUR hedged	EUR	10.80	13.55	-
D Class non-distributing UK reporting fund share	GBP	10.41	10.74	8.16
E Class non-distributing share	USD	13.33	16.51	12.27
X Class non-distributing share	USD	12.29	14.93	10.88
X Class non-distributing share GBP hedged	GBP	8.94	11.03	-
Z Class non-distributing share	USD	12.15	14.84	10.87
Natural Resources Growth & Income Fund				
Total net assets	USD	444,508,211	200,835,144	81,101,130
Net asset value per:				
A Class distributing (A) (G) share	USD	8.44	7.42	5.70
A Class distributing (M) (G) share	USD	13.72	12.07	9.29
A Class distributing (Q) (G) share	USD	8.22	7.26	5.57
A Class non-distributing share	USD	12.12	10.31	7.67
A Class non-distributing share EUR hedged	EUR	12.81	11.09	8.38
D Class non-distributing share	USD	9.93	-	-
D Class non-distributing share EUR hedged	EUR	13.18	11.33	8.50
E Class distributing (Q) (G) share EUR hedged	EUR	6.71	6.07	4.75
E Class non-distributing share	USD	11.48	9.81	7.34
I Class distributing (A) (G) share	USD	12.23	10.65	8.10

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Next Generation Health Care Fund				
Total net assets	USD	16,685,032	21,045,921	-
Net asset value per:				
A Class non-distributing share	USD	7.50	10.37	-
A Class non-distributing share HKD hedged	HKD	74.53	103.69	-
A Class non-distributing share SGD hedged	SGD	7.45	10.37	-
AI Class non-distributing share	USD	8.86	12.25	-
D Class non-distributing share	USD	7.58	10.39	-
D Class non-distributing UK reporting fund share	GBP	6.53	7.54	-
E Class non-distributing share	USD	9.08	12.62	-
I Class non-distributing share	USD	7.60	-	-
I Class non-distributing UK reporting fund share	GBP	6.55	7.55	-
X Class non-distributing UK reporting fund share	GBP	6.61	7.56	-
Z Class non-distributing share	USD	7.61	10.40	-
Next Generation Technology Fund				
Total net assets	USD	2,755,606,835	6,005,476,165	909,043,574
Net asset value per:				
A Class distributing (A) share	USD	5.59	-	-
A Class distributing (A) UK reporting fund share	GBP	4.82	7.33	-
A Class non-distributing share	USD	14.99	27.08	18.44 [*]
A Class non-distributing share AUD hedged	AUD	8.08	-	-
A Class non-distributing share CNH hedged	CNH	56.81	101.91	-
A Class non-distributing share EUR hedged	EUR	13.54	25.39	17.43 [*]
A Class non-distributing share HKD hedged	HKD	55.32	100.71	-
A Class non-distributing share NZD hedged	NZD	8.15	-	-
A Class non-distributing share SGD hedged	SGD	14.39	26.40	18.01 [*]
A Class non-distributing UK reporting fund share CHF hedged	CHF	5.84	10.84	-
A Class non-distributing UK reporting fund share GBP hedged	GBP	5.88	10.87	-
AI Class non-distributing share	USD	16.84	30.41	20.71 [*]
D Class non-distributing share	USD	15.50	27.77	18.76 [*]
D Class non-distributing share CNH hedged	CNH	57.51	102.33	-
D Class non-distributing share EUR hedged	EUR	13.99	26.03	17.72 [*]
D Class non-distributing share SGD hedged	SGD	5.42	9.86	-
D Class non-distributing UK reporting fund share	GBP	13.35	20.15	14.08 [*]
D Class non-distributing UK reporting fund share GBP hedged	GBP	14.43	26.46	17.92 [*]
E Class non-distributing share	USD	20.00	36.31	24.85 [*]
E Class non-distributing share EUR hedged	EUR	13.28	25.03	17.27 [*]
I Class distributing (A) UK reporting fund share	GBP	7.49	11.27	-
I Class non-distributing share	USD	15.66	27.99	18.86 [*]
I Class non-distributing share EUR hedged	EUR	17.01	31.55	21.43 [*]
I Class non-distributing UK reporting fund share	GBP	13.49	20.31	14.16 [*]
S Class non-distributing UK reporting fund share	USD	6.05	10.83	-
S Class non-distributing UK reporting fund share CHF hedged	CHF	5.91	10.88	-
S Class non-distributing UK reporting fund share EUR hedged	EUR	5.80	10.77	-
S Class non-distributing UK reporting fund share GBP hedged	GBP	5.96	10.91	-
SR Class distributing (A) UK reporting fund share	GBP	5.28	7.97	-
SR Class non-distributing UK reporting fund share	GBP	5.29	7.97	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	5.79	10.77	-
X Class non-distributing share	USD	16.08	28.55	19.11 [*]
Z Class non-distributing UK reporting fund share	GBP	13.52	20.33	14.17 [*]
Z Class non-distributing UK reporting fund share CHF hedged	CHF	5.93	10.89	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

^{*} Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Nutrition Fund				
Total net assets	USD	348,357,484	348,777,115	75,921,277
Net asset value per:				
A Class distributing (A) share EUR hedged	EUR	11.52	15.16*	12.22
A Class distributing (A) UK reporting fund share	GBP	6.61	7.16*	-
A Class distributing (A) UK reporting fund share GBP hedged	GBP	11.87	15.46*	12.40
A Class non-distributing share	USD	14.11	18.15*	14.46
A Class non-distributing share EUR hedged	EUR	11.63	15.29*	12.32
A Class non-distributing share HKD	HKD	14.24	18.18*	14.43
A Class non-distributing share PLN hedged	PLN	11.11	14.18*	11.40
A Class non-distributing share SGD hedged	SGD	12.97	16.80*	13.43
AI Class non-distributing share	USD	12.10	15.56*	12.40
C Class non-distributing share	USD	12.06	15.71*	12.68
D Class distributing (A) share EUR hedged	EUR	12.07	15.74*	12.59
D Class distributing (A) UK reporting fund share GBP hedged	GBP	12.42	16.05*	12.78
D Class non-distributing share	USD	15.53	19.81*	15.66
D Class non-distributing share EUR hedged	EUR	12.73	16.61*	13.27
D Class non-distributing share SGD hedged	SGD	14.00	17.98*	14.25
D Class non-distributing UK reporting fund share GBP hedged	GBP	8.57	11.07*	8.80
E Class non-distributing share	USD	13.26	17.13*	13.72
I Class distributing (A) UK reporting fund share	GBP	6.68	7.17*	-
I Class non-distributing share	USD	15.78	20.08*	15.83
I Class non-distributing share JPY hedged	JPY	1,083	1,396*	1,106
X Class non-distributing share	USD	11.32	14.31*	11.21
Sustainable Asian Bond Fund⁽²⁾				
Total net assets	USD	42,880,627	21,022,396	-
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	7.92	9.99	-
A Class non-distributing share	USD	8.60	10.37	-
D Class non-distributing share	USD	8.68	10.41	-
D Class non-distributing share EUR hedged	EUR	8.47	10.33	-
E Class non-distributing share EUR hedged	EUR	8.20	10.11	-
I Class non-distributing share	USD	8.51	10.19	-
I Class non-distributing share SEK hedged	SEK	85.63	103.69	-
X Class non-distributing share	USD	8.79	10.47	-
Z class non-distributing share	USD	8.71	10.43	-
Sustainable Emerging Markets Blended Bond Fund⁽²⁾				
Total net assets	USD	43,855,487	73,427,244	40,568,592
Net asset value per:				
A Class non-distributing share	USD	8.77	11.12	11.19
A Class non-distributing share EUR hedged	EUR	7.95	10.31	10.49
AI Class non-distributing share	USD	10.44	13.24	13.33
AI Class non-distributing share EUR hedged	EUR	8.78	11.39	11.58
D Class non-distributing share CHF hedged	CHF	8.16	10.46	10.60
D Class non-distributing share EUR hedged	EUR	8.20	10.55	10.65
D Class non-distributing UK reporting fund share	GBP	7.80	8.26	8.54
E Class distributing (Q) share EUR hedged	EUR	7.64	10.19	10.55
E Class non-distributing share EUR hedged	EUR	8.20	10.69	10.92
I Class non-distributing share	USD	9.54	11.99	11.95
I Class non-distributing share EUR hedged	EUR	8.68	11.16	11.25
X Class non-distributing share	USD	9.40	11.72	11.60
Z Class non-distributing UK reporting fund share	GBP	9.53	10.05	10.33

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

* Dilution adjustment included, see Note 2(g), for further details.

(2) Fund name changed during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Sustainable Emerging Markets Bond Fund⁽²⁾				
Total net assets	USD	352,748,965	551,521,515	368,650,938
Net asset value per:				
A Class distributing (S) (M) (G) UK reporting fund share	GBP	6.43	7.32	-
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	7.40	10.02	-
A Class non-distributing share	USD	9.52	12.20	11.59
A Class non-distributing share EUR hedged	EUR	8.70	11.39	10.92
AI Class non-distributing share	USD	10.89	13.97	13.27
AI Class non-distributing share EUR hedged	EUR	9.11	11.91	11.43
D Class distributing (S) (M) (G) UK reporting fund share	GBP	6.49	7.34	-
D Class non-distributing share CHF hedged	CHF	8.86	11.50	11.01
D Class non-distributing share EUR hedged	EUR	8.91	11.59	11.06
D Class non-distributing UK reporting fund share	GBP	8.45	9.06	8.86
D Class non-distributing UK reporting fund share GBP hedged	GBP	8.01	10.28	-
E Class distributing (Q) share EUR hedged	EUR	7.84	10.61	10.49
E Class non-distributing share EUR hedged	EUR	8.78	11.54	11.13
I Class non-distributing share	USD	10.10	12.85	12.11
I Class non-distributing share EUR hedged	EUR	9.23	11.98	11.41
X Class non-distributing share	USD	10.15	12.82	12.01
X Class non-distributing share AUD hedged	AUD	8.84	11.31	10.63
X Class non-distributing share EUR hedged	EUR	8.02	10.35	-
Sustainable Emerging Markets Corporate Bond Fund⁽²⁾				
Total net assets	USD	79,198,715	102,229,816	39,596,000
Net asset value per:				
A Class non-distributing share	USD	10.05*	11.93	11.42
A Class non-distributing share EUR hedged	EUR	9.26*	11.19	10.81
A Class non-distributing share SEK hedged	SEK	84.99*	102.55	-
AI Class non-distributing share	USD	11.21*	13.31	12.74
AI Class non-distributing share EUR hedged	EUR	9.72*	11.75	11.34
D Class non-distributing share CHF hedged	CHF	9.46*	11.35	10.91
D Class non-distributing share EUR hedged	EUR	9.54*	11.45	10.98
D Class non-distributing UK reporting fund share	GBP	8.98*	8.92	8.76
E Class distributing (Q) share EUR hedged	EUR	8.32*	10.35	10.23
E Class non-distributing share EUR hedged	EUR	9.14*	11.11	10.78
I Class non-distributing share	USD	10.54*	12.40	11.76
I Class non-distributing share EUR hedged	EUR	9.69*	11.61	11.11
X Class non-distributing share	USD	10.83*	12.65	11.91
Sustainable Emerging Markets Local Currency Bond Fund⁽²⁾				
Total net assets	USD	429,926,735	424,563,728	224,235,302
Net asset value per:				
A Class non-distributing share	USD	8.58	10.43	10.08
A Class non-distributing share EUR hedged	EUR	7.79	9.68	9.46
AI Class non-distributing share	USD	10.80	13.13	12.68
AI Class non-distributing share EUR hedged	EUR	9.35	11.62	11.35
D Class non-distributing share CHF hedged	CHF	7.89	9.73	9.49
D Class non-distributing share EUR hedged	EUR	7.95	9.84	9.56
D Class non-distributing UK reporting fund share	GBP	7.54	7.68	7.64
E Class distributing (Q) share EUR hedged	EUR	7.52	9.73	9.84
E Class non-distributing share EUR hedged	EUR	8.59	10.73	10.54
I Class non-distributing share	USD	9.84	11.89	11.41
I Class non-distributing share EUR hedged	EUR	8.62	10.65	10.33
X Class non-distributing share	USD	8.99	10.80	10.31

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

* Dilution adjustment included, see Note 2(g), for further details.

(2) Fund name changed during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Sustainable Energy Fund				
Total net assets	USD	6,450,497,616	7,380,570,724	2,019,028,083
Net asset value per:				
A Class distributing (A) share	USD	14.62	18.27	12.85
A Class distributing (A) UK reporting fund share	GBP	12.62	13.29	9.67
A Class non-distributing share	USD	14.78	18.47	12.99
A Class non-distributing share AUD hedged	AUD	8.87	11.36	-
A Class non-distributing share CAD hedged	CAD	8.99	11.37	-
A Class non-distributing share CNH hedged	CNH	92.92	114.80	-
A Class non-distributing share EUR hedged	EUR	13.74	17.65	12.53
A Class non-distributing share GBP hedged	GBP	8.94	11.37	-
A Class non-distributing share HKD hedged	HKD	90.41	113.69	-
A Class non-distributing share NZD hedged	NZD	8.94	11.38	-
A Class non-distributing share SGD hedged	SGD	15.46	19.52	13.76
AI Class non-distributing share	USD	17.14	21.42	15.08
C Class non-distributing share	USD	11.41	14.44	10.29
D Class distributing (A) share	USD	15.13	18.77	13.12
D Class distributing (A) UK reporting fund share	GBP	13.25	13.84	10.01
D Class non-distributing share	USD	16.77	20.80	14.53
D Class non-distributing share SGD hedged	SGD	7.95	-	-
E Class non-distributing share	USD	13.30	16.70	11.81
E Class non-distributing share EUR hedged	EUR	8.72	11.26	-
I Class distributing (A) UK reporting fund share	GBP	7.29	7.62	-
I Class distributing (Q) share	USD	10.03	-	-
I Class non-distributing share	USD	16.76	20.73	14.44
I Class non-distributing UK reporting fund share	GBP	14.44	15.04	10.84
S Class non-distributing share	USD	16.22	20.09	14.00
X Class distributing (T) share	USD	10.19	-	-
X Class non-distributing share	USD	20.01	24.54	16.94
X Class non-distributing share EUR hedged	EUR	15.31	19.30	13.43
Sustainable Fixed Income Global Opportunities Fund⁽²⁾				
Total net assets	EUR	565,937,527	1,063,687,951	614,992,585
Net asset value per:				
A Class non-distributing share	EUR	9.74	10.66	10.42
AI Class non-distributing share	EUR	9.72	10.64	10.40
D Class non-distributing share	EUR	9.85	10.72	10.43
D Class non-distributing share CHF hedged	CHF	9.75	-	-
D Class non-distributing UK reporting fund share USD hedged	USD	9.35	10.04	-
E Class non-distributing share	EUR	9.61	10.57	10.38
I Class non-distributing share	EUR	9.88	10.74	10.43
I Class non-distributing share JPY hedged	JPY	972	-	-
I Class non-distributing share SEK hedged	SEK	93.15	101.03	-
I Class non-distributing UK reporting fund share USD hedged	USD	9.37	10.04	-
X Class distributing (M) share	EUR	9.06	10.06	-
X Class distributing (Q) share	EUR	9.32	10.33	10.21
X Class non-distributing share	EUR	10.00	10.82	10.45
X Class non-distributing share CHF hedged	CHF	9.94	10.77	10.44
X Class non-distributing share GBP hedged	GBP	10.18	10.90	10.48
X Class non-distributing share JPY hedged	JPY	1,009	1,087	1,047
X Class non-distributing share SEK hedged	SEK	100.49	108.45	104.59
X Class non-distributing share USD hedged	USD	10.26	10.94	10.49

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Sustainable Global Bond Income Fund⁽²⁾				
Total net assets	USD	120,102,371	144,156,163	129,498,829
Net asset value per:				
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	86.69	100.08	98.40
A Class distributing (S) (M) (G) share	USD	8.50	9.82	9.83
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	AUD	8.19	9.55	9.58
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	CAD	8.32	9.64	9.67
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	EUR	7.96	9.35	9.43
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	8.18	9.50	9.55
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	83.82	97.56	97.73
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	NZD	8.30	9.59	9.62
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	8.32	9.63	9.65
A Class non-distributing share	USD	10.19	11.25	10.76
AI Class distributing (Q) share EUR hedged	EUR	8.49	9.75	9.68
AI Class non-distributing share	USD	11.06	12.22	11.69
AI Class non-distributing share EUR hedged	EUR	9.30	10.43	10.06
D Class non-distributing share	USD	10.39	11.42	10.87
D Class non-distributing share CHF hedged	CHF	9.46	10.57	10.17
D Class non-distributing share EUR hedged	EUR	9.55	10.67	10.25
D Class non-distributing UK reporting fund share GBP hedged	GBP	9.92	10.95	10.45
E Class distributing (Q) share EUR hedged	EUR	8.39	9.63	9.56
E Class non-distributing share EUR hedged	EUR	9.18	10.35	10.04
I Class distributing (S) (M) (G) share EUR hedged	EUR	8.89	-	-
I Class non-distributing share	USD	10.47	11.49	10.92
I Class non-distributing share BRL hedged	USD	8.36	8.48	7.45
I Class non-distributing share EUR hedged	EUR	9.67	10.78	10.33
X Class non-distributing share	USD	10.68	11.67	11.03
Z Class non-distributing share	USD	10.52	11.53	10.94
Z Class non-distributing share CHF hedged	CHF	9.64	10.75	10.32
Z Class non-distributing share EUR hedged	EUR	9.74	10.85	10.39
Sustainable Global Infrastructure Fund				
Total net assets	USD	10,453,305	10,522,975	-
Net asset value per:				
A Class non-distributing share	USD	9.44	10.47	-
AI Class non-distributing share	USD	10.68	11.85	-
D Class non-distributing share	USD	9.50	10.48	-
E Class non-distributing share	USD	10.62	11.84	-
I Class non-distributing share	USD	10.78	11.85	-
X Class non-distributing share	USD	9.60	10.50	-
Z Class non-distributing share	USD	9.54	10.49	-
Swiss Small & MidCap Opportunities Fund⁽³⁾				
Total net assets	CHF	707,399,037	1,067,455,859	909,872,110
Net asset value per:				
A Class non-distributing share	CHF	572.12	781.90	563.35
D Class distributing (M) UK reporting fund share	GBP	17.68	21.69	16.21
D Class non-distributing UK reporting fund share	GBP	559.15	685.75	512.64
I Class non-distributing share	CHF	31.48	42.59	30.38

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Systematic China A-Share Opportunities Fund				
Total net assets	USD	562,981,457	618,523,841	533,804,519
Net asset value per:				
A Class non-distributing share	USD	11.94*	15.07*	13.65
A Class non-distributing share SGD hedged	SGD	10.80*	13.69*	12.44
AI Class non-distributing share EUR hedged	EUR	9.87*	12.71*	11.65
D Class non-distributing share	USD	12.37*	15.50*	13.93
D Class non-distributing share EUR hedged	EUR	10.03*	12.82*	11.67
D Class non-distributing UK reporting fund share	GBP	10.65*	11.25*	10.45
E Class non-distributing share EUR hedged	EUR	9.76*	12.63*	11.64
I Class non-distributing share	USD	12.53*	15.67*	14.04
I Class non-distributing share EUR hedged	EUR	10.09*	12.86*	11.67
S Class non-distributing share	USD	13.27*	16.61*	14.90
SR Class non-distributing share	USD	10.34*	-	-
X Class non-distributing share	USD	13.00*	16.13*	14.35
Z Class non-distributing share	USD	12.54*	15.67*	14.05

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Systematic Global Equity High Income Fund				
Total net assets	USD	4,369,623,100	3,257,105,292	1,376,624,007
Net asset value per:				
A Class distributing (A) (G) share	USD	8.92	-	-
A Class distributing (A) (G) share CHF hedged	CHF	8.80	-	-
A Class distributing (Q) (G) share	USD	4.76	5.85*	5.11
A Class distributing (Q) (G) share EUR hedged	EUR	3.28	4.11*	3.62
A Class distributing (Q) (G) UK reporting fund share CHF hedged	CHF	8.50	10.67*	-
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.59	9.44*	8.22
A Class distributing (R) (M) (G) share CAD hedged	CAD	7.64	9.45*	8.26
A Class distributing (R) (M) (G) share CNH hedged	CNH	81.75	100.90*	86.90
A Class distributing (R) (M) (G) share NZD hedged	NZD	7.65	9.50*	8.29
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	93.44	114.74*	-
A Class distributing (S) (M) (G) share	USD	7.95	9.79*	8.56
A Class distributing (S) (M) (G) share HKD hedged	HKD	76.31	94.53*	82.78
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.33	-	-
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	7.20	8.96*	7.87
A Class non-distributing share	USD	16.30	18.64*	15.23
A Class non-distributing share EUR hedged	EUR	9.58	11.18*	9.22
A Class non-distributing share HKD hedged	HKD	97.33	111.94*	-
A Class non-distributing share SGD hedged	SGD	13.04	15.00*	12.28
A Class non-distributing UK reporting fund share CHF hedged	CHF	9.29	10.84*	-
C Class distributing (Q) (G) share	USD	4.75	5.84*	5.10
C Class non-distributing share	USD	13.37	15.48*	12.81
D Class distributing (A) (G) share	USD	8.96	-	-
D Class distributing (A) (G) share CHF hedged	CHF	8.83	-	-
D Class distributing (Q) (G) share	USD	5.25	6.40*	5.53
D Class distributing (Q) (G) UK reporting fund share CHF hedged	CHF	8.61	10.71*	-
D Class distributing (Q) (G) UK reporting fund share EUR hedged	EUR	8.62	10.73*	-
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	8.73	10.75*	-
D Class distributing (S) (M) (G) share	USD	10.00	-	-
D Class distributing (S) (M) (G) share SGD hedged	SGD	8.41	-	-
D Class non-distributing share EUR hedged	EUR	10.46	12.10*	9.86
D Class non-distributing UK reporting fund share	GBP	15.70	14.98*	12.56
D Class non-distributing UK reporting fund share CHF hedged	CHF	9.41	10.88*	-
E Class distributing (Q) (G) share EUR hedged	EUR	7.45	9.35*	8.24
E Class non-distributing share	USD	14.75	16.95*	13.92
E Class non-distributing share EUR hedged	EUR	8.87	10.41*	8.62
I Class distributing (A) (G) share	USD	8.97	-	-
I Class distributing (M) (G) share	USD	9.61	11.75*	10.12
I Class distributing (Q) (G) share	USD	9.87	12.00*	10.35
I Class distributing (Q) UK reporting fund share CHF hedged	CHF	8.42	10.45*	-
I Class distributing (Q) UK reporting fund share EUR hedged	EUR	8.42	10.46*	-
I Class non-distributing share	USD	15.54	17.56*	14.18
SR Class distributing (S) (M) (G) share	USD	9.28	-	-
SR Class non-distributing share	USD	9.51	-	-
X Class non-distributing share	USD	12.81	14.39*	11.55
Systematic Global SmallCap Fund				
Total net assets	USD	222,047,023	281,072,765	180,490,667
Net asset value per:				
A Class non-distributing share	USD	122.91	148.10	104.15
A Class non-distributing share AUD hedged	AUD	12.90	15.84	11.23
C Class non-distributing share	USD	92.38	112.72	80.26
D Class non-distributing share	USD	136.63	163.40	114.05
E Class non-distributing share	USD	111.28	134.76	95.24
X Class non-distributing share GBP hedged	GBP	8.99	10.81	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
Systematic Multi Allocation Credit Fund				
Total net assets	USD	81,153,606	129,153,843	-
Net asset value per:				
A Class non-distributing share	USD	8.48*	10.14	-
AI Class non-distributing share EUR hedged	EUR	8.22*	-	-
D Class non-distributing share EUR hedged	EUR	8.24*	-	-
E Class non-distributing share EUR hedged	EUR	8.18*	-	-
I Class non-distributing share	USD	8.53*	10.15	-
I Class non-distributing share AUD hedged	AUD	8.46*	10.15	-
I Class non-distributing share EUR hedged	EUR	8.37*	10.14	-
X Class non-distributing share	USD	8.55*	10.16	-
X Class non-distributing share AUD hedged	AUD	8.48*	10.15	-
X Class non-distributing share EUR hedged	EUR	8.39*	10.14	-
United Kingdom Fund				
Total net assets	GBP	269,647,969	452,131,595	186,092,009
Net asset value per:				
A Class distributing (A) UK reporting fund share	GBP	93.31*	118.97	96.44
A Class non-distributing share	GBP	113.29*	143.29	115.79
C Class non-distributing share	GBP	84.72*	108.51	88.79
D Class distributing (A) UK reporting fund share	GBP	93.58*	119.41	96.72
D Class non-distributing share	GBP	126.56*	158.87	127.42
D Class non-distributing UK reporting fund share	GBP	126.56*	158.87	127.42
E Class non-distributing share	GBP	100.80*	128.14	104.06
I Class distributing (A) UK reporting fund share	GBP	9.64*	12.31	9.97
I Class non-distributing share	GBP	13.38*	16.75	13.40
X Class non-distributing share	GBP	141.53*	175.90	139.66
US Basic Value Fund				
Total net assets	USD	759,596,354	960,620,592	452,896,915
Net asset value per:				
A Class distributing (A) share	USD	105.33	110.70	82.26
A Class distributing (A) UK reporting fund share	GBP	90.61	80.21	61.66
A Class non-distributing share	USD	106.72	112.15	83.33
A Class non-distributing share CNH hedged	CNH	177.20	183.49	133.74
A Class non-distributing share EUR hedged	EUR	65.21	69.99	52.53
A Class non-distributing share SGD hedged	SGD	19.98	21.11	15.73
C Class non-distributing share	USD	75.65	80.50	60.56
C Class non-distributing share EUR hedged	EUR	55.00	59.78	45.44
D Class distributing (A) share	USD	106.25	111.72	82.94
D Class distributing (A) UK reporting fund share	GBP	91.35	80.90	62.14
D Class non-distributing share	USD	120.47	125.65	92.67
D Class non-distributing share EUR hedged	EUR	70.21	74.78	55.72
E Class non-distributing share	USD	96.32	101.73	75.96
E Class non-distributing share EUR hedged	EUR	54.89	59.21	44.67
I Class non-distributing share	USD	119.57	124.39	91.50
X Class non-distributing share	USD	140.80	145.38	106.14

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
US Dollar Bond Fund				
Total net assets	USD	572,662,883	771,881,953	911,486,811
Net asset value per:				
A Class distributing (D) share	USD	15.59	18.08	18.24
A Class distributing (M) share	USD	15.60	18.09	18.25
A Class non-distributing share	USD	32.13	36.76	36.61
C Class distributing (D) share	USD	14.67	17.01	17.17
C Class non-distributing share	USD	23.44	27.16	27.39
D Class distributing (M) share	USD	15.59	18.09	18.25
D Class non-distributing share	USD	33.74	38.46	38.14
D Class non-distributing UK reporting fund share GBP hedged	GBP	10.17	11.63	11.56
E Class non-distributing share	USD	28.87	33.21	33.23
I Class distributing (Q) share	USD	9.29	10.76	10.86
I Class non-distributing share	USD	10.91	12.41	12.29
I Class non-distributing share EUR hedged	EUR	9.49	10.96	10.95
X Class distributing (Q) share	USD	9.23	10.69	10.79
X Class non-distributing share	USD	10.57	11.97	11.80

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
US Dollar High Yield Bond Fund				
Total net assets	USD	2,357,372,193	3,591,197,714	3,031,279,724
Net asset value per:				
A Class distributing (A) UK reporting fund share GBP hedged	GBP	9.09	10.71	10.30
A Class distributing (D) share	USD	5.18	6.03	5.79
A Class distributing (M) share	USD	5.22	6.09	5.84
A Class distributing (M) share AUD hedged	AUD	9.83	11.57	11.13
A Class distributing (M) share CAD hedged	CAD	8.84	10.34	9.94
A Class distributing (M) share EUR hedged	EUR	7.84	9.31	9.01
A Class distributing (M) share GBP hedged	GBP	8.39	9.85	9.48
A Class distributing (M) share NZD hedged	NZD	9.70	11.34	10.90
A Class distributing (M) share SGD hedged	SGD	8.62	10.07	9.67
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.67	9.17	8.94
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	77.05	90.97	88.00
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	88.78	105.70	102.59
A Class distributing (S) (M) (G) share	USD	4.25	5.05	4.95
A Class distributing (S) (M) (G) share HKD hedged	HKD	31.53	37.69	36.96
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.75	9.25	9.06
A Class non-distributing share	USD	34.83	39.04	36.04
A Class non-distributing share AUD hedged	AUD	16.91	19.12	17.70
A Class non-distributing share CHF hedged	CHF	10.30	11.76	10.98
A Class non-distributing share EUR hedged	EUR	201.30	229.57	213.89
A Class non-distributing share SGD hedged	SGD	14.80	16.64	15.37
C Class distributing (D) share	USD	5.19	6.04	5.80
C Class non-distributing share	USD	26.11	29.63	27.70
D Class distributing (A) UK reporting fund share GBP hedged	GBP	9.04	10.66	10.25
D Class distributing (M) share	USD	8.95	10.43	10.01
D Class distributing (M) share SGD hedged	SGD	8.64	10.10	9.70
D Class non-distributing share AUD hedged	AUD	18.05	20.28	18.65
D Class non-distributing share CHF hedged	CHF	10.85	12.31	11.42
D Class non-distributing share EUR hedged	EUR	217.23	246.02	227.62
D Class non-distributing share SGD hedged	SGD	15.76	17.60	16.14
D Class non-distributing UK reporting fund share	GBP	32.37	30.35	28.79
E Class non-distributing share	USD	31.49	35.47	32.91
E Class non-distributing share EUR hedged	EUR	8.87	10.17	-
I Class distributing (A) UK reporting fund share GBP hedged	GBP	7.84	9.24	8.89
I Class distributing (M) share	USD	8.43	9.82	9.42
I Class non-distributing share	USD	15.31	17.01	15.57
I Class non-distributing share EUR hedged	EUR	11.22	12.69	11.72
I Class non-distributing UK reporting fund share CHF hedged	CHF	8.94	10.13	-
I Class non-distributing UK reporting fund share GBP hedged	GBP	9.72	10.88	-
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	8.56	10.09	-
SR Class distributing (M) UK reporting fund share	GBP	7.46	7.33	-
SR Class non-distributing UK reporting fund share	GBP	7.96	7.45	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.05	10.24	-
X Class distributing (S) (M) (G) share	USD	9.49	11.12	10.74
X Class non-distributing share	USD	42.43	46.89	42.70
US Dollar Reserve Fund				
Total net assets	USD	505,636,900	513,108,285	643,329,670
Net asset value per:				
A Class non-distributing share	USD	158.74	158.24	158.30
A Class non-distributing share GBP hedged	GBP	188.71	188.57	189.12
C Class non-distributing share	USD	158.01	157.52	157.57
D Class non-distributing share GBP hedged	GBP	190.33	190.06	190.61
E Class non-distributing share	USD	150.57	150.48	150.91
E Class non-distributing share GBP hedged	GBP	178.44	178.75	179.72
X Class non-distributing share	USD	10.78	10.72	10.70

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The notes on pages 1008 to 1022 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
US Dollar Short Duration Bond Fund				
Total net assets	USD	1,582,256,819	1,799,880,962	1,640,867,085
Net asset value per:				
A Class distributing (D) share	USD	8.07	8.64	8.63
A Class distributing (M) share	USD	8.07	8.64	8.63
A Class distributing (M) share SGD hedged	SGD	9.04	9.69	9.68
A Class non-distributing share	USD	13.48	14.26	14.10
A Class non-distributing share EUR hedged	EUR	9.40	10.09	10.07
AI Class non-distributing share	USD	10.01	10.59	10.48
C Class distributing (D) share	USD	8.05	8.62	8.64
C Class non-distributing share	USD	10.52	11.27	11.29
D Class distributing (M) share	USD	9.26	9.92	9.90
D Class non-distributing share	USD	13.94	14.70	14.49
D Class non-distributing share EUR hedged	EUR	9.44	10.09	10.04
E Class non-distributing share	USD	12.11	12.88	12.81
I Class distributing (Q) share	USD	9.66	10.32	10.31
I Class non-distributing share	USD	10.64	11.21	11.04
I Class non-distributing share EUR hedged	EUR	9.50	10.15	10.08
X Class non-distributing share	USD	15.46	16.21	15.91
US Flexible Equity Fund				
Total net assets	USD	1,544,907,233	1,498,854,088	1,102,463,017
Net asset value per:				
A Class distributing (A) share	USD	50.73	55.38	42.47
A Class distributing (A) share EUR hedged	EUR	30.95	34.54	26.71
A Class distributing (A) UK reporting fund share	GBP	43.66	40.14	31.85
A Class non-distributing share	USD	50.71	55.36	42.45
A Class non-distributing share CNH hedged	CNH	229.59	247.41	185.82
A Class non-distributing share EUR hedged	EUR	30.86	34.44	26.63
A Class non-distributing share JPY hedged	JPY	1,399	1,545	1,189
AI Class non-distributing share	USD	15.82	17.27	13.24
C Class non-distributing share	USD	39.33	43.48	33.76
C Class non-distributing share EUR hedged	EUR	22.65	25.60	20.05
D Class distributing (A) share	USD	53.57	58.04	44.18
D Class distributing (A) UK reporting fund share	GBP	46.11	42.08	33.14
D Class non-distributing share	USD	57.42	62.22	47.35
D Class non-distributing share EUR hedged	EUR	34.92	38.67	29.69
E Class non-distributing share	USD	46.09	50.56	38.97
E Class non-distributing share EUR hedged	EUR	27.05	30.33	23.58
I Class non-distributing share	USD	34.45	37.23	28.26
I Class non-distributing share EUR hedged	EUR	13.92	15.38	11.77
X Class non-distributing share	USD	66.80	71.65	53.99
X Class non-distributing share EUR hedged	EUR	14.50	15.90	12.09
US Government Mortgage Impact Fund⁽²⁾				
Total net assets	USD	101,674,992	139,597,939	145,966,158
Net asset value per:				
A Class distributing (D) share	USD	7.95	9.16	9.41
A Class distributing (M) share	USD	7.95	9.16	9.41
A Class non-distributing share	USD	18.57	20.84	20.80
C Class distributing (D) share	USD	8.39	9.66	9.93
C Class non-distributing share	USD	14.68	16.68	16.86
D Class distributing (M) share	USD	7.97	9.18	9.43
D Class non-distributing share	USD	19.43	21.73	21.62
E Class non-distributing share	USD	16.70	18.84	18.90
I Class distributing (M) share	USD	8.12	9.35	9.61
I Class non-distributing share	USD	9.70	10.83	10.75
X Class distributing (M) share	USD	8.11	9.34	9.60

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⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
US Growth Fund				
Total net assets	USD	310,964,654	602,871,140	634,034,618
Net asset value per:				
A Class distributing (A) share	USD	35.80	52.41*	41.78
A Class non-distributing share	USD	28.60	41.87*	33.38
A Class non-distributing share EUR hedged	EUR	23.35	35.19*	28.23
A Class non-distributing UK reporting fund share	GBP	24.64	30.38*	25.06
AI Class non-distributing share	USD	13.80	20.19*	16.10
C Class non-distributing share	USD	21.77	32.27*	26.05
D Class distributing (A) share	USD	35.97	52.27*	41.36
D Class non-distributing share	USD	31.92	46.39*	36.70
D Class non-distributing UK reporting fund share	GBP	27.50	33.66*	27.55
E Class non-distributing share	USD	25.91	38.12*	30.54
I Class non-distributing share	USD	20.05	29.06*	22.93
X Class non-distributing share	USD	8.56	12.32*	-
US Mid-Cap Value Fund⁽²⁾				
Total net assets	USD	264,640,243	328,740,239	131,997,505
Net asset value per:				
A Class non-distributing share	USD	308.83	320.21*	219.32
A Class non-distributing share AUD hedged	AUD	17.04	17.99*	12.43
C Class non-distributing share	USD	230.18	241.66*	167.60
D Class non-distributing share	USD	344.71	354.73*	241.18
E Class non-distributing share	USD	274.76	286.31*	197.08
I Class non-distributing share	USD	17.69	18.16*	12.31
US Sustainable Equity Fund				
Total net assets	USD	4,276,723	5,429,548	-
Net asset value per:				
A Class non-distributing share	USD	8.32	10.79	-
D Class non-distributing share	USD	8.41	10.81	-
D Class non-distributing UK reporting fund share	GBP	7.24	7.84	-
E Class non-distributing share	USD	9.20	11.99	-
I Class non-distributing share	USD	8.43	10.81	-
I Class non-distributing UK reporting fund share	GBP	7.26	7.85	-
X Class non-distributing UK reporting fund share	GBP	7.32	7.86	-
World Bond Fund				
Total net assets	USD	1,128,318,997	1,365,246,053	1,365,243,468
Net asset value per:				
A Class distributing (D) share	USD	53.53	61.89	61.34
A Class distributing (M) share	USD	53.40	61.73	61.19
A Class distributing (R) (M) (G) share CNH hedged	CNH	92.36	108.18	107.70
A Class distributing (S) (M) (G) share SGD hedged	SGD	9.05	10.60	10.63
A Class non-distributing share	USD	76.31	86.91	85.13
A Class non-distributing share EUR hedged	EUR	174.06	201.30	198.89
A Class non-distributing UK reporting fund share GBP hedged	GBP	11.05	12.63	12.41
C Class distributing (D) share	USD	53.81	62.21	61.70
D Class distributing (M) share	USD	53.45	61.80	61.26
D Class non-distributing share	USD	81.12	92.02	89.78
D Class non-distributing share CHF hedged	CHF	9.49	10.95	10.80
D Class non-distributing share EUR hedged	EUR	180.88	208.35	205.03
D Class non-distributing UK reporting fund share GBP hedged	GBP	11.21	12.76	12.48
E Class non-distributing share	USD	69.66	79.74	78.50
I Class distributing (A) share EUR hedged	EUR	8.94	10.51	10.51
I Class non-distributing share	USD	10.57	11.97	11.65
X Class non-distributing share	USD	88.33	99.59	96.57
X Class non-distributing share CHF hedged	CHF	13.59	15.57	15.26
X Class non-distributing share DKK hedged	DKK	111.26	125.88	121.99
X Class non-distributing share EUR hedged	EUR	193.62	221.67	216.82
X Class non-distributing share GBP hedged	GBP	12.26	13.88	13.49
X Class non-distributing share NOK hedged	NOK	13.25	14.96	14.53
X Class non-distributing share NZD hedged	NZD	11.65	13.12	12.73

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

* Dilution adjustment included, see Note 2(g), for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
World Energy Fund				
Total net assets	USD	3,014,573,608	2,108,830,946	2,085,847,574
Net asset value per:				
A Class distributing (A) share	USD	19.86	13.01	10.15
A Class distributing (A) UK reporting fund share	GBP	17.05	9.41	7.60
A Class non-distributing share	USD	21.79	14.09	10.80
A Class non-distributing share AUD hedged	AUD	8.13	5.36	4.19
A Class non-distributing share CHF hedged	CHF	6.05	3.97	3.09
A Class non-distributing share EUR hedged	EUR	5.64	3.70	2.88
A Class non-distributing share HKD hedged	HKD	10.11	6.57	5.04
A Class non-distributing share SGD hedged	SGD	5.99	3.89	3.00
AI Class non-distributing share	USD	14.25	9.21	7.06
C Class non-distributing share	USD	16.68	10.92	8.48
C Class non-distributing share EUR hedged	EUR	4.69	3.12	2.46
D Class distributing (A) share	USD	19.89	13.02	10.15
D Class distributing (A) UK reporting fund share	GBP	17.19	9.48	7.65
D Class non-distributing share	USD	24.66	15.83	12.05
D Class non-distributing share CHF hedged	CHF	6.51	4.24	3.27
D Class non-distributing share EUR hedged	EUR	6.28	4.09	3.16
E Class non-distributing share	USD	19.58	12.73	9.81
E Class non-distributing share EUR hedged	EUR	5.23	3.45	2.70
I Class non-distributing share	USD	24.72	15.83	12.01
I Class non-distributing share EUR hedged	EUR	6.45	4.19	3.23
S Class non-distributing share	USD	13.36	8.56	6.50
S Class non-distributing share EUR hedged	EUR	12.92	8.40	6.48
X Class distributing (T) share	USD	9.69	-	-
X Class non-distributing share	USD	30.74	19.48	14.64
World Financials Fund				
Total net assets	USD	1,419,083,947	1,633,640,408	456,166,910
Net asset value per:				
A Class distributing (A) share	USD	9.17	12.57	-
A Class non-distributing share HKD hedged	HKD	102.85	140.98	91.35
A Class non-distributing share SGD hedged	SGD	11.17	15.38	10.00
A Class non-distributing UK reporting fund share	GBP	26.20	30.04	20.13
AI Class non-distributing share	USD	12.31	16.75	10.85
C Class non-distributing share	USD	23.58	32.51	21.31
D Class non-distributing UK reporting fund share	GBP	29.32	33.37	22.19
E Class non-distributing share	USD	27.51	37.65	24.51
I Class non-distributing share	USD	11.90	16.03	10.28
X Class distributing (T) share	USD	9.71	-	-
X Class non-distributing share	USD	17.25	23.08	14.69

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Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
World Gold Fund				
Total net assets	USD	3,351,047,354	5,287,967,838	7,362,416,769
Net asset value per:				
A Class distributing (A) share	USD	26.65	38.37	49.66
A Class distributing (A) UK reporting fund share	GBP	22.96	27.84	37.28
A Class non-distributing share	USD	26.65	38.37	49.67
A Class non-distributing share AUD hedged	AUD	7.61	11.34	14.87
A Class non-distributing share CHF hedged	CHF	3.87	5.73	7.58
A Class non-distributing share EUR hedged	EUR	3.76	5.56	7.32
A Class non-distributing share HKD hedged	HKD	5.12	7.41	9.61
A Class non-distributing share PLN hedged	PLN	75.31	107.72	141.55
A Class non-distributing share SGD hedged	SGD	4.47	6.51	8.47
A Class non-distributing UK reporting fund share	GBP	22.96	27.84	37.29
AI Class non-distributing share	USD	10.97	15.80	20.45
AI Class non-distributing share EUR hedged	EUR	9.84	14.57	19.18
C Class non-distributing share	USD	19.90	29.02	38.03
C Class non-distributing share EUR hedged	EUR	3.12	4.67	6.23
D Class distributing (A) share	USD	28.19	40.61	52.44
D Class non-distributing share	USD	30.17	43.12	55.39
D Class non-distributing share CHF hedged	CHF	4.20	6.18	8.10
D Class non-distributing share EUR hedged	EUR	4.21	6.18	8.07
D Class non-distributing share SGD hedged	SGD	4.82	6.96	8.99
D Class non-distributing UK reporting fund share GBP hedged	GBP	15.87	23.14	29.94
E Class non-distributing share	USD	23.71	34.31	44.63
E Class non-distributing share EUR hedged	EUR	3.49	5.19	6.87
I Class non-distributing share	USD	30.27	43.15	55.29
I Class non-distributing share EUR hedged	EUR	4.29	6.29	8.19
S Class non-distributing share	USD	9.41	13.41	17.19
X Class distributing (T) share	USD	7.38	-	-
X Class non-distributing share	USD	37.07	52.32	66.37
World Healthscience Fund				
Total net assets	USD	13,872,428,365	14,078,116,205	9,796,456,452
Net asset value per:				
A Class distributing (A) share	USD	11.18	12.52	10.58
A Class non-distributing share	USD	59.27	66.33	56.02
A Class non-distributing share AUD hedged	AUD	19.74	22.37	18.96
A Class non-distributing share CNH hedged	CNH	174.33	192.47	159.18
A Class non-distributing share HKD hedged	HKD	202.83	228.25	192.90
A Class non-distributing share JPY hedged	JPY	1,262	1,428	1,212
A Class non-distributing share SGD hedged	SGD	20.15	22.64	19.14
A Class non-distributing UK reporting fund share EUR hedged	EUR	13.30	15.16	12.92
AI Class non-distributing share	USD	15.78	17.66	14.91
C Class non-distributing share	USD	45.75	51.84	44.33
D Class distributing (A) share	USD	15.09	16.79	14.07
D Class distributing (Q) UK reporting fund share	GBP	13.26	12.42	10.77
D Class non-distributing share	USD	66.30	73.63	61.73
D Class non-distributing share EUR hedged	EUR	11.43	12.93	10.94
E Class non-distributing share	USD	53.33	59.97	50.91
E Class non-distributing share EUR hedged	EUR	9.82	11.25	-
I Class distributing (A) UK reporting fund share	GBP	8.89	8.33	-
I Class non-distributing share	USD	13.66	15.14	12.66
I Class non-distributing share EUR hedged	EUR	11.50	12.98	10.95
X Class distributing (T) share	USD	9.76	-	-
X Class non-distributing share	USD	74.25	81.66	67.79

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
World Mining Fund				
Total net assets	USD	5,369,730,517	7,065,270,881	4,826,201,552
Net asset value per:				
A Class distributing (A) share	USD	49.53	58.15	43.77
A Class distributing (A) UK reporting fund share	GBP	41.51	41.05	31.97
A Class non-distributing share	USD	54.43	61.88	45.80
A Class non-distributing share AUD hedged	AUD	10.27	12.05	9.09
A Class non-distributing share CHF hedged	CHF	6.93	8.08	6.09
A Class non-distributing share EUR hedged	EUR	4.20	4.90	3.69
A Class non-distributing share HKD hedged	HKD	9.48	10.83	8.03
A Class non-distributing share PLN hedged	PLN	7.88	9.01	6.75
A Class non-distributing share SGD hedged	SGD	4.84	5.57	4.15
AI Class non-distributing share	USD	16.21	18.42	13.63
AI Class non-distributing share EUR hedged	EUR	12.61	14.71	11.07
C Class non-distributing share	USD	40.79	46.96	35.19
C Class non-distributing share EUR hedged	EUR	3.49	4.12	3.14
D Class distributing (A) UK reporting fund share	GBP	41.62	41.21	32.07
D Class non-distributing share	USD	61.63	69.54	51.09
D Class non-distributing share CHF hedged	CHF	7.47	8.66	6.47
D Class non-distributing share EUR hedged	EUR	4.67	5.41	4.04
D Class non-distributing share PLN hedged	PLN	8.48	9.63	7.16
D Class non-distributing share SGD hedged	SGD	7.57	8.64	6.39
D Class non-distributing UK reporting fund share GBP hedged	GBP	31.75	36.78	27.41
E Class non-distributing share	USD	48.55	55.47	41.26
E Class non-distributing share EUR hedged	EUR	3.90	4.57	3.46
I Class non-distributing share	USD	61.66	69.40	50.85
I Class non-distributing share EUR hedged	EUR	4.84	5.60	4.17
S Class non-distributing share	USD	13.88	15.63	11.46
S Class non-distributing share EUR hedged	EUR	13.04	15.08	11.25
X Class distributing (T) share	USD	8.46	-	-
X Class non-distributing share	USD	76.64	85.39	61.95
X Class non-distributing share EUR hedged	EUR	5.39	6.16	4.54
World Real Estate Securities Fund				
Total net assets	USD	146,252,232	193,710,557	172,116,564
Net asset value per:				
A Class distributing (R) (M) (G) share CNH hedged	CNH	102.70	133.42	102.38*
A Class distributing (S) (M) (G) share	USD	10.04	12.96	10.01*
A Class distributing (S) (M) (G) share HKD hedged	HKD	105.19	136.27	104.84*
A Class distributing (S) (M) (G) share SGD hedged	SGD	10.48	13.60	10.47*
A Class non-distributing share	USD	15.16	19.05	14.30*
D Class non-distributing share	USD	12.60	15.72	11.71*
D Class non-distributing share CHF hedged	CHF	10.55	13.47	10.16*
E Class non-distributing share	USD	12.14	15.32	11.56*
X Class distributing (T) share	USD	9.25	-	-
X Class non-distributing share	USD	13.76	16.99	12.53*
X Class non-distributing share AUD hedged	AUD	10.72	13.46	9.97*

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2022 continued

	Currency	31 August 2022	31 August 2021	31 August 2020
World Technology Fund				
Total net assets	USD	8,792,222,507	13,553,638,267	7,167,899,894
Net asset value per:				
A Class distributing (A) share	USD	8.02	12.34	-
A Class distributing (A) UK reporting fund share	GBP	6.91	8.95	-
A Class non-distributing share	USD	56.51	86.92	64.61
A Class non-distributing share AUD hedged	AUD	8.13	12.81	-
A Class non-distributing share CNH hedged	CNH	85.46	130.12	-
A Class non-distributing share JPY hedged	JPY	1,560	2,436	1,822
A Class non-distributing share SGD hedged	SGD	15.28	23.79	17.70
A Class non-distributing UK reporting fund share EUR hedged	EUR	15.36	24.36	18.25
AI Class non-distributing share	USD	17.17	26.41	19.63
C Class non-distributing share	USD	43.40	67.60	50.88
D Class non-distributing share	USD	62.53	95.45	70.42
D Class non-distributing share EUR hedged	EUR	11.49	18.09	13.45
E Class non-distributing share	USD	51.29	79.29	59.23
E Class non-distributing share EUR hedged	EUR	7.01	11.17	-
I Class distributing (A) UK reporting fund share	GBP	5.83	7.48	-
I Class distributing (Q) UK reporting fund share GBP hedged	GBP	7.50	11.63	-
I Class non-distributing share	USD	23.08	35.15	25.87
I Class non-distributing share BRL hedged	USD	8.67	12.31	-
I Class non-distributing share EUR hedged	EUR	16.26	25.53	18.93
I Class non-distributing UK reporting fund share	GBP	19.88	25.50	19.42
X Class distributing (T) share	USD	9.95	-	-
X Class non-distributing share	USD	21.76	32.90	24.04

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022

Fund Name	Note	BlackRock Global Funds Combined USD	Asia Pacific Equity Income Fund USD	Asian Dragon Fund USD	Asian Growth Leaders Fund USD
Net assets at the beginning of the year		209,572,178,008	173,509,204	1,176,221,240	1,435,246,176
Income					
Bank interest	2(b)	7,348,638	245	4,671	-
Bond interest, net of withholding taxes	2(b)	2,219,327,686	-	-	-
Swap interest	2(c)	127,645,076	-	-	-
Contracts for difference interest	2(c)	54,277	-	-	-
Equity linked note income	2(c)	180,267,467	-	-	-
Interest from money market deposits	2(b)	9,450,536	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	66,005,125	13,723	233,847	206,404
Dividends, net of withholding taxes	2(b)	1,992,557,312	3,779,631	17,084,915	20,322,620
Contracts for difference dividends, net of withholding taxes	2(c)	2,910,479	-	77,674	40,488
Securities lending income	2(b)	38,015,355	35,304	28,265	31,377
Management fee rebate	4	4,814,082	-	-	-
Other reimbursements		666,915	-	-	-
Total income	2(b)	4,649,062,948	3,828,903	17,429,372	20,600,889
Expenses					
Bank interest	2(b)	8,165,471	-	-	32,529
Contracts for difference interest	2(c)	453,804	116	35,551	479
Swap interest	2(c)	113,335,897	-	-	-
Negative yield on financial assets		526,384	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	2,097,742	-	-	-
Annual service charge	6	310,465,140	444,867	2,299,819	2,448,388
Loan commitment fees	16	1,303,987	1,146	7,962	8,869
Custodian and depositary fees	2(h),7	34,054,520	67,042	388,578	381,930
Distribution fees	5	137,745,475	87,213	819,041	171,521
Tax	8	71,942,612	69,271	433,913	456,265
Management fees	4	1,962,871,082	2,127,417	11,063,349	11,515,255
Less Management fee waiver	4	(2,909,910)	-	-	-
Total expenses		2,640,052,204	2,797,072	15,048,213	15,015,236
Net income/(deficit)		2,009,010,744	1,031,831	2,381,159	5,585,653
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(2,556,685,267)	374,572	13,977,658	(145,856,577)
To Be Announced securities contracts	2(c)	(45,423,433)	-	-	-
Contracts for difference	2(c)	(21,165,828)	(13,895)	(482,271)	(1,168,827)
Exchange traded futures contracts	2(c)	716,000,187	11,916	(324,019)	183,531
Options/Swaptions contracts	2(c)	244,897,066	-	-	-
Swaps transactions	2(c)	79,846,034	-	-	-
Forward foreign exchange contracts	2(c)	(2,950,765,175)	(2,908,684)	(10,212,976)	(12,250,595)
Foreign currencies on other transactions	2(i)	78,946,257	(108,340)	(481,307)	(554,118)
Net realised appreciation/(depreciation) for the year		(4,454,350,159)	(2,644,431)	2,477,085	(159,646,586)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(35,401,420,615)	(30,748,718)	(248,471,821)	(189,521,346)
To Be Announced securities contracts	2(c)	11,006,846	-	-	-
Contracts for difference	2(c)	(9,575,485)	11,916	(324,020)	183,532
Exchange traded futures contracts	2(c)	47,484,383	-	-	-
Options/Swaptions contracts	2(c)	(74,967,944)	-	-	-
Swaps transactions	2(c)	(107,869,515)	-	-	-
Forward foreign exchange contracts	2(c)	(405,914,848)	(1,028,821)	(2,634,653)	(1,531,883)
Foreign currencies on other transactions	2(i)	(13,507,384)	(38,504)	(69,682)	(5,242)
Net change in unrealised appreciation/(depreciation) for the year		(35,954,764,562)	(31,804,127)	(251,500,176)	(190,874,939)
Increase/(Decrease) in net assets as a result of operations		(38,400,103,977)	(33,416,727)	(246,641,932)	(344,935,872)
Movements in share capital					
Net receipts as a result of issue of shares		84,768,796,159	19,079,549	217,502,621	149,278,605
Net payments as a result of repurchase of shares		(88,620,175,235)	(39,833,825)	(281,689,013)	(400,499,284)
Increase/(Decrease) in net assets as a result of movements in share capital		(3,851,379,076)	(20,754,276)	(64,186,392)	(251,220,679)
Dividends declared	15	(1,514,666,889)	(2,494,105)	(193,339)	(242,046)
Foreign exchange adjustment	2(e)	(7,100,084,238)*	-	-	-
Net assets at the end of the year		158,705,943,828	116,844,096	865,199,577	838,847,579

* The combined figures have been calculated using the average exchange rates throughout the year. The resulting Foreign exchange adjustment of USD (7,100,084,238) represents the movement in exchange rates between 31 August 2021 and 31 August 2022. This is a notional amount, which has no impact on the Net Assets of the individual Funds.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	Asian High Yield Bond Fund USD	Asian Multi-Asset Income Fund USD	Asian Sustainable Equity Fund ⁽¹⁾ USD	Asian Tiger Bond Fund USD
Net assets at the beginning of the year		1,758,081,147	90,901,838	-	5,509,491,295
Income					
Bank interest	2(b)	111,018	17,456	9	214,054
Bond interest, net of withholding taxes	2(b)	209,065,438	1,584,534	-	184,206,644
Swap interest	2(c)	172,291	-	-	397,027
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	254,719	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	809,565	24,847	1,051	901,981
Dividends, net of withholding taxes	2(b)	-	950,781	43,621	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	979	-
Securities lending income	2(b)	2,098,855	9,046	-	2,033,314
Management fee rebate	4	-	-	-	-
Other reimbursements		20,931	(84)	5	22,745
Total income	2(b)	212,278,098	2,841,299	45,665	187,775,765
Expenses					
Bank interest	2(b)	-	-	-	-
Contracts for difference interest	2(c)	-	11	4	-
Swap interest	2(c)	2,855,521	-	-	3,567,291
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	2,912,458	(147,843)	(5,530)	5,612,961
Loan commitment fees	16	14,594	586	-	33,242
Custodian and depositary fees	2(h),7	312,731	169,110	7,366	550,785
Distribution fees	5	149,806	-	10	454,288
Tax	8	963,018	7,433	317	1,766,300
Management fees	4	20,334,745	48,116	88	37,926,350
Less Management fee waiver	4	(1,306,475)	-	-	-
Total expenses		26,236,398	77,413	2,255	49,911,217
Net income/(deficit)		186,041,700	2,763,886	43,410	137,864,548
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(702,622,783)	(7,826,690)	6,220	(620,094,727)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	(1,040)	122	-
Exchange traded futures contracts	2(c)	10,807,636	404,561	(614)	(15,982,821)
Options/Swaptions contracts	2(c)	(243,000)	2,607,574	-	-
Swaps transactions	2(c)	1,574,320	(30,176)	-	(7,624,556)
Forward foreign exchange contracts	2(c)	(74,551,575)	129,353	-	(123,814,648)
Foreign currencies on other transactions	2(i)	1,665,140	(62,793)	(13,719)	1,738,952
Net realised appreciation/(depreciation) for the year		(763,370,262)	(4,779,211)	(7,991)	(765,777,800)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(654,650,757)	(13,901,776)	(458,011)	(551,595,986)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	892	(614)	-
Exchange traded futures contracts	2(c)	(969,311)	(43,429)	-	2,571,213
Options/Swaptions contracts	2(c)	-	94,722	-	-
Swaps transactions	2(c)	2,340,351	(22,469)	-	5,816,579
Forward foreign exchange contracts	2(c)	(9,100,793)	(37,597)	-	(21,418,400)
Foreign currencies on other transactions	2(i)	(287,066)	(3,451)	(36)	(1,040,829)
Net change in unrealised appreciation/(depreciation) for the year		(662,667,576)	(13,913,108)	(458,661)	(565,667,423)
Increase/(Decrease) in net assets as a result of operations		(1,239,996,138)	(15,928,433)	(423,242)	(1,193,580,675)
Movements in share capital					
Net receipts as a result of issue of shares		3,189,829,809	823,839	5,000,102	1,506,097,041
Net payments as a result of repurchase of shares		(1,494,228,390)	(2,510,109)	(50)	(2,165,974,855)
Increase/(Decrease) in net assets as a result of movements in share capital		1,695,601,419	(1,686,270)	5,000,052	(659,877,814)
Dividends declared	15	(95,747,403)	(4,663)	-	(129,044,739)
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		2,117,939,025	73,282,472	4,576,810	3,526,988,067

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	China Bond Fund CNH	China Flexible Equity Fund USD	China Fund USD	China Impact Fund ⁽²⁾ USD
Net assets at the beginning of the year		60,649,931,844	31,646,134	1,615,607,258	18,565,831
Income					
Bank interest	2(b)	3,202,273	-	-	-
Bond interest, net of withholding taxes	2(b)	2,200,642,014	-	-	-
Swap interest	2(c)	-	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	37,403,624	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	2,851,246	7,014	559,905	9,690
Dividends, net of withholding taxes	2(b)	-	289,815	19,536,033	128,772
Contracts for difference dividends, net of withholding taxes	2(c)	-	6,093	562,832	-
Securities lending income	2(b)	7,890,537	1,109	199,879	-
Management fee rebate	4	-	-	-	-
Other reimbursements		166,140	-	-	-
Total income	2(b)	2,252,155,834	304,031	20,858,649	138,462
Expenses					
Bank interest	2(b)	-	2,089	712,611	145
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	-	-	-	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	58,302,993	31,300	3,140,032	2,589
Loan commitment fees	16	335,839	206	9,395	143
Custodian and depositary fees	2(h),7	15,165,669	30,449	288,237	37,176
Distribution fees	5	46,565,165	49,734	387,014	11,495
Tax	8	19,169,388	6,693	605,174	4,832
Management fees	4	306,805,196	156,844	17,351,084	63,129
Less Management fee waiver	4	-	-	-	-
Total expenses		446,344,250	277,315	22,493,547	119,509
Net income/(deficit)		1,805,811,584	26,716	(1,634,898)	18,953
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(3,400,989,530)	(5,353,756)	(298,799,015)	1,178,160
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	(235,616)	(38,928,623)	-
Exchange traded futures contracts	2(c)	555,552,119	35,088	(9,438,345)	39,587
Options/Swaptions contracts	2(c)	-	-	-	-
Swaps transactions	2(c)	-	-	-	-
Forward foreign exchange contracts	2(c)	(879,090,489)	(922,957)	(25,478,507)	(425,664)
Foreign currencies on other transactions	2(i)	9,224,522	(6,082)	711,746	(26,329)
Net realised appreciation/(depreciation) for the year		(3,715,303,378)	(6,483,323)	(371,932,744)	765,754
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(1,867,607,227)	(5,541,645)	(202,022,271)	(6,443,588)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	35,087	(9,438,345)	-
Exchange traded futures contracts	2(c)	18,706,343	-	-	-
Options/Swaptions contracts	2(c)	-	-	-	-
Swaps transactions	2(c)	-	-	-	-
Forward foreign exchange contracts	2(c)	(253,713,752)	(103,022)	(3,516,862)	(69,166)
Foreign currencies on other transactions	2(i)	13,072,456	(21)	(2,340)	(108)
Net change in unrealised appreciation/(depreciation) for the year		(2,089,542,180)	(5,609,601)	(214,979,818)	(6,512,862)
Increase/(Decrease) in net assets as a result of operations		(3,999,033,974)	(12,066,208)	(588,547,460)	(5,728,155)
Movements in share capital					
Net receipts as a result of issue of shares		10,780,154,659	5,234,113	657,681,667	19,889,032
Net payments as a result of repurchase of shares		(27,481,783,607)	(2,237,069)	(531,095,400)	(2,262,868)
Increase/(Decrease) in net assets as a result of movements in share capital		(16,701,628,948)	2,997,044	126,586,267	17,626,164
Dividends declared	15	(1,223,869,143)	-	(718)	-
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		38,725,399,779	22,576,970	1,153,645,347	30,463,840

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	China Innovation Fund ⁽¹⁾ USD	Circular Economy Fund USD	Climate Action Equity Fund ⁽¹⁾ USD	Climate Action Multi-Asset Fund ⁽¹⁾ EUR
Net assets at the beginning of the year		-	2,309,316,574	-	-
Income					
Bank interest	2(b)	1,284	14,980	41	-
Bond interest, net of withholding taxes	2(b)	-	-	-	24,155
Swap interest	2(c)	-	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	3,634	386,825	1,193	159,267
Dividends, net of withholding taxes	2(b)	88,839	28,633,383	46,997	433,659
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Securities lending income	2(b)	-	221,164	114	535
Management fee rebate	4	-	-	-	11,791
Other reimbursements		6	3,619	-	63
Total income	2(b)	93,763	29,259,971	48,345	629,470
Expenses					
Bank interest	2(b)	-	-	-	6,114
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	-	-	-	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	(4,432)	1,823,110	(10,219)	10,439
Loan commitment fees	16	-	14,100	3	35
Custodian and depositary fees	2(h),7	7,686	256,014	12,136	25,513
Distribution fees	5	8	1,587,352	87	109
Tax	8	905	446,469	418	4,419
Management fees	4	335	18,310,648	437	369
Less Management fee waiver	4	-	-	-	-
Total expenses		4,502	22,437,693	2,862	46,998
Net income/(deficit)		89,261	6,822,278	45,483	582,472
Net realised appreciation/(depreciation) on:					
Investments	2(a)	107,843	(156,452,211)	(490,137)	(1,008,443)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	-	-	-	(475,897)
Options/Swaptions contracts	2(c)	-	-	-	82,770
Swaps transactions	2(c)	-	-	-	11,730
Forward foreign exchange contracts	2(c)	73	(118,902,358)	-	474,732
Foreign currencies on other transactions	2(i)	3,070	(1,041,675)	1,909	41,751
Net realised appreciation/(depreciation) for the year		110,986	(276,396,244)	(488,228)	(873,357)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	252,632	(560,471,989)	(505,625)	(2,036,194)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	-	-	-	123,628
Options/Swaptions contracts	2(c)	-	-	-	(55,821)
Swaps transactions	2(c)	-	-	-	(11,730)
Forward foreign exchange contracts	2(c)	(205)	(13,463,731)	-	147,127
Foreign currencies on other transactions	2(i)	(2,535)	(193,394)	(111)	7,253
Net change in unrealised appreciation/(depreciation) for the year		249,892	(574,129,114)	(505,736)	(1,825,737)
Increase/(Decrease) in net assets as a result of operations		450,139	(843,703,080)	(948,481)	(2,116,622)
Movements in share capital					
Net receipts as a result of issue of shares		20,206,467	778,752,134	5,032,329	50,046,826
Net payments as a result of repurchase of shares		(4,944)	(448,012,464)	(60)	(79)
Increase/(Decrease) in net assets as a result of movements in share capital		20,201,523	330,739,670	5,032,269	50,046,747
Dividends declared	15	-	(22,741)	-	(73)
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		20,651,662	1,796,330,423	4,083,788	47,930,052

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	Continental European Flexible Fund EUR	Developed Markets Sustainable Equity Fund USD	Dynamic High Income Fund USD	Emerging Europe Fund ⁽⁴⁾ EUR
Net assets at the beginning of the year		8,815,637,037	5,466,824	3,578,551,682	758,920,271
Income					
Bank interest	2(b)	-	75	821,100	-
Bond interest, net of withholding taxes	2(b)	-	-	79,756,572	-
Swap interest	2(c)	-	-	3	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	85,303,058	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	1,799	9,487,460	-
Dividends, net of withholding taxes	2(b)	91,569,324	53,461	19,821,418	15,584,616
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	178,441	-
Securities lending income	2(b)	955,558	241	727,545	41,081
Management fee rebate	4	-	-	1,112,584	-
Other reimbursements		44,367	34	17,464	1,808
Total income	2(b)	92,569,249	55,610	197,225,645	15,627,505
Expenses					
Bank interest	2(b)	267,411	-	-	18,286
Contracts for difference interest	2(c)	-	-	17,511	-
Swap interest	2(c)	-	-	2,674	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	13,850,761	(9,069)	6,835,013	634,821
Loan commitment fees	16	54,163	3	23,594	4,013
Custodian and depositary fees	2(h),7	1,113,140	11,753	621,923	379,505
Distribution fees	5	2,874,035	23	87,154	108,127
Tax	8	2,744,589	606	1,682,746	167,865
Management fees	4	74,435,026	6,030	50,899,399	5,754,101
Less Management fee waiver	4	-	-	-	-
Total expenses		95,339,125	9,346	60,170,014	7,066,718
Net income/(deficit)		(2,769,876)	46,264	137,055,631	8,560,787
Net realised appreciation/(depreciation) on:					
Investments	2(a)	221,727,005	(128,317)	(225,613,049)	27,187,916
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	(2,801,279)	-
Exchange traded futures contracts	2(c)	(8,743,061)	-	(54,082,524)	981,924
Options/Swaptions contracts	2(c)	-	-	4,798,931	-
Swaps transactions	2(c)	-	-	(49,127)	-
Forward foreign exchange contracts	2(c)	127,179,930	-	(107,018,877)	(5,680,213)
Foreign currencies on other transactions	2(i)	(607,979)	(4,167)	3,213,761	(155,404)
Net realised appreciation/(depreciation) for the year		339,555,895	(132,484)	(381,552,164)	22,334,223
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(2,362,084,861)	(839,102)	(447,644,986)	(542,904,138)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	(41,701)	-
Exchange traded futures contracts	2(c)	1,413,325	-	(14,537,967)	(43,682)
Options/Swaptions contracts	2(c)	-	-	355,248	-
Swaps transactions	2(c)	-	-	-	-
Forward foreign exchange contracts	2(c)	12,396,003	-	(21,815,754)	(1,637)
Foreign currencies on other transactions	2(i)	8,853	(269)	(62,953)	7,529
Net change in unrealised appreciation/(depreciation) for the year		(2,348,266,680)	(839,371)	(483,748,113)	(542,941,928)
Increase/(Decrease) in net assets as a result of operations		(2,011,480,661)	(925,591)	(728,244,646)	(512,046,918)
Movements in share capital					
Net receipts as a result of issue of shares		2,530,178,096	6,246,328	1,349,626,510	165,554,478
Net payments as a result of repurchase of shares		(4,260,257,045)	-	(874,188,567)	(251,214,224)
Increase/(Decrease) in net assets as a result of movements in share capital		(1,730,078,949)	6,246,328	475,437,943	(85,659,746)
Dividends declared	15	(3,528,860)	-	(206,558,282)	-
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		5,070,548,567	10,787,561	3,119,186,697	161,213,607

⁽⁴⁾ Fund suspended, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	Emerging Markets Bond Fund USD	Emerging Markets Corporate Bond Fund USD	Emerging Markets Equity Income Fund USD	Emerging Markets Fund USD
Net assets at the beginning of the year		1,564,148,104	1,148,076,472	507,438,453	3,077,007,312
Income					
Bank interest	2(b)	99,201	111,999	-	-
Bond interest, net of withholding taxes	2(b)	62,997,005	45,394,904	-	-
Swap interest	2(c)	45,730	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	128,291	900,654
Dividends, net of withholding taxes	2(b)	-	-	13,607,514	63,602,121
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	532,293	947,401
Securities lending income	2(b)	201,102	382,129	53,378	302,723
Management fee rebate	4	-	-	-	-
Other reimbursements		3,233	5,612	123	2,854
Total income	2(b)	63,346,271	45,894,644	14,321,599	65,755,753
Expenses					
Bank interest	2(b)	-	-	68,952	338,243
Contracts for difference interest	2(c)	-	-	86,271	223,141
Swap interest	2(c)	1,796,664	13,239	-	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	1,338,300	455,559	575,199	3,129,005
Loan commitment fees	16	9,399	6,837	3,034	18,856
Custodian and depositary fees	2(h),7	227,752	110,086	197,969	920,513
Distribution fees	5	635,811	132,389	57,299	821,621
Tax	8	351,250	173,283	107,179	630,443
Management fees	4	10,148,848	5,175,492	2,055,488	21,625,373
Less Management fee waiver	4	-	-	-	-
Total expenses		14,508,024	6,066,885	3,151,391	27,707,195
Net income/(deficit)		48,838,247	39,827,759	11,170,208	38,048,558
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(60,774,332)	(75,051,145)	91,580	(331,351,916)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	(10,177,761)	3,622,654
Exchange traded futures contracts	2(c)	18,368,421	(95,585)	(1,942,341)	(8,357,802)
Options/Swaptions contracts	2(c)	(464,412)	-	-	-
Swaps transactions	2(c)	(806,282)	42,356	-	-
Forward foreign exchange contracts	2(c)	(48,608,923)	(65,780,370)	(2,465,136)	(535,696)
Foreign currencies on other transactions	2(i)	(1,404,874)	(97,408)	(94,872)	(819,042)
Net realised appreciation/(depreciation) for the year		(93,690,402)	(140,982,152)	(14,588,530)	(337,441,802)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(308,850,820)	(126,518,624)	(116,321,745)	(710,645,646)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	(819,478)	(2,742,048)
Exchange traded futures contracts	2(c)	2,342,639	-	(31,632)	(2,387,342)
Options/Swaptions contracts	2(c)	-	-	-	-
Swaps transactions	2(c)	2,552,181	-	-	-
Forward foreign exchange contracts	2(c)	(6,024,943)	(7,368,253)	(40,599)	(47,947)
Foreign currencies on other transactions	2(i)	(103,360)	(15,207)	(17,558)	(66,011)
Net change in unrealised appreciation/(depreciation) for the year		(310,084,303)	(133,902,084)	(117,231,012)	(715,888,994)
Increase/(Decrease) in net assets as a result of operations		(354,936,458)	(235,056,477)	(120,649,334)	(1,015,282,238)
Movements in share capital					
Net receipts as a result of issue of shares		263,457,011	452,358,512	45,000,307	1,674,918,425
Net payments as a result of repurchase of shares		(547,543,359)	(550,530,764)	(115,839,345)	(1,488,556,245)
Increase/(Decrease) in net assets as a result of movements in share capital		(284,086,348)	(98,172,252)	(70,839,038)	186,362,180
Dividends declared	15	(12,599,107)	(6,310,154)	(1,568,172)	(1,568,726)
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		912,526,191	808,537,589	314,381,909	2,246,518,528

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	Emerging Markets Impact Bond Fund USD	Emerging Markets Local Currency Bond Fund USD	Emerging Markets Sustainable Equity Fund USD	ESG Flex Choice Cautious Fund ⁽¹⁾ USD
Net assets at the beginning of the year		28,477,453	2,355,309,356	4,894,212	-
Income					
Bank interest	2(b)	15,057	83,042	-	48
Bond interest, net of withholding taxes	2(b)	2,239,077	111,631,920	-	-
Swap interest	2(c)	-	896,207	-	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	13,977	73,657
Dividends, net of withholding taxes	2(b)	-	-	684,280	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Securities lending income	2(b)	30,563	23,930	3,721	-
Management fee rebate	4	-	-	-	7,682
Other reimbursements		122	1,064	131	136
Total income	2(b)	2,284,819	112,636,163	702,109	81,523
Expenses					
Bank interest	2(b)	-	-	499	-
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	-	1,004,634	-	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	20,211	1,278,239	4,635	(4,293)
Loan commitment fees	16	50	14,242	18	3
Custodian and depositary fees	2(h),7	21,275	1,386,737	24,918	15,154
Distribution fees	5	22	205,865	31	-
Tax	8	7,232	380,785	3,747	1,591
Management fees	4	168,329	9,693,471	333	13,066
Less Management fee waiver	4	-	-	-	-
Total expenses		217,119	13,963,973	34,181	25,521
Net income/(deficit)		2,067,700	98,672,190	667,928	56,002
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(323,397)	(134,844,214)	(4,814,613)	(252,875)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	46,127	-
Exchange traded futures contracts	2(c)	-	18,513,660	(163,944)	-
Options/Swaptions contracts	2(c)	-	(8,460,814)	-	-
Swaps transactions	2(c)	-	6,406,572	-	-
Forward foreign exchange contracts	2(c)	(5,536,282)	(141,575,145)	46,662	(7,114)
Foreign currencies on other transactions	2(i)	(287,014)	2,765,170	(10,385)	3,410
Net realised appreciation/(depreciation) for the year		(6,146,693)	(257,194,771)	(4,896,153)	(256,579)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(12,749,509)	(270,989,684)	(9,155,265)	(401,336)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	-	(65,893)	(15,080)	-
Options/Swaptions contracts	2(c)	-	-	-	-
Swaps transactions	2(c)	-	1,838,187	-	-
Forward foreign exchange contracts	2(c)	(1,188,308)	(11,971,171)	36,242	(6,607)
Foreign currencies on other transactions	2(i)	(7,716)	(2,258,090)	(149)	5
Net change in unrealised appreciation/(depreciation) for the year		(13,945,533)	(283,446,651)	(9,134,252)	(407,938)
Increase/(Decrease) in net assets as a result of operations		(18,024,526)	(441,969,232)	(13,362,477)	(608,515)
Movements in share capital					
Net receipts as a result of issue of shares		86,051,755	517,086,102	67,577,754	15,458,968
Net payments as a result of repurchase of shares		(12,245,818)	(1,002,318,669)	(5,226,321)	(2,860,314)
Increase/(Decrease) in net assets as a result of movements in share capital		73,805,937	(485,232,567)	62,351,433	12,598,654
Dividends declared	15	(87,409)	(10,249,177)	-	(18,856)
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		84,171,455	1,417,858,380	53,883,168	11,971,283

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	ESG Flex Choice Growth Fund ⁽¹⁾ USD	ESG Flex Choice Moderate Fund ⁽¹⁾ USD	ESG Global Conservative Income Fund EUR	ESG Global Multi-Asset Income Fund ⁽¹⁾ USD
Net assets at the beginning of the year		-	-	648,012,670	-
Income					
Bank interest	2(b)	46	146	-	34,203
Bond interest, net of withholding taxes	2(b)	-	-	17,158,334	2,586,090
Swap interest	2(c)	-	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	4,554,709	1,286,107
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	57,894	72,835	480,148	159,729
Dividends, net of withholding taxes	2(b)	-	-	2,448,693	922,132
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Securities lending income	2(b)	-	-	123,112	54
Management fee rebate	4	9,293	9,602	(2,607)	-
Other reimbursements		234	154	1,689	198
Total income	2(b)	67,467	82,737	24,764,078	4,988,513
Expenses					
Bank interest	2(b)	-	-	101,761	-
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	-	-	-	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	(2,985)	(3,074)	1,294,869	18,490
Loan commitment fees	16	3	3	4,613	133
Custodian and depositary fees	2(h),7	16,177	17,014	139,200	35,496
Distribution fees	5	-	-	1,975,648	26
Tax	8	2,274	2,358	326,999	11,571
Management fees	4	18,120	21,705	6,415,399	353
Less Management fee waiver	4	-	-	-	-
Total expenses		33,589	38,006	10,258,489	66,069
Net income/(deficit)		33,878	44,731	14,505,589	4,922,444
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(161,592)	(190,359)	(10,570,171)	(10,211,106)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	-	-	(54,512,128)	3,529,664
Options/Swaptions contracts	2(c)	-	-	1,377,199	354,255
Swaps transactions	2(c)	-	-	-	-
Forward foreign exchange contracts	2(c)	(74,116)	(61,226)	(1,352,707)	(15,838,382)
Foreign currencies on other transactions	2(i)	(12,726)	22,075	1,676,805	117,614
Net realised appreciation/(depreciation) for the year		(248,434)	(229,510)	(63,381,002)	(22,047,955)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(622,448)	(538,948)	(21,047,893)	(15,002,270)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	-	-	(1,317,021)	1,062,027
Options/Swaptions contracts	2(c)	-	-	28,929	12,993
Swaps transactions	2(c)	-	-	-	-
Forward foreign exchange contracts	2(c)	(63,184)	(41,466)	441,943	(4,977,373)
Foreign currencies on other transactions	2(i)	(75)	(9)	(60,037)	(26,387)
Net change in unrealised appreciation/(depreciation) for the year		(685,707)	(580,423)	(21,954,079)	(18,931,010)
Increase/(Decrease) in net assets as a result of operations		(900,263)	(765,202)	(70,829,492)	(36,056,521)
Movements in share capital					
Net receipts as a result of issue of shares		16,420,372	16,946,076	322,839,310	210,651,820
Net payments as a result of repurchase of shares		(1,121,009)	(2,079,477)	(238,364,759)	(14,041,730)
Increase/(Decrease) in net assets as a result of movements in share capital		15,299,363	14,866,599	84,474,551	196,610,090
Dividends declared	15	(123,448)	(122,307)	(16,973,495)	(2,498,145)
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		14,275,652	13,979,090	644,684,234	158,055,424

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	ESG Multi-Asset Fund EUR	Euro Bond Fund EUR	Euro Corporate Bond Fund EUR	Euro Reserve Fund EUR
Net assets at the beginning of the year		3,576,244,828	4,309,425,814	3,289,055,637	97,877,530
Income					
Bank interest	2(b)	-	-	-	-
Bond interest, net of withholding taxes	2(b)	19,422,469	30,866,424	33,494,907	-
Swap interest	2(c)	339,824	1,972,965	6,176,484	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	15,821,253	69,050	70,550	-
Dividends, net of withholding taxes	2(b)	37,587,022	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Securities lending income	2(b)	577,885	318,252	379,979	-
Management fee rebate	4	722,570	4,781	29,252	-
Other reimbursements		32,140	6,634	19,001	-
Total income	2(b)	74,503,163	33,238,106	40,170,173	-
Expenses					
Bank interest	2(b)	3,541,967	187,690	291,545	2,676
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	142,215	534,814	4,123,503	-
Negative yield on financial assets		-	-	-	479,690
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	9,956,420	2,817,949	1,913,400	80,240
Loan commitment fees	16	30,150	28,373	21,279	-
Custodian and depositary fees	2(h),7	892,337	722,682	370,522	35,246
Distribution fees	5	19,688,242	679,848	608,223	64,467
Tax	8	2,746,585	845,599	604,931	10,840
Management fees	4	59,869,844	16,520,731	10,151,285	449,213
Less Management fee waiver	4	-	-	-	(449,213)
Total expenses		96,867,760	22,337,686	18,084,688	673,159
Net income/(deficit)		(22,364,597)	10,900,420	22,085,485	(673,159)
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(65,284,954)	(69,461,442)	(78,639,503)	235
To Be Announced securities contracts	2(c)	(1,578,576)	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	1,703,112	11,651,102	22,813,747	-
Options/Swaptions contracts	2(c)	12,137,146	(273,901)	(1,288,731)	-
Swaps transactions	2(c)	49,197,862	(45,499,350)	24,130,864	-
Forward foreign exchange contracts	2(c)	(32,790,375)	59,284,861	(7,659,976)	-
Foreign currencies on other transactions	2(i)	32,487,252	1,759,381	285,734	-
Net realised appreciation/(depreciation) for the year		(4,128,533)	(42,539,349)	(40,357,865)	235
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(120,971,334)	(458,143,660)	(357,440,861)	(84,644)
To Be Announced securities contracts	2(c)	623,773	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	(9,855,012)	(2,215,793)	5,894,990	-
Options/Swaptions contracts	2(c)	(5,471,616)	(710,132)	(3,169,552)	-
Swaps transactions	2(c)	(11,800,972)	(3,848,205)	(32,883,531)	-
Forward foreign exchange contracts	2(c)	(2,188,035)	12,407,125	(2,090,849)	-
Foreign currencies on other transactions	2(i)	1,759,721	132,718	41,908	-
Net change in unrealised appreciation/(depreciation) for the year		(147,903,475)	(452,377,947)	(389,647,895)	(84,644)
Increase/(Decrease) in net assets as a result of operations		(174,396,605)	(484,016,876)	(407,920,275)	(757,568)
Movements in share capital					
Net receipts as a result of issue of shares		4,823,170,791	1,394,632,253	1,031,117,972	122,066,645
Net payments as a result of repurchase of shares		(1,504,120,258)	(2,027,696,165)	(1,353,247,014)	(97,849,013)
Increase/(Decrease) in net assets as a result of movements in share capital		3,319,050,533	(633,063,912)	(322,129,042)	24,217,632
Dividends declared	15	(1,348,265)	(289,965)	(3,796,830)	-
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		6,719,550,491	3,192,055,061	2,555,209,490	121,337,594

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	Euro Short Duration Bond Fund EUR	Euro- Markets Fund EUR	European Equity Income Fund EUR	European Focus Fund EUR
Net assets at the beginning of the year		8,327,818,672	1,888,937,995	2,149,181,806	452,090,412
Income					
Bank interest	2(b)	-	-	-	-
Bond interest, net of withholding taxes	2(b)	35,495,358	-	-	-
Swap interest	2(c)	2,741,687	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	380,383	-	-	-
Dividends, net of withholding taxes	2(b)	-	33,063,245	79,212,945	4,869,902
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Securities lending income	2(b)	702,875	58,294	342,828	36,674
Management fee rebate	4	141,747	-	-	-
Other reimbursements		34,082	1,763	12,602	2,310
Total income	2(b)	39,496,132	33,123,302	79,568,375	4,908,886
Expenses					
Bank interest	2(b)	753,959	27,797	46,802	9,193
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	940,211	-	-	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	3,261,194	3,403,589	4,630,400	1,059,210
Loan commitment fees	16	54,594	12,653	14,385	2,980
Custodian and depositary fees	2(h),7	1,206,225	267,512	317,921	92,303
Distribution fees	5	1,318,166	651,266	1,176,686	961,896
Tax	8	1,617,589	654,748	868,470	195,938
Management fees	4	29,015,164	20,159,765	25,493,158	5,283,806
Less Management fee waiver	4	-	-	-	-
Total expenses		38,167,102	25,177,330	32,547,822	7,605,326
Net income/(deficit)		1,329,030	7,945,972	47,020,553	(2,696,440)
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(100,547,961)	108,563,712	9,318,457	15,579,612
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	154,987,270	-	-	(1,019,483)
Options/Swaptions contracts	2(c)	(559,752)	-	-	-
Swaps transactions	2(c)	(92,275,643)	-	-	-
Forward foreign exchange contracts	2(c)	(30,101,722)	10,132,747	77,476,725	981,997
Foreign currencies on other transactions	2(i)	9,229,473	123,165	594,946	53,606
Net realised appreciation/(depreciation) for the year		(59,268,335)	118,819,624	87,390,128	15,595,732
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(296,057,100)	(460,263,322)	(236,205,929)	(119,425,210)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	17,490,637	-	-	(6,588)
Options/Swaptions contracts	2(c)	(1,281,172)	-	-	-
Swaps transactions	2(c)	1,652,701	-	-	-
Forward foreign exchange contracts	2(c)	8,090,955	1,181,392	8,292,115	125,356
Foreign currencies on other transactions	2(i)	365,212	609	(35,685)	14,686
Net change in unrealised appreciation/(depreciation) for the year		(269,738,767)	(459,081,321)	(227,949,499)	(119,291,756)
Increase/(Decrease) in net assets as a result of operations		(327,678,072)	(332,315,725)	(93,538,818)	(106,392,464)
Movements in share capital					
Net receipts as a result of issue of shares		2,543,035,598	587,853,145	479,681,353	76,781,859
Net payments as a result of repurchase of shares		(5,140,698,572)	(842,966,029)	(692,016,311)	(96,381,805)
Increase/(Decrease) in net assets as a result of movements in share capital		(2,597,662,974)	(255,112,884)	(212,334,958)	(19,599,946)
Dividends declared	15	(11,093)	(193,725)	(55,272,558)	-
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		5,402,466,533	1,301,315,661	1,788,035,472	326,098,002

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	European Fund EUR	European High Yield Bond Fund EUR	European Special Situations Fund EUR	European Sustainable Equity Fund EUR
Net assets at the beginning of the year		1,866,977,485	363,644,142	1,667,223,264	5,724,517
Income					
Bank interest	2(b)	-	-	-	1
Bond interest, net of withholding taxes	2(b)	-	18,499,566	-	-
Swap interest	2(c)	-	560,164	-	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	73,302	-	-
Dividends, net of withholding taxes	2(b)	19,730,186	91,607	17,164,331	67,598
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Securities lending income	2(b)	109,101	475,304	209,877	771
Management fee rebate	4	-	5,281	-	-
Other reimbursements		10,156	8,592	10,878	(21)
Total income	2(b)	19,849,443	19,713,816	17,385,086	68,349
Expenses					
Bank interest	2(b)	38,215	87,760	34,901	-
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	-	36,289	-	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	2,878,777	665,240	2,954,470	(9,300)
Loan commitment fees	16	11,609	2,577	10,526	4
Custodian and depositary fees	2(h),7	239,260	73,035	238,063	12,019
Distribution fees	5	800,823	295,377	633,741	43
Tax	8	560,117	202,107	558,832	579
Management fees	4	15,562,393	2,292,142	17,251,752	1,149
Less Management fee waiver	4	-	-	-	-
Total expenses		20,091,194	3,654,527	21,682,285	4,494
Net income/(deficit)		(241,751)	16,059,289	(4,297,199)	63,855
Net realised appreciation/(depreciation) on:					
Investments	2(a)	65,245,652	(23,732,126)	48,404,965	(157,011)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	(2,066,471)	399,423	(935,354)	-
Options/Swaptions contracts	2(c)	-	(80,730)	-	-
Swaps transactions	2(c)	-	1,658,175	-	-
Forward foreign exchange contracts	2(c)	23,793,743	(3,711,950)	25,989,333	-
Foreign currencies on other transactions	2(i)	254,250	1,081,250	321,507	(367)
Net realised appreciation/(depreciation) for the year		87,227,174	(24,385,958)	73,780,451	(157,378)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(468,323,668)	(50,076,110)	(433,572,663)	(927,751)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	(303,949)	155,342	(610,774)	-
Options/Swaptions contracts	2(c)	-	(193,194)	-	-
Swaps transactions	2(c)	-	(1,805,072)	-	-
Forward foreign exchange contracts	2(c)	2,362,515	(408,395)	3,641,199	-
Foreign currencies on other transactions	2(i)	31,708	(6,029)	(13,117)	26
Net change in unrealised appreciation/(depreciation) for the year		(466,233,394)	(52,333,458)	(430,555,355)	(927,725)
Increase/(Decrease) in net assets as a result of operations		(379,247,971)	(60,660,127)	(361,072,103)	(1,021,248)
Movements in share capital					
Net receipts as a result of issue of shares		537,983,787	330,456,866	439,698,073	128,548
Net payments as a result of repurchase of shares		(804,808,910)	(329,084,097)	(618,832,497)	-
Increase/(Decrease) in net assets as a result of movements in share capital		(266,825,123)	1,372,769	(179,134,424)	128,548
Dividends declared	15	(2,250)	(3,176,356)	(25)	-
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		1,220,902,141	301,180,428	1,127,016,712	4,831,817

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	European Value Fund EUR	FinTech Fund USD	Fixed Income Global Opportunities Fund USD	Future Consumer Fund USD
Net assets at the beginning of the year		959,233,726	857,029,862	10,990,274,596	20,285,571
Income					
Bank interest	2(b)	-	1,619	1,917,409	121
Bond interest, net of withholding taxes	2(b)	-	-	255,923,595	-
Swap interest	2(c)	-	-	66,123,453	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	57,146	-
Collective investment scheme income, net of withholding taxes	2(b)	-	89,167	252,125	2,709
Dividends, net of withholding taxes	2(b)	32,495,334	3,448,801	4,469,949	44,379
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	104,175	-
Securities lending income	2(b)	115,580	50,559	1,524,349	481
Management fee rebate	4	-	-	-	-
Other reimbursements		8,286	519	14,069	23
Total income	2(b)	32,619,200	3,590,665	330,386,270	47,713
Expenses					
Bank interest	2(b)	16,557	-	-	-
Contracts for difference interest	2(c)	-	-	3,295	-
Swap interest	2(c)	-	-	70,301,644	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	132,374	-
Annual service charge	6	1,627,522	1,289,388	6,465,591	(4,502)
Loan commitment fees	16	4,918	4,263	70,430	10
Custodian and depositary fees	2(h),7	147,325	98,669	1,852,123	13,474
Distribution fees	5	663,836	868,407	3,030,105	578
Tax	8	317,077	244,294	2,081,930	1,644
Management fees	4	8,924,232	6,799,952	36,531,006	4,438
Less Management fee waiver	4	-	-	-	-
Total expenses		11,701,467	9,304,973	120,468,498	15,642
Net income/(deficit)		20,917,733	(5,714,308)	209,917,772	32,071
Net realised appreciation/(depreciation) on:					
Investments	2(a)	53,581,854	(84,590,481)	(353,251,329)	(4,545,944)
To Be Announced securities contracts	2(c)	-	-	(22,934,554)	-
Contracts for difference	2(c)	-	-	30,710	-
Exchange traded futures contracts	2(c)	-	-	285,960,242	-
Options/Swaptions contracts	2(c)	-	-	(3,792,651)	-
Swaps transactions	2(c)	-	-	89,823,659	-
Forward foreign exchange contracts	2(c)	8,983,781	(14,507,891)	(351,833,740)	-
Foreign currencies on other transactions	2(i)	(29,177)	(6,300)	(2,462,118)	4,861
Net realised appreciation/(depreciation) for the year		62,536,458	(99,104,672)	(358,459,781)	(4,541,083)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(127,531,668)	(291,182,656)	(1,079,488,219)	(4,313,815)
To Be Announced securities contracts	2(c)	-	-	14,012,405	-
Contracts for difference	2(c)	-	-	(145,132)	-
Exchange traded futures contracts	2(c)	-	-	16,683,269	-
Options/Swaptions contracts	2(c)	-	-	(29,448,222)	-
Swaps transactions	2(c)	-	-	(1,452,839)	-
Forward foreign exchange contracts	2(c)	1,196,673	(1,510,633)	(53,399,964)	-
Foreign currencies on other transactions	2(i)	24,738	(328)	(8,653,423)	(4)
Net change in unrealised appreciation/(depreciation) for the year		(126,310,257)	(292,693,617)	(1,141,892,125)	(4,313,819)
Increase/(Decrease) in net assets as a result of operations		(42,856,066)	(397,512,597)	(1,290,434,134)	(8,822,831)
Movements in share capital					
Net receipts as a result of issue of shares		445,094,861	325,001,742	1,997,532,850	707,303
Net payments as a result of repurchase of shares		(587,744,275)	(368,876,827)	(2,665,511,192)	(191,104)
Increase/(Decrease) in net assets as a result of movements in share capital		(142,649,414)	(43,875,085)	(667,978,342)	516,199
Dividends declared	15	(262,639)	-	(34,771,614)	-
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		773,465,607	415,642,180	8,997,090,506	11,978,939

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	Future Of Transport Fund USD	Global Allocation Fund USD	Global Corporate Bond Fund USD	Global Dynamic Equity Fund USD
Net assets at the beginning of the year		1,753,241,623	18,768,461,196	1,425,677,563	512,958,953
Income					
Bank interest	2(b)	6,558	406,105	-	96,509
Bond interest, net of withholding taxes	2(b)	-	112,866,334	26,033,788	101
Swap interest	2(c)	-	28,570,292	1,752,310	8
Contracts for difference interest	2(c)	-	53,100	-	1,177
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	52,976	4,313	-
Collective investment scheme income, net of withholding taxes	2(b)	533,048	1,150,568	-	-
Dividends, net of withholding taxes	2(b)	16,100,530	165,620,430	-	7,828,781
Contracts for difference dividends, net of withholding taxes	2(c)	-	13,998	-	-
Securities lending income	2(b)	289,005	2,366,590	149,010	83,194
Management fee rebate	4	-	71,764	-	-
Other reimbursements		7,003	62,916	773	1,964
Total income	2(b)	16,936,144	311,235,073	27,940,194	8,011,734
Expenses					
Bank interest	2(b)	-	-	132,238	-
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	-	11,066,220	2,272,098	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	1,927,089	-	29,259
Annual service charge	6	3,899,109	31,862,003	942,731	1,207,736
Loan commitment fees	16	11,291	117,105	8,848	3,569
Custodian and depositary fees	2(h),7	292,743	2,164,905	158,284	150,338
Distribution fees	5	4,241,530	15,231,194	86,763	730,423
Tax	8	809,328	7,184,555	295,643	230,394
Management fees	4	23,646,151	210,652,502	4,849,770	6,821,639
Less Management fee waiver	4	-	-	-	-
Total expenses		32,900,152	280,205,573	8,746,375	9,173,358
Net income/(deficit)		(15,964,008)	31,029,500	19,193,819	(1,161,624)
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(27,639,848)	566,315,741	(78,174,980)	18,642,239
To Be Announced securities contracts	2(c)	-	(3,163,067)	-	-
Contracts for difference	2(c)	-	37,430,485	-	(84,176)
Exchange traded futures contracts	2(c)	-	110,580,444	796,740	(2,413,483)
Options/Swaptions contracts	2(c)	-	39,134,606	(217,258)	3,071,137
Swaps transactions	2(c)	-	33,508,814	12,205,650	(17,701)
Forward foreign exchange contracts	2(c)	(73,570,658)	(762,326,456)	(20,139,749)	(8,464,648)
Foreign currencies on other transactions	2(i)	(366,199)	32,980,022	(4,086,235)	(110,377)
Net realised appreciation/(depreciation) for the year		(101,576,705)	54,460,589	(89,615,832)	10,622,991
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(430,398,492)	(3,320,399,957)	(172,281,227)	(114,825,166)
To Be Announced securities contracts	2(c)	-	(2,139,296)	-	-
Contracts for difference	2(c)	-	4,332,461	-	113,142
Exchange traded futures contracts	2(c)	-	26,509,611	1,207,036	461,024
Options/Swaptions contracts	2(c)	-	(44,087,563)	120,982	(1,083,420)
Swaps transactions	2(c)	-	(40,140,602)	(5,526,403)	12,669
Forward foreign exchange contracts	2(c)	(8,350,430)	(111,673,560)	(2,195,880)	(1,620,767)
Foreign currencies on other transactions	2(i)	(534)	(465,435)	(1,179,803)	(45,228)
Net change in unrealised appreciation/(depreciation) for the year		(438,749,456)	(3,488,064,341)	(179,855,295)	(116,987,746)
Increase/(Decrease) in net assets as a result of operations		(556,290,169)	(3,402,574,252)	(250,277,308)	(107,526,379)
Movements in share capital					
Net receipts as a result of issue of shares		1,154,847,465	3,249,295,034	256,674,033	232,990,379
Net payments as a result of repurchase of shares		(748,572,571)	(3,508,196,590)	(623,482,620)	(184,437,003)
Increase/(Decrease) in net assets as a result of movements in share capital		406,274,894	(258,901,556)	(366,808,587)	48,553,376
Dividends declared	15	(10)	(10,173,670)	(6,732,214)	(44,790)
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		1,603,226,338	15,096,811,718	801,859,454	453,941,160

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	Global Equity Income Fund USD	Global Government Bond Fund USD	Global High Yield Bond Fund USD	Global Inflation Linked Bond Fund USD
Net assets at the beginning of the year		1,055,991,438	779,645,367	2,572,901,253	373,611,254
Income					
Bank interest	2(b)	-	78,416	251,790	-
Bond interest, net of withholding taxes	2(b)	-	11,339,789	111,578,192	2,970,334
Swap interest	2(c)	-	583,054	2,130,452	239,394
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	59,451	25,454	1,250,064	44,344
Dividends, net of withholding taxes	2(b)	21,778,727	-	795,151	27,515
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Securities lending income	2(b)	94,904	79,541	756,528	36,206
Management fee rebate	4	-	11,612	148,006	6,224
Other reimbursements		4,695	845	6,979	(210)
Total income	2(b)	21,937,777	12,118,711	116,917,162	3,323,807
Expenses					
Bank interest	2(b)	1,918	-	-	13,940
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	-	694,329	48,291	204,063
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	2,444,540	804,414	2,358,342	618,184
Loan commitment fees	16	6,975	5,170	15,734	2,663
Custodian and depositary fees	2(h),7	127,490	231,348	288,119	110,783
Distribution fees	5	973,572	327,350	1,219,171	1,079,763
Tax	8	466,283	275,930	753,181	208,234
Management fees	4	13,306,179	3,283,334	18,928,697	2,757,744
Less Management fee waiver	4	-	-	-	-
Total expenses		17,326,957	5,621,875	23,611,535	4,995,374
Net income/(deficit)		4,610,820	6,496,836	93,305,627	(1,671,567)
Net realised appreciation/(depreciation) on:					
Investments	2(a)	43,037,216	(30,013,917)	(168,733,166)	(9,546,683)
To Be Announced securities contracts	2(c)	-	(260,026)	-	(157,263)
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	-	(15,591,800)	4,319,442	6,904,654
Options/Swaptions contracts	2(c)	-	1,071,721	(77,456)	(1,052,324)
Swaps transactions	2(c)	-	(1,537,190)	2,243,743	(446,163)
Forward foreign exchange contracts	2(c)	(18,249,107)	(25,779,526)	(43,057,493)	(17,564,460)
Foreign currencies on other transactions	2(i)	193,290	(16,339,827)	4,210,953	(992,196)
Net realised appreciation/(depreciation) for the year		24,981,399	(88,450,565)	(201,093,977)	(22,854,435)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(201,620,862)	(130,324,076)	(328,999,990)	(47,870,319)
To Be Announced securities contracts	2(c)	-	(86,657)	-	(135,916)
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	-	(289,456)	451,558	383,845
Options/Swaptions contracts	2(c)	-	(846,706)	(239,072)	(133,754)
Swaps transactions	2(c)	-	(1,155,745)	(5,744,442)	(313,687)
Forward foreign exchange contracts	2(c)	(3,333,521)	1,882,271	(7,904,096)	(562,126)
Foreign currencies on other transactions	2(i)	(90,483)	(99,191)	(198,563)	(50,351)
Net change in unrealised appreciation/(depreciation) for the year		(205,044,866)	(130,919,560)	(342,634,605)	(48,682,308)
Increase/(Decrease) in net assets as a result of operations		(175,452,647)	(212,873,289)	(450,422,955)	(73,208,310)
Movements in share capital					
Net receipts as a result of issue of shares		386,276,582	736,988,486	1,171,661,901	322,112,518
Net payments as a result of repurchase of shares		(318,549,794)	(458,406,837)	(1,556,278,001)	(258,075,332)
Increase/(Decrease) in net assets as a result of movements in share capital		67,726,788	278,581,649	(384,616,100)	64,037,186
Dividends declared	15	(8,582,489)	(72,142)	(43,343,967)	(22)
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		939,683,090	845,281,585	1,694,518,231	364,440,108

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	Global Long-Horizon Equity Fund USD	Global Multi-Asset Income Fund USD	India Fund USD	Japan Flexible Equity Fund JPY
Net assets at the beginning of the year		1,092,916,141	7,295,326,620	433,709,278	20,433,042,222
Income					
Bank interest	2(b)	4,347	611,755	-	-
Bond interest, net of withholding taxes	2(b)	-	155,330,618	-	-
Swap interest	2(c)	-	172,197	-	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	88,425,505	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	60,919	17,186,710	-	-
Dividends, net of withholding taxes	2(b)	8,983,033	44,715,673	3,240,492	614,910,351
Contracts for difference dividends, net of withholding taxes	2(c)	-	408,639	-	-
Securities lending income	2(b)	40,565	1,250,866	-	11,117,374
Management fee rebate	4	-	1,570,302	-	-
Other reimbursements		4,861	22,210	-	-
Total income	2(b)	9,093,725	309,694,475	3,240,492	626,027,725
Expenses					
Bank interest	2(b)	-	-	13,283	3,836,292
Contracts for difference interest	2(c)	-	75,573	-	-
Swap interest	2(c)	-	57,203	-	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	2,883,409	12,851,250	1,274,666	77,082,508
Loan commitment fees	16	7,612	46,034	3,277	206,764
Custodian and depositary fees	2(h),7	143,323	1,160,607	231,943	5,217,778
Distribution fees	5	912,336	4,213,507	326,069	75,252,189
Tax	8	577,563	2,958,097	195,914	16,366,397
Management fees	4	15,419,450	83,403,280	6,135,666	396,308,399
Less Management fee waiver	4	-	-	-	-
Total expenses		19,943,693	104,765,551	8,180,818	574,270,327
Net income/(deficit)		(10,849,968)	204,928,924	(4,940,326)	51,757,398
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(51,381,307)	(276,700,487)	86,102,992	(1,104,743,304)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	(8,116,830)	-	-
Exchange traded futures contracts	2(c)	-	77,160,045	-	-
Options/Swaptions contracts	2(c)	-	11,606,324	-	-
Swaps transactions	2(c)	-	346,497	-	-
Forward foreign exchange contracts	2(c)	(1,333)	(200,960,011)	-	402,726,713
Foreign currencies on other transactions	2(i)	(242,826)	(4,185,248)	(610,923)	28,301,168
Net realised appreciation/(depreciation) for the year		(51,625,466)	(400,849,710)	85,492,069	(673,715,423)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(206,368,749)	(877,106,739)	(127,328,066)	(1,259,438,371)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	(695,810)	-	-
Exchange traded futures contracts	2(c)	-	15,979,308	-	-
Options/Swaptions contracts	2(c)	-	424,223	-	-
Swaps transactions	2(c)	-	(599,859)	-	-
Forward foreign exchange contracts	2(c)	(890)	(23,364,752)	-	96,878,638
Foreign currencies on other transactions	2(i)	(22,167)	(554,114)	(52,339)	(28,485)
Net change in unrealised appreciation/(depreciation) for the year		(206,391,806)	(885,917,743)	(127,380,405)	(1,162,588,218)
Increase/(Decrease) in net assets as a result of operations		(268,867,240)	(1,081,838,529)	(46,828,662)	(1,784,546,243)
Movements in share capital					
Net receipts as a result of issue of shares		723,168,696	2,181,384,614	510,335,588	43,382,935,456
Net payments as a result of repurchase of shares		(483,945,016)	(2,703,244,917)	(446,090,612)	(32,939,434,255)
Increase/(Decrease) in net assets as a result of movements in share capital		239,223,680	(521,860,303)	64,244,976	10,443,501,201
Dividends declared	15	-	(255,671,295)	-	(2,422,103)
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		1,063,272,581	5,435,956,493	451,125,592	29,089,575,077

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	Japan Small & MidCap Opportunities Fund JPY	Latin American Fund USD	Multi-Theme Equity Fund USD	Natural Resources Growth & Income Fund USD
Net assets at the beginning of the year		24,894,954,371	882,654,961	170,206,315	200,835,144
Income					
Bank interest	2(b)	-	6,630	1,196	2,317
Bond interest, net of withholding taxes	2(b)	-	32,356	-	-
Swap interest	2(c)	-	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	40,938	674,425	68,090
Dividends, net of withholding taxes	2(b)	363,461,368	72,730,211	-	12,654,673
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Securities lending income	2(b)	10,908,761	27,992	-	65,355
Management fee rebate	4	-	-	573,706	-
Other reimbursements		-	-	2,217	681
Total income	2(b)	374,370,129	72,838,127	1,251,544	12,791,116
Expenses					
Bank interest	2(b)	2,319,370	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	-	-	-	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	52,641,971	2,036,893	241,706	654,881
Loan commitment fees	16	165,680	5,869	1,116	2,072
Custodian and depositary fees	2(h),7	6,120,525	281,062	55,964	84,073
Distribution fees	5	7,854,928	176,778	82,734	331,928
Tax	8	10,399,327	404,834	46,433	152,012
Management fees	4	285,702,543	13,844,683	992,447	4,797,425
Less Management fee waiver	4	-	-	-	-
Total expenses		365,204,344	16,750,119	1,420,400	6,022,391
Net income/(deficit)		9,165,785	56,088,008	(168,856)	6,768,725
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(750,507,836)	(57,395,852)	(2,996,148)	31,117,431
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	-	-	-	-
Options/Swaptions contracts	2(c)	-	-	-	-
Swaps transactions	2(c)	-	-	-	-
Forward foreign exchange contracts	2(c)	269,214,659	(1,759,420)	(4,283,404)	(5,039,346)
Foreign currencies on other transactions	2(i)	2,455,238	682,465	(172,432)	(280,511)
Net realised appreciation/(depreciation) for the year		(478,837,939)	(58,472,807)	(7,451,984)	25,797,574
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(1,035,332,782)	(114,437,848)	(38,494,323)	(24,561,055)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	-	-	-	-
Options/Swaptions contracts	2(c)	-	-	-	-
Swaps transactions	2(c)	-	-	-	-
Forward foreign exchange contracts	2(c)	46,871,853	(47,323)	(1,711,270)	(948,441)
Foreign currencies on other transactions	2(i)	945,576	(22,018)	(181)	(41,360)
Net change in unrealised appreciation/(depreciation) for the year		(987,515,353)	(114,507,189)	(40,205,774)	(25,550,856)
Increase/(Decrease) in net assets as a result of operations		(1,457,187,507)	(116,891,988)	(47,826,614)	7,015,443
Movements in share capital					
Net receipts as a result of issue of shares		9,339,693,347	537,540,419	113,544,084	547,386,817
Net payments as a result of repurchase of shares		(12,542,112,813)	(467,845,089)	(47,055,864)	(306,441,514)
Increase/(Decrease) in net assets as a result of movements in share capital		(3,202,419,466)	69,695,330	66,488,220	240,945,303
Dividends declared	15	(242,236)	(225,134)	-	(4,287,679)
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		20,235,105,162	835,233,169	188,867,921	444,508,211

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	Next Generation Health Care Fund USD	Next Generation Technology Fund USD	Nutrition Fund USD	Sustainable Asian Bond Fund ⁽²⁾ USD
Net assets at the beginning of the year		21,045,921	6,005,476,165	348,777,115	21,022,396
Income					
Bank interest	2(b)	158	18,967	1,359	12,242
Bond interest, net of withholding taxes	2(b)	-	-	-	1,616,586
Swap interest	2(c)	-	-	-	13,458
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	4,704	509,129	119,920	4,648
Dividends, net of withholding taxes	2(b)	50,267	6,515,809	3,082,813	8
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Securities lending income	2(b)	263	1,050,087	85,448	2,669
Management fee rebate	4	-	-	-	-
Other reimbursements		15	28,931	2,340	45
Total income	2(b)	55,407	8,122,923	3,291,880	1,649,656
Expenses					
Bank interest	2(b)	-	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	-	-	-	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	(9,382)	8,654,786	610,292	13,705
Loan commitment fees	16	12	31,562	2,052	283
Custodian and depositary fees	2(h),7	20,221	629,169	82,206	21,698
Distribution fees	5	477	5,840,714	681,590	444
Tax	8	2,066	1,686,792	131,478	5,124
Management fees	4	7,275	50,901,066	3,899,975	137,290
Less Management fee waiver	4	-	-	-	-
Total expenses		20,669	67,744,089	5,407,593	178,544
Net income/(deficit)		34,738	(59,621,166)	(2,115,713)	1,471,112
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(2,482,515)	(821,958,048)	(29,902,410)	(4,078,217)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	-	-	-	46,737
Options/Swaptions contracts	2(c)	-	-	-	-
Swaps transactions	2(c)	-	-	-	(5,745)
Forward foreign exchange contracts	2(c)	(587)	(127,382,913)	(3,869,402)	14,001
Foreign currencies on other transactions	2(i)	(1,181)	(1,006,582)	5,085	(3,538)
Net realised appreciation/(depreciation) for the year		(2,484,283)	(950,347,543)	(33,766,727)	(4,026,762)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(3,237,820)	(1,611,110,473)	(57,335,008)	(5,788,196)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	-	-	-	(12,926)
Options/Swaptions contracts	2(c)	-	-	-	-
Swaps transactions	2(c)	-	-	-	(8,070)
Forward foreign exchange contracts	2(c)	(386)	(14,909,691)	(701,839)	(1,978)
Foreign currencies on other transactions	2(i)	(116)	(60,359)	(10,576)	(638)
Net change in unrealised appreciation/(depreciation) for the year		(3,238,322)	(1,626,080,523)	(58,047,423)	(5,811,808)
Increase/(Decrease) in net assets as a result of operations		(5,687,867)	(2,636,049,232)	(93,929,863)	(8,367,458)
Movements in share capital					
Net receipts as a result of issue of shares		1,668,768	1,595,072,543	202,861,408	30,246,792
Net payments as a result of repurchase of shares		(341,790)	(2,208,892,641)	(109,351,167)	(20,805)
Increase/(Decrease) in net assets as a result of movements in share capital		1,326,978	(613,820,098)	93,510,241	30,225,987
Dividends declared	15	-	-	(9)	(298)
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		16,685,032	2,755,606,835	348,357,484	42,880,627

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	Sustainable Emerging Markets Blended Bond Fund ⁽²⁾ USD	Sustainable Emerging Markets Bond Fund ⁽²⁾ USD	Sustainable Emerging Markets Corporate Bond Fund ⁽²⁾ USD	Sustainable Emerging Markets Local Currency Bond Fund ⁽²⁾ USD
Net assets at the beginning of the year		73,427,244	551,521,515	102,229,816	424,563,728
Income					
Bank interest	2(b)	5,803	98,772	18,313	80,527
Bond interest, net of withholding taxes	2(b)	2,833,372	22,283,980	4,698,204	23,606,621
Swap interest	2(c)	482,642	7,671	-	144,287
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-	-
Dividends, net of withholding taxes	2(b)	1,431	-	2,650	848
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Securities lending income	2(b)	12,162	112,717	72,835	12,796
Management fee rebate	4	-	-	-	-
Other reimbursements		61	1,169	556	274
Total income	2(b)	3,335,471	22,504,309	4,792,558	23,845,353
Expenses					
Bank interest	2(b)	-	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	742,625	478,407	1,430	191,168
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	(13,729)	180,285	58,644	142,237
Loan commitment fees	16	423	3,277	720	2,940
Custodian and depositary fees	2(h),7	80,992	109,128	25,703	402,226
Distribution fees	5	78,706	55,601	32,863	5,984
Tax	8	16,207	63,956	21,777	47,076
Management fees	4	273,320	2,508,460	603,668	610,512
Less Management fee waiver	4	-	-	-	-
Total expenses		1,178,544	3,399,114	744,805	1,402,143
Net income/(deficit)		2,156,927	19,105,195	4,047,753	22,443,210
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(4,323,934)	(29,814,021)	(9,234,002)	(14,671,355)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	1,056,312	6,654,590	(11,636)	4,358,043
Options/Swaptions contracts	2(c)	(77,970)	(178,620)	-	(1,941,288)
Swaps transactions	2(c)	(551,555)	(312,924)	3,857	1,279,830
Forward foreign exchange contracts	2(c)	(4,004,950)	(55,852,019)	(8,511,906)	(16,180,876)
Foreign currencies on other transactions	2(i)	(54,191)	652,735	(87,042)	311,867
Net realised appreciation/(depreciation) for the year		(7,956,288)	(78,850,259)	(17,840,729)	(26,843,779)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(10,194,773)	(114,720,997)	(12,246,804)	(79,109,306)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	(117,432)	846,245	-	(17,246)
Options/Swaptions contracts	2(c)	-	-	-	-
Swaps transactions	2(c)	219,268	726,779	-	269,021
Forward foreign exchange contracts	2(c)	(150,140)	(6,754,412)	(950,079)	(13,440)
Foreign currencies on other transactions	2(i)	(13,650)	(38,098)	(5,598)	(365,665)
Net change in unrealised appreciation/(depreciation) for the year		(10,256,727)	(119,940,483)	(13,202,481)	(79,236,636)
Increase/(Decrease) in net assets as a result of operations		(16,056,088)	(179,685,547)	(26,995,457)	(83,637,205)
Movements in share capital					
Net receipts as a result of issue of shares		3,934,784	168,682,519	64,179,977	156,344,156
Net payments as a result of repurchase of shares		(17,443,116)	(187,655,101)	(60,203,512)	(67,341,946)
Increase/(Decrease) in net assets as a result of movements in share capital		(13,508,332)	(18,972,582)	3,976,465	89,002,210
Dividends declared	15	(7,337)	(114,421)	(12,109)	(1,998)
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		43,855,487	352,748,965	79,198,715	429,926,735

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	Sustainable Fixed Income Global Opportunities Fund ⁽²⁾		Sustainable Global Bond Income Fund ⁽²⁾	Sustainable Global Infrastructure Fund
		Energy Fund USD	EUR	USD	USD
Net assets at the beginning of the year		7,330,579,788	1,063,687,951	144,156,163	10,522,975
Income					
Bank interest	2(b)	53,914	-	36,095	2,666
Bond interest, net of withholding taxes	2(b)	-	26,409,694	4,379,337	-
Swap interest	2(c)	-	5,864,272	122,244	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	2,545	-
Collective investment scheme income, net of withholding taxes	2(b)	2,289,077	26,014	327	-
Dividends, net of withholding taxes	2(b)	87,737,306	443,521	23,304	214,541
Contracts for difference dividends, net of withholding taxes	2(c)	-	8,652	-	-
Securities lending income	2(b)	1,307,207	61,387	5,890	544
Management fee rebate	4	-	-	-	-
Other reimbursements		35,107	791	54	152
Total income	2(b)	91,422,611	32,814,331	4,569,796	217,903
Expenses					
Bank interest	2(b)	-	404,205	-	-
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	-	6,016,522	131,921	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	8,220	-	-
Annual service charge	6	14,941,158	272,988	79,389	3,973
Loan commitment fees	16	46,332	7,197	945	7
Custodian and depositary fees	2(h),7	1,029,423	225,526	35,865	14,842
Distribution fees	5	8,741,987	6,944	18,772	1,353
Tax	8	3,079,713	93,212	25,299	1,227
Management fees	4	101,347,583	579,070	469,685	4,337
Less Management fee waiver	4	-	-	-	-
Total expenses		129,186,196	7,613,884	761,876	25,739
Net income/(deficit)		(37,763,585)	25,200,447	3,807,920	192,164
Net realised appreciation/(depreciation) on:					
Investments	2(a)	347,713,549	(19,207,218)	(8,856,759)	419,796
To Be Announced securities contracts	2(c)	-	664,363	(73,102)	-
Contracts for difference	2(c)	-	15,931	-	-
Exchange traded futures contracts	2(c)	-	43,636,006	3,677,683	-
Options/Swaptions contracts	2(c)	-	(190,279)	(61,290)	-
Swaps transactions	2(c)	-	7,964,464	(85,633)	-
Forward foreign exchange contracts	2(c)	(33,778,359)	(108,594,118)	81,721	-
Foreign currencies on other transactions	2(i)	(622,513)	389,995	(268,162)	6,517
Net realised appreciation/(depreciation) for the year		313,312,677	(75,320,856)	(5,585,542)	426,313
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(1,963,803,783)	(26,797,096)	(12,807,892)	(1,587,635)
To Be Announced securities contracts	2(c)	-	607,307	(18,022)	-
Contracts for difference	2(c)	-	(11,811)	-	-
Exchange traded futures contracts	2(c)	-	1,756,047	176,344	-
Options/Swaptions contracts	2(c)	-	(2,725,306)	(45,761)	-
Swaps transactions	2(c)	-	732,472	(216,682)	-
Forward foreign exchange contracts	2(c)	(5,571,075)	(7,878,859)	(1,250,487)	-
Foreign currencies on other transactions	2(i)	(233,757)	464,278	(12,816)	56
Net change in unrealised appreciation/(depreciation) for the year		(1,969,608,615)	(33,852,968)	(14,175,316)	(1,587,579)
Increase/(Decrease) in net assets as a result of operations		(1,694,059,523)	(83,973,377)	(15,952,938)	(969,102)
Movements in share capital					
Net receipts as a result of issue of shares		3,766,196,912	90,172,577	37,098,614	902,605
Net payments as a result of repurchase of shares		(2,952,010,447)	(497,083,343)	(43,744,140)	(3,173)
Increase/(Decrease) in net assets as a result of movements in share capital		814,186,465	(406,910,766)	(6,645,526)	899,432
Dividends declared	15	(209,114)	(6,866,281)	(1,455,328)	-
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		6,450,497,616	565,937,527	120,102,371	10,453,305

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	Swiss Small & MidCap Opportunities Fund ⁽³⁾ CHF	Systematic China A-Share Opportunities Fund USD	Systematic Global Equity High Income Fund USD	Systematic Global SmallCap Fund USD
Net assets at the beginning of the year		1,067,455,859	618,523,841	3,257,105,292	281,072,765
Income					
Bank interest	2(b)	-	6,169	525,536	17,302
Bond interest, net of withholding taxes	2(b)	-	-	-	-
Swap interest	2(c)	-	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-	-
Dividends, net of withholding taxes	2(b)	7,133,659	11,194,698	140,132,285	4,968,143
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Securities lending income	2(b)	210,766	-	2,098,332	111,137
Management fee rebate	4	-	-	-	-
Other reimbursements		-	-	16,347	(3,892)
Total income	2(b)	7,344,425	11,200,867	142,772,500	5,092,690
Expenses					
Bank interest	2(b)	359,984	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	-	-	-	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	1,516,534	1,069,198	9,208,609	366,183
Loan commitment fees	16	6,726	4,201	23,254	1,749
Custodian and depositary fees	2(h),7	133,910	385,634	587,644	438,868
Distribution fees	5	-	9,856	106,305	160,432
Tax	8	296,522	214,455	1,936,859	117,236
Management fees	4	8,931,434	4,629,421	56,206,331	3,451,662
Less Management fee waiver	4	-	-	-	-
Total expenses		11,245,110	6,312,765	68,069,002	4,536,130
Net income/(deficit)		(3,900,685)	4,888,102	74,703,498	556,560
Net realised appreciation/(depreciation) on:					
Investments	2(a)	74,856,436	(75,637,007)	(339,353,281)	2,345,732
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	-	(3,705,259)	(1,747,109)	(764,573)
Options/Swaptions contracts	2(c)	-	-	184,442,898	-
Swaps transactions	2(c)	-	-	-	-
Forward foreign exchange contracts	2(c)	-	(1,945,660)	(81,995,948)	(2,094,168)
Foreign currencies on other transactions	2(i)	(335)	(161,202)	3,689,704	73,574
Net realised appreciation/(depreciation) for the year		74,856,101	(81,449,128)	(234,963,736)	(439,435)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(341,239,767)	(64,501,220)	(482,865,245)	(47,517,678)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	-	191,455	(21,804,014)	(174,943)
Options/Swaptions contracts	2(c)	-	-	16,723,600	-
Swaps transactions	2(c)	-	-	-	-
Forward foreign exchange contracts	2(c)	-	(272,024)	(20,040,064)	(317,978)
Foreign currencies on other transactions	2(i)	(2,518)	(18,248)	(671,114)	(18,220)
Net change in unrealised appreciation/(depreciation) for the year		(341,242,285)	(64,600,037)	(508,656,837)	(48,028,819)
Increase/(Decrease) in net assets as a result of operations		(270,286,869)	(141,161,063)	(668,917,075)	(47,911,694)
Movements in share capital					
Net receipts as a result of issue of shares		151,099,176	391,543,099	4,578,664,295	50,109,683
Net payments as a result of repurchase of shares		(240,869,129)	(305,924,420)	(2,507,326,396)	(61,223,731)
Increase/(Decrease) in net assets as a result of movements in share capital		(89,769,953)	85,618,679	2,071,337,899	(11,114,048)
Dividends declared	15	-	-	(289,903,016)	-
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		707,399,037	562,981,457	4,369,623,100	222,047,023

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	Systematic Multi Allocation Credit Fund USD	United Kingdom Fund GBP	US Basic Value Fund USD	US Dollar Bond Fund USD
Net assets at the beginning of the year		129,153,843	452,131,595	960,620,592	771,881,953
Income					
Bank interest	2(b)	4,601	1,363	6,919	126,481
Bond interest, net of withholding taxes	2(b)	3,184,637	-	-	15,984,505
Swap interest	2(c)	-	-	-	204,673
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	94,865	13,796	290,297	-
Dividends, net of withholding taxes	2(b)	-	9,009,870	16,378,231	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Securities lending income	2(b)	28,540	15,101	103,847	15,725
Management fee rebate	4	14,805	-	-	-
Other reimbursements		91	-	2,119	80
Total income	2(b)	3,327,539	9,040,130	16,781,413	16,331,464
Expenses					
Bank interest	2(b)	-	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	-	-	-	334,768
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	(5,439)	702,757	1,933,945	564,848
Loan commitment fees	16	55	2,639	5,976	5,016
Custodian and depositary fees	2(h),7	57,375	52,020	109,860	204,270
Distribution fees	5	59	253,957	601,399	258,251
Tax	8	8,192	134,524	369,407	198,968
Management fees	4	139	4,151,257	11,379,763	3,350,764
Less Management fee waiver	4	-	-	-	-
Total expenses		60,381	5,297,154	14,400,350	4,916,885
Net income/(deficit)		3,267,158	3,742,976	2,381,063	11,414,579
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(6,061,526)	(11,849,796)	59,838,437	(18,823,445)
To Be Announced securities contracts	2(c)	-	-	-	(9,027,161)
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	(623,707)	-	-	(6,970,229)
Options/Swaptions contracts	2(c)	-	-	-	884,948
Swaps transactions	2(c)	-	-	-	(3,039,078)
Forward foreign exchange contracts	2(c)	(6,457,038)	-	(5,372,599)	(7,370,053)
Foreign currencies on other transactions	2(i)	2,583,465	32,888	(97,559)	(200,054)
Net realised appreciation/(depreciation) for the year		(10,558,806)	(11,816,908)	54,368,279	(44,545,072)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(13,932,541)	(83,951,612)	(113,478,115)	(64,339,752)
To Be Announced securities contracts	2(c)	-	-	-	(666,988)
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	(74,095)	-	-	96,305
Options/Swaptions contracts	2(c)	-	-	-	(838,905)
Swaps transactions	2(c)	-	-	-	576,838
Forward foreign exchange contracts	2(c)	77,651	-	(672,163)	(692,160)
Foreign currencies on other transactions	2(i)	(111)	10,309	(1,105)	(50,454)
Net change in unrealised appreciation/(depreciation) for the year		(13,929,096)	(83,941,303)	(114,151,383)	(65,915,116)
Increase/(Decrease) in net assets as a result of operations		(21,220,744)	(92,015,235)	(57,402,041)	(99,045,609)
Movements in share capital					
Net receipts as a result of issue of shares		16,128,990	110,532,175	497,929,093	231,376,398
Net payments as a result of repurchase of shares		(42,908,483)	(200,458,808)	(641,480,348)	(330,275,466)
Increase/(Decrease) in net assets as a result of movements in share capital		(26,779,493)	(89,926,633)	(143,551,255)	(98,899,068)
Dividends declared	15	-	(541,758)	(70,942)	(1,274,393)
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		81,153,606	269,647,969	759,596,354	572,662,883

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	US Dollar High Yield Bond Fund USD	US Dollar Reserve Fund USD	US Dollar Short Duration Bond Fund USD	US Flexible Equity Fund USD
Net assets at the beginning of the year		3,591,197,714	513,108,285	1,799,880,962	1,498,854,088
Income					
Bank interest	2(b)	374,455	12,275	216,785	10,378
Bond interest, net of withholding taxes	2(b)	157,787,693	-	34,284,593	-
Swap interest	2(c)	716,102	-	451,396	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	3,314,384	273,995	-
Collective investment scheme income, net of withholding taxes	2(b)	608,880	-	1,277,074	64,446
Dividends, net of withholding taxes	2(b)	1,054,548	-	-	12,233,566
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Securities lending income	2(b)	394,235	-	181,051	57,370
Management fee rebate	4	129,907	-	147,170	-
Other reimbursements		9,388	-	2,940	-
Total income	2(b)	161,075,208	3,326,659	36,835,004	12,365,760
Expenses					
Bank interest	2(b)	-	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	15,646	-	358,157	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	3,591,064	377,439	1,152,981	2,749,311
Loan commitment fees	16	22,131	-	11,679	9,803
Custodian and depository fees	2(h),7	329,324	63,785	214,519	142,963
Distribution fees	5	268,215	80,433	757,277	560,430
Tax	8	1,123,905	49,714	722,043	555,969
Management fees	4	28,155,525	2,250,934	8,897,694	16,766,821
Less Management fee waiver	4	-	(1,110,494)	-	-
Total expenses		33,505,810	1,711,811	12,114,350	20,785,297
Net income/(deficit)		127,569,398	1,614,848	24,720,654	(8,419,537)
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(70,111,827)	216,913	(43,735,275)	142,218,429
To Be Announced securities contracts	2(c)	-	-	(14,942)	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	7,597,736	-	3,567,595	-
Options/Swaptions contracts	2(c)	(34,454)	-	-	-
Swaps transactions	2(c)	6,392,758	-	898,364	-
Forward foreign exchange contracts	2(c)	(27,458,216)	(2,739,882)	7,916,490	(25,164,930)
Foreign currencies on other transactions	2(i)	353,489	14,117	(314,249)	150,956
Net realised appreciation/(depreciation) for the year		(83,260,514)	(2,508,852)	(31,682,017)	117,204,455
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(412,143,080)	(120,610)	(128,641,194)	(261,326,210)
To Be Announced securities contracts	2(c)	-	-	5,652	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	393,286	-	1,227,181	-
Options/Swaptions contracts	2(c)	(42,101)	-	-	-
Swaps transactions	2(c)	(10,318,431)	-	150,223	-
Forward foreign exchange contracts	2(c)	(1,329,451)	(454,087)	5,160,684	(2,733,343)
Foreign currencies on other transactions	2(i)	(44,706)	77	(8,897)	(12,057)
Net change in unrealised appreciation/(depreciation) for the year		(423,484,483)	(574,620)	(122,106,351)	(264,071,610)
Increase/(Decrease) in net assets as a result of operations		(379,175,599)	(1,468,624)	(129,067,714)	(155,286,692)
Movements in share capital					
Net receipts as a result of issue of shares		1,600,740,913	1,256,197,022	842,990,604	795,379,658
Net payments as a result of repurchase of shares		(2,370,074,609)	(1,262,199,783)	(928,812,827)	(594,039,821)
Increase/(Decrease) in net assets as a result of movements in share capital		(769,333,696)	(6,002,761)	(85,822,223)	201,339,837
Dividends declared	15	(85,316,226)	-	(2,734,206)	-
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		2,357,372,193	505,636,900	1,582,256,819	1,544,907,233

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	US Government Mortgage Impact Fund ⁽²⁾ USD	US Growth Fund USD	US Mid-Cap Value Fund ⁽²⁾ USD	US Sustainable Equity Fund USD
Net assets at the beginning of the year		139,597,939	602,871,140	328,740,239	5,429,548
Income					
Bank interest	2(b)	2,586	2,654	914	312
Bond interest, net of withholding taxes	2(b)	4,535,805	-	-	-
Swap interest	2(c)	-	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	37,455	88,210	-
Dividends, net of withholding taxes	2(b)	2,632	1,721,945	4,437,446	40,123
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Securities lending income	2(b)	-	32,349	31,978	184
Management fee rebate	4	-	-	-	-
Other reimbursements		-	473	1,001	4
Total income	2(b)	4,541,023	1,794,876	4,559,549	40,623
Expenses					
Bank interest	2(b)	-	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	-	-	-	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	168,520	1,105,001	716,096	(9,254)
Loan commitment fees	16	914	3,610	1,940	3
Custodian and depositary fees	2(h),7	66,599	56,687	75,473	11,557
Distribution fees	5	116,743	556,350	237,446	37
Tax	8	52,801	206,724	136,663	487
Management fees	4	711,862	5,538,324	3,935,382	313
Less Management fee waiver	4	-	-	-	-
Total expenses		1,117,439	7,466,696	5,103,000	3,143
Net income/(deficit)		3,423,584	(5,671,820)	(543,451)	37,480
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(4,124,944)	35,259,972	28,712,512	(217,466)
To Be Announced securities contracts	2(c)	(1,881,811)	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	1,415,886	-	-	-
Options/Swaptions contracts	2(c)	152,192	-	-	-
Swaps transactions	2(c)	-	-	-	-
Forward foreign exchange contracts	2(c)	-	(1,533,931)	(138,683)	-
Foreign currencies on other transactions	2(i)	3	(19,420)	(4,311)	(534)
Net realised appreciation/(depreciation) for the year		(4,438,674)	33,706,621	28,569,518	(218,000)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(13,629,531)	(202,911,698)	(40,716,155)	(985,854)
To Be Announced securities contracts	2(c)	(66,628)	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	170,231	-	-	-
Options/Swaptions contracts	2(c)	86,468	-	-	-
Swaps transactions	2(c)	-	-	-	-
Forward foreign exchange contracts	2(c)	-	(78,109)	(5,226)	-
Foreign currencies on other transactions	2(i)	(63)	(86)	(6,209)	(45)
Net change in unrealised appreciation/(depreciation) for the year		(13,439,523)	(202,989,893)	(40,727,590)	(985,899)
Increase/(Decrease) in net assets as a result of operations		(14,454,613)	(174,955,092)	(12,701,523)	(1,166,419)
Movements in share capital					
Net receipts as a result of issue of shares		54,016,857	233,513,473	151,628,463	13,594
Net payments as a result of repurchase of shares		(77,052,385)	(350,464,867)	(203,026,936)	-
Increase/(Decrease) in net assets as a result of movements in share capital		(23,035,528)	(116,951,394)	(51,398,473)	13,594
Dividends declared	15	(432,806)	-	-	-
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		101,674,992	310,964,654	264,640,243	4,276,723

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	World Bond Fund USD	World Energy Fund USD	World Financials Fund USD	World Gold Fund USD
Net assets at the beginning of the year		1,365,246,053	2,108,830,946	1,633,640,408	5,287,967,838
Income					
Bank interest	2(b)	39,317	13,096	-	30,729
Bond interest, net of withholding taxes	2(b)	31,552,043	-	-	-
Swap interest	2(c)	5,046,161	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	210,830	42,111	223,590
Dividends, net of withholding taxes	2(b)	-	97,548,706	41,136,993	91,258,045
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Securities lending income	2(b)	121,835	1,503,163	86,321	818,430
Management fee rebate	4	-	-	-	-
Other reimbursements		285	24,135	29,847	317
Total income	2(b)	36,759,641	99,299,930	41,295,272	92,331,111
Expenses					
Bank interest	2(b)	-	-	10,544	-
Contracts for difference interest	2(c)	-	-	-	-
Swap interest	2(c)	4,256,331	-	-	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	856,109	6,724,396	4,247,808	11,256,587
Loan commitment fees	16	8,827	16,559	10,611	35,596
Custodian and depositary fees	2(h),7	335,377	334,615	269,931	660,883
Distribution fees	5	168,426	1,301,503	1,595,119	2,447,465
Tax	8	279,023	1,358,158	803,671	2,100,061
Management fees	4	2,688,977	45,829,281	23,022,988	77,985,583
Less Management fee waiver	4	-	-	-	-
Total expenses		8,593,070	55,564,512	29,960,672	94,486,175
Net income/(deficit)		28,166,571	43,735,418	11,334,600	(2,155,064)
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(66,725,323)	628,846,187	(42,236,293)	136,957,080
To Be Announced securities contracts	2(c)	(6,908,302)	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	2,101,035	-	-	-
Options/Swaptions contracts	2(c)	1,081,417	-	-	-
Swaps transactions	2(c)	(226,562)	-	-	-
Forward foreign exchange contracts	2(c)	(10,311,512)	(32,832,628)	(1,593,824)	(59,592,530)
Foreign currencies on other transactions	2(i)	1,397,000	1,055,222	124,209	1,301,675
Net realised appreciation/(depreciation) for the year		(79,592,247)	597,068,781	(43,705,908)	78,666,225
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(188,739,076)	325,376,695	(556,622,597)	(1,621,015,278)
To Be Announced securities contracts	2(c)	(1,248,621)	-	-	-
Contracts for difference	2(c)	-	-	-	-
Exchange traded futures contracts	2(c)	705,763	-	-	-
Options/Swaptions contracts	2(c)	(1,122,266)	-	-	-
Swaps transactions	2(c)	(4,239,300)	-	-	-
Forward foreign exchange contracts	2(c)	2,300,807	(4,744,612)	(1,094,984)	(6,277,048)
Foreign currencies on other transactions	2(i)	(39,990)	(220,070)	(175,445)	(89,559)
Net change in unrealised appreciation/(depreciation) for the year		(192,382,683)	320,412,013	(557,893,026)	(1,627,381,885)
Increase/(Decrease) in net assets as a result of operations		(243,808,359)	961,216,212	(590,264,334)	(1,550,870,724)
Movements in share capital					
Net receipts as a result of issue of shares		243,928,226	4,351,999,479	1,704,314,251	2,003,396,887
Net payments as a result of repurchase of shares		(236,081,895)	(4,405,077,580)	(1,328,422,641)	(2,389,423,447)
Increase/(Decrease) in net assets as a result of movements in share capital		7,846,331	(53,078,101)	375,891,610	(386,026,560)
Dividends declared	15	(965,028)	(2,395,449)	(183,737)	(23,200)
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		1,128,318,997	3,014,573,608	1,419,083,947	3,351,047,354

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2021 to 31 August 2022 continued

Fund Name	Note	World Healthscience Fund USD	World Mining Fund USD	World Real Estate Securities Fund USD	World Technology Fund USD
Net assets at the beginning of the year		14,078,116,205	7,065,270,881	193,710,557	13,553,638,267
Income					
Bank interest	2(b)	107,033	39,924	23,080	52,192
Bond interest, net of withholding taxes	2(b)	-	-	-	-
Swap interest	2(c)	-	-	-	-
Contracts for difference interest	2(c)	-	-	-	-
Equity linked note income	2(c)	-	-	-	-
Interest from money market deposits	2(b)	-	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	2,764,497	458,741	-	2,227,227
Dividends, net of withholding taxes	2(b)	167,716,292	323,012,681	4,259,591	31,142,237
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	27,972	-
Securities lending income	2(b)	931,897	1,159,095	23,191	7,870,338
Management fee rebate	4	-	-	-	-
Other reimbursements		10,164	45,056	1,588	10,488
Total income	2(b)	171,529,883	324,715,497	4,335,422	41,302,482
Expenses					
Bank interest	2(b)	-	-	-	-
Contracts for difference interest	2(c)	-	-	11,852	-
Swap interest	2(c)	-	-	-	-
Negative yield on financial assets		-	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	-
Annual service charge	6	29,019,532	15,324,420	348,662	22,181,726
Loan commitment fees	16	92,335	46,359	1,254	80,105
Custodian and depositary fees	2(h),7	1,539,386	1,050,304	88,384	1,256,540
Distribution fees	5	16,224,495	2,492,288	71,714	10,946,392
Tax	8	6,571,031	2,933,566	67,673	4,659,472
Management fees	4	190,149,783	108,168,351	1,764,543	141,527,017
Less Management fee waiver	4	-	-	-	-
Total expenses		243,596,562	130,015,288	2,354,082	180,651,252
Net income/(deficit)		(72,066,679)	194,700,209	1,981,340	(139,348,770)
Net realised appreciation/(depreciation) on:					
Investments	2(a)	716,993,476	763,297,176	1,830,037	(389,043,136)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	(303,090)	-
Exchange traded futures contracts	2(c)	-	-	(32,406)	-
Options/Swaptions contracts	2(c)	-	-	-	-
Swaps transactions	2(c)	-	-	-	-
Forward foreign exchange contracts	2(c)	(51,489,492)	(75,952,333)	(567,101)	(39,200,612)
Foreign currencies on other transactions	2(i)	1,453,819	583,966	30,905	722,565
Net realised appreciation/(depreciation) for the year		666,957,803	687,928,809	958,345	(427,521,183)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(2,221,414,584)	(1,706,921,982)	(40,646,479)	(4,224,227,816)
To Be Announced securities contracts	2(c)	-	-	-	-
Contracts for difference	2(c)	-	-	(32,406)	-
Exchange traded futures contracts	2(c)	-	-	-	-
Options/Swaptions contracts	2(c)	-	-	-	-
Swaps transactions	2(c)	-	-	-	-
Forward foreign exchange contracts	2(c)	(10,324,915)	(7,847,117)	(69,087)	(8,635,453)
Foreign currencies on other transactions	2(i)	(248,901)	(506,636)	(2,776)	(12,448)
Net change in unrealised appreciation/(depreciation) for the year		(2,231,988,400)	(1,715,275,735)	(40,750,748)	(4,232,875,717)
Increase/(Decrease) in net assets as a result of operations		(1,637,097,276)	(832,646,717)	(37,811,063)	(4,799,745,670)
Movements in share capital					
Net receipts as a result of issue of shares		5,976,178,922	3,162,267,338	78,995,165	4,859,523,899
Net payments as a result of repurchase of shares		(4,544,511,900)	(4,018,957,937)	(88,418,006)	(4,821,031,686)
Increase/(Decrease) in net assets as a result of movements in share capital		1,431,667,022	(856,690,599)	(9,422,841)	38,492,213
Dividends declared	15	(257,586)	(6,203,048)	(224,421)	(162,303)
Foreign exchange adjustment	2(e)	-	-	-	-
Net assets at the end of the year		13,872,428,365	5,369,730,517	146,252,232	8,792,222,507

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Asia Pacific Equity Income Fund				
A Class distributing (A) (G) share EUR hedged	488,176	31,671	93,670	426,177
A Class distributing (Q) (G) share	1,042,877	22,887	260,930	804,834
A Class distributing (Q) (G) share SGD hedged	5,315,142	396,696	880,391	4,831,447
A Class distributing (R) (M) (G) share AUD hedged	560,014	237,661	153,334	644,341
A Class distributing (R) (M) (G) share ZAR hedged	307,332	302,527	300,743	309,116
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	345	18,757	-	19,102
A Class distributing (S) (M) (G) share	966,113	75,700	218,849	822,964
A Class distributing (S) (M) (G) share HKD hedged	201,393	186,155	123,418	264,130
A Class non-distributing share	1,874,389	146,300	456,641	1,564,048
A Class non-distributing UK reporting fund share	89,716	15,979	74,938	30,757
C Class distributing (Q) (G) share	55,453	1,352	23,879	32,926
C Class distributing (Q) (G) share SGD hedged	24,004	-	-	24,004
D Class distributing (A) (G) UK reporting fund share	914	26,830	26,830	914
D Class distributing (Q) (G) share	143,931	207	28,541	115,597
D Class distributing (Q) (G) share SGD hedged	20,014	-	-	20,014
D Class non-distributing share	238,040	28,459	21,112	245,387
E Class distributing (Q) (G) share EUR hedged	273,064	36,212	60,437	248,839
E Class non-distributing share	845,193	75,271	277,044	643,420
I Class non-distributing share	31,880	-	31,380	500
X Class non-distributing share	24,240	1,819	1,193	24,866
Asian Dragon Fund				
A Class distributing (A) UK reporting fund share	127,071	10,779	15,613	122,237
A Class non-distributing share	7,302,577	1,767,294	2,427,657	6,642,214
A Class non-distributing share AUD hedged	274,214	36,732	61,770	249,176
A Class non-distributing share CHF hedged	168,593	12,608	53,882	127,319
A Class non-distributing share EUR hedged	1,146,875	113,658	422,436	838,097
A Class non-distributing share PLN hedged	424,522	111,706	156,804	379,424
A Class non-distributing share SGD hedged	8,373,051	1,936,730	1,591,769	8,718,012
C Class non-distributing share	1,027,274	945,253	350,719	1,621,808
D Class distributing (A) UK reporting fund share	1,227,889	13,412	674,456	566,845
D Class non-distributing share	4,671,904	833,455	1,003,374	4,501,985
D Class non-distributing share AUD hedged	297	-	-	297
D Class non-distributing share CHF hedged	95,820	17,497	32,856	80,461
D Class non-distributing share EUR hedged	784,241	275,720	240,403	819,558
E Class non-distributing share	1,603,835	184,546	330,656	1,457,725
I Class distributing (A) share	10,584	24,705	11,700	23,589
I Class distributing (A) UK reporting fund share	49,955	54,600	58,375	46,180
I Class non-distributing share	366,042	15,731	173,946	207,827
I Class non-distributing share AUD hedged	1,481	-	-	1,481
X Class distributing (A) UK reporting fund share	172	-	-	172
X Class non-distributing share	1,543,607	177,784	71,932	1,649,459
Asian Growth Leaders Fund				
A Class non-distributing share AUD hedged	1,252,429	105,523	321,478	1,036,474
A Class non-distributing share CHF hedged	481,749	14,183	88,797	407,135
A Class non-distributing share EUR hedged	1,305,968	143,393	625,310	824,051
A Class non-distributing share SGD hedged	2,049,018	60,562	302,322	1,807,258
A Class non-distributing UK reporting fund share	17,613,565	1,309,430	5,431,405	13,491,590
D Class distributing (M) share	403,103	484	42,988	360,599
D Class non-distributing share CHF hedged	527,094	4,225	55,030	476,289
D Class non-distributing share EUR hedged	1,111,158	863,550	376,529	1,598,179
D Class non-distributing share SGD hedged	395,926	-	138,068	257,858
D Class non-distributing UK reporting fund share	22,100,840	2,155,260	6,728,301	17,527,799
E Class non-distributing share	1,326,338	98,419	246,095	1,178,662
I Class distributing (A) UK reporting fund share	432,384	-	200,136	232,248
I Class distributing (Q) share	2,070,529	-	241,740	1,828,789
I Class non-distributing share	7,379,565	2,083,826	3,531,658	5,931,733
S Class non-distributing share	1,092,041	413,978	419,417	1,086,602
S Class non-distributing share CHF hedged	809,422	75,154	109,012	775,564
S class non-distributing share EUR hedged	902,377	39,272	689,086	252,563
S class non-distributing share GBP hedged	187,705	10,793	24,917	173,581
S class non-distributing share SGD hedged	197,871	103,555	-	301,426
X Class non-distributing share	194,195	21,439	9,925	205,709

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Asian High Yield Bond Fund				
A Class distributing (Q) share	-	500	-	500
A Class distributing (R) (M) (G) share AUD hedged	1,608,613	1,727,264	667,244	2,668,633
A Class distributing (R) (M) (G) share EUR hedged	1,564,284	2,412,282	662,482	3,314,084
A Class distributing (R) (M) (G) share GBP hedged	3,904,049	8,269,603	9,629,601	2,544,051
A Class distributing (R) (M) (G) share HKD hedged	2,970,567	1,464,941	1,187,981	3,247,527
A Class distributing (R) (M) (G) share SGD hedged	9,236,240	13,778,635	5,196,623	17,818,252
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1,117,894	1,966,919	766,448	2,318,365
A Class distributing (S) (M) (G) share	52,926,359	50,645,399	29,161,402	74,410,356
A Class non-distributing share	21,487,105	55,604,607	15,987,075	61,104,637
A Class non-distributing share AUD hedged	428,300	225,670	69,191	584,779
A Class non-distributing share EUR hedged	2,168,590	9,538,676	2,538,225	9,169,041
A Class non-distributing share GBP hedged	11,820	517,226	395,806	133,240
A Class non-distributing share HKD hedged	179,519	10,313	180,397	9,435
A Class non-distributing share SGD hedged	1,276,176	931,073	953,450	1,253,799
D Class distributing (M) UK reporting fund share EUR hedged	2,194,018	2,569,280	3,691,719	1,071,579
D Class distributing (M) UK reporting fund share GBP hedged	-	39,267	1,844	37,423
D Class distributing (S) (M) (G) share	12,267,366	4,108,718	1,641,324	14,734,760
D Class non-distributing share	11,837,790	20,744,140	16,102,712	16,479,218
D Class non-distributing UK reporting fund share EUR hedged	4,809,250	13,936,507	11,479,551	7,266,206
D Class non-distributing UK reporting fund share GBP hedged	-	564,441	84,076	480,365
E Class distributing (Q) share EUR hedged	1,892,071	659,841	1,689,265	862,647
E Class non-distributing share	239,943	858,201	55,338	1,042,806
E Class non-distributing share EUR hedged	435,823	1,999,791	393,260	2,042,354
I Class distributing (S) (M) (G) share	9,898,305	16,035,046	5,175,645	20,757,706
I Class non-distributing share	18,760,114	133,803,182	69,950,502	82,612,794
I Class non-distributing UK reporting fund share EUR hedged	10,481,712	21,757,362	25,299,669	6,939,405
X Class non-distributing share	132,082	48,459	74,121	106,420
Asian Multi-Asset Income Fund				
A Class distributing (S) (M) (G) share	500	-	-	500
A Class distributing (S) (M) (G) share HKD hedged	3,900	201,974	201,974	3,900
A Class distributing (S) (M) (G) share SGD hedged	680	792	17	1,455
A Class non-distributing share	8,475	758	397	8,836
I Class non-distributing share	487,422	32,960	156,274	364,108
X Class non-distributing share	5,034,707	5,852	1,928	5,038,631
Asian Sustainable Equity Fund⁽¹⁾				
A Class non-distributing share	-	500	-	500
D Class non-distributing UK reporting fund share	-	500	-	500
E Class non-distributing share	-	454	-	454
I Class non-distributing UK reporting fund share	-	500	-	500
X Class non-distributing UK reporting fund share	-	498,000	-	498,000

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Asian Tiger Bond Fund				
A Class distributing (D) share	9,516,381	1,132,719	3,349,037	7,300,063
A Class distributing (M) share	21,143,854	3,468,573	8,531,827	16,080,600
A Class distributing (M) share AUD hedged	3,326,680	157,413	595,333	2,888,760
A Class distributing (M) share EUR hedged	1,771,275	105,664	514,737	1,362,202
A Class distributing (M) share HKD hedged	43,398,994	865,615	13,108,964	31,155,645
A Class distributing (M) share NZD hedged	1,263,189	81,796	274,193	1,070,792
A Class distributing (M) share SGD hedged	3,996,698	168,281	1,452,480	2,712,499
A Class distributing (R) (M) (G) share AUD hedged	22,752,794	1,431,416	8,314,486	15,869,724
A Class distributing (R) (M) (G) share CAD hedged	9,750,829	693,181	3,562,829	6,881,181
A Class distributing (R) (M) (G) share CNH hedged	5,836,819	702,902	2,226,400	4,313,321
A Class distributing (R) (M) (G) share NZD hedged	5,700,109	121,697	1,970,922	3,850,884
A Class distributing (R) (M) (G) share ZAR hedged	1,516,863	335,983	596,610	1,256,236
A Class distributing (S) (M) (G) share	127,608,244	19,816,506	49,058,702	98,366,048
A Class distributing (S) (M) (G) share EUR hedged	9,957,709	795,312	3,395,942	7,357,079
A Class distributing (S) (M) (G) share GBP hedged	20,394,835	1,810,520	7,780,379	14,424,976
A Class distributing (S) (M) (G) share HKD hedged	29,903,507	2,671,677	14,820,628	17,754,556
A Class distributing (S) (M) (G) share SGD hedged	35,852,960	3,651,052	8,712,125	30,791,887
A Class non-distributing share	15,756,002	2,430,576	7,022,395	11,164,183
A Class non-distributing share EUR hedged	3,166,608	1,192,263	1,873,412	2,485,459
A Class non-distributing share HKD hedged	388	-	-	388
A Class non-distributing share SGD hedged	8,635,189	1,789,599	3,600,382	6,824,406
C Class distributing (D) share	125,994	542	8,409	118,127
C Class non-distributing share	189,176	10,950	57,635	142,491
D Class distributing (A) UK reporting fund share GBP hedged	1,506,908	565,938	792,160	1,280,686
D Class distributing (M) share	10,800,661	1,111,596	6,549,080	5,363,177
D Class distributing (M) share HKD hedged	3,727,126	441,174	2,997,984	1,170,316
D Class distributing (M) share SGD hedged	71,004	9,080	-	80,084
D Class distributing (S) (M) (G) share	9,828,818	1,630,398	3,642,649	7,816,567
D Class non-distributing share	18,430,796	6,196,182	9,680,547	14,946,431
D Class non-distributing share EUR hedged	3,892,310	1,789,931	3,220,221	2,462,020
D Class non-distributing share SGD hedged	7,512,560	1,194,463	3,719,497	4,987,526
E Class non-distributing share	1,406,023	122,884	377,682	1,151,225
E Class non-distributing share EUR hedged	1,745,009	1,827,565	657,970	2,914,604
I Class distributing (A) UK reporting fund share GBP hedged	137,261	1,052,708	51,193	1,138,776
I Class distributing (M) share	3,337,408	5,014,209	1,963,129	6,388,488
I Class distributing (Q) share EUR hedged	11,415,061	4,116,906	4,863,120	10,668,847
I Class non-distributing share	23,998,339	26,707,193	21,645,865	29,059,667
I Class non-distributing share EUR hedged	2,767,652	24,445,685	4,731,089	22,482,248
I Class non-distributing share SGD hedged	3,491,983	72,286	-	3,564,269
I Class non-distributing UK reporting fund share CHF hedged	1,361,267	7,671,399	406,913	8,625,753
SR Class distributing (A) UK reporting fund share GBP hedged	361	44,439	-	44,800
SR Class distributing (M) UK reporting fund share	500	-	-	500
SR Class non-distributing UK reporting fund share	500	301,041	-	301,541
SR Class non-distributing UK reporting fund share EUR hedged	421	-	-	421
X Class distributing (M) share	10	-	-	10
X Class non-distributing share	1,652,756	18,705	8,349	1,663,112
X Class non-distributing share EUR hedged	220,095	26,857	246,480	472

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
China Bond Fund				
A Class distributing (M) share	51,930,870	4,599,609	28,040,897	28,489,582
A Class distributing (S) (M) (G) share	36,522,336	6,981,010	22,148,309	21,355,037
A Class distributing (S) (M) (G) share AUD hedged	34,158,673	1,313,650	9,098,800	26,373,523
A Class distributing (S) (M) (G) share EUR hedged	8,218,947	1,113,550	2,775,768	6,556,729
A Class distributing (S) (M) (G) share HKD hedged	37,808,913	2,267,344	16,408,603	23,667,654
A Class distributing (S) (M) (G) share SGD hedged	84,786,737	10,419,602	21,268,277	73,938,062
A Class distributing (S) (M) (G) share USD hedged	123,843,316	20,789,522	52,393,866	92,238,972
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	2,596,934	49,739	825,715	1,820,958
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	3,063,981	209,752	976,843	2,296,890
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	3,271,256	114,489	1,181,018	2,204,727
A Class non-distributing share	43,036,667	7,171,419	25,446,594	24,761,492
A Class non-distributing share JPY hedged	548	-	-	548
A Class non-distributing UK reporting fund share USD hedged	15,564,169	1,894,981	6,457,129	11,002,021
AI Class non-distributing share	173,315	631,047	237,610	566,752
AI Class non-distributing share EUR hedged	249,972	233,660	190,913	292,719
C Class non-distributing share	19,225	-	15,720	3,505
D Class distributing (A) UK reporting fund share GBP hedged	1,635,364	782,305	306,584	2,111,085
D Class distributing (M) share	13,825,912	877,503	6,958,495	7,744,920
D Class distributing (S) (M) (G) share	892,984	76,967	57,018	912,933
D Class distributing (S) (M) (G) share SGD hedged	125,763	17,111	-	142,874
D Class distributing (S) (M) (G) share USD hedged	881,522	273,526	50,000	1,105,048
D Class non-distributing share	42,902,129	16,769,384	25,142,295	34,529,218
D Class non-distributing UK reporting fund share EUR hedged	5,432,474	1,575,333	3,744,174	3,263,633
D Class non-distributing UK reporting fund share USD hedged	5,262,740	741,940	3,025,511	2,979,169
E Class distributing (Q) share	5,098,515	2,269,840	2,121,382	5,246,973
E Class distributing (Q) share EUR hedged	5,651,073	643,174	1,893,626	4,400,621
E Class distributing (R) (M) (G) share EUR hedged	28,802	17,297	18,952	27,147
E Class non-distributing share	53,394,830	17,812,918	20,231,698	50,976,050
E Class non-distributing share EUR hedged	27,637,147	3,072,879	8,737,799	21,972,227
I Class distributing (A) UK reporting fund share GBP hedged	385	-	-	385
I Class distributing (M) share	4,648,193	28,000	1,236,260	3,439,933
I Class distributing (Q) share EUR hedged	2,516,450	38	-	2,516,488
I Class distributing (S) (M) (G) share	21,893,421	1,061,542	6,144,200	16,810,763
I Class distributing (S) (M) (G) share SGD hedged	663	576,584	-	577,247
I Class distributing (S) (M) (G) share USD hedged	13,942,608	56,277	38,527	13,960,358
I Class non-distributing share	50,827,467	10,677,033	35,853,191	25,651,309
I Class non-distributing UK reporting fund share EUR hedged	8,353,586	4,784,468	8,833,441	4,304,613
I Class non-distributing UK reporting fund share USD hedged	1,398,688	121,265	565,267	954,686
SR Class distributing (A) UK reporting fund share GBP hedged	364	-	-	364
SR Class distributing (M) UK reporting fund share	500	103,923	-	104,423
SR Class distributing (S) (M) (G) UK reporting fund share	-	323	-	323
SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	-	451	-	451
SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	-	389	-	389
SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	-	681	-	681
SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	-	500	-	500
SR Class non-distributing UK reporting fund share	325	112,790	96,434	16,681
SR Class non-distributing UK reporting fund share EUR hedged	420	135,558	135,558	420
SR Class non-distributing UK reporting fund share USD hedged	500	1,843,423	713,229	1,130,694
X Class distributing (M) share	-	386,843	-	386,843
X Class non-distributing share	17,118,530	277,170	17,340,324	55,376
X Class non-distributing share USD hedged	5,382	599,068	176,776	427,674

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
China Flexible Equity Fund				
A Class non-distributing share	18,469	16,159	8,991	25,637
A Class non-distributing share EUR hedged	5,263	30,319	783	34,799
AI Class non-distributing share EUR hedged	445	-	-	445
D Class non-distributing share	37,700	12,109	18,213	31,596
D Class non-distributing share EUR hedged	445	-	-	445
E Class distributing (Q) share EUR hedged	103,008	45,998	32,236	116,770
E Class non-distributing share	371,043	186,810	75,161	482,692
E Class non-distributing share EUR hedged	382,894	216,224	52,079	547,039
I Class non-distributing share	500	-	-	500
I Class non-distributing share EUR hedged	445	-	-	445
X Class non-distributing share	1,515,489	9,076	18,130	1,506,435
Z Class non-distributing share	500	-	-	500
China Fund				
A Class distributing (A) UK reporting fund share GBP hedged	106,505	85,468	27,396	164,577
A Class non-distributing share	32,410,302	21,158,659	17,825,490	35,743,471
A Class non-distributing share AUD hedged	3,587,081	1,883,462	1,274,975	4,195,568
A Class non-distributing share CNH hedged	1,886,130	451,073	499,505	1,837,698
A Class non-distributing share EUR hedged	1,301,791	802,628	820,016	1,284,403
A Class non-distributing share HKD	13,024,516	3,787,295	2,616,038	14,195,773
A Class non-distributing share SGD hedged	1,378,329	644,571	497,894	1,525,006
AI Class non-distributing share EUR hedged	445	-	-	445
C Class non-distributing share	870,551	220,889	313,074	778,366
D Class distributing (A) UK reporting fund share GBP hedged	5,073	3,136	234	7,975
D Class non-distributing share	9,461,419	1,982,303	1,500,605	9,943,117
D Class non-distributing share EUR hedged	828,228	299,746	468,955	659,019
D Class non-distributing share HKD	474	-	-	474
D Class non-distributing share SGD hedged	642	-	-	642
D Class non-distributing UK reporting fund share GBP hedged	2,237,685	636,591	623,600	2,250,676
E Class non-distributing share EUR hedged	2,275,303	638,221	537,903	2,375,621
I Class non-distributing share	4,152,123	1,717,531	354,983	5,514,671
I Class non-distributing share EUR hedged	445	-	-	445
X Class non-distributing share	84,760	77,835	94,828	67,767
China Impact Fund⁽²⁾				
A Class non-distributing share	24,950	1,367,873	125,388	1,267,435
AI Class non-distributing share EUR hedged	450	-	-	450
D Class non-distributing share	78,850	-	12,300	66,550
D Class non-distributing share EUR hedged	3,903	2,478	-	6,381
E Class non-distributing share EUR hedged	88,149	272,713	30,931	329,931
I Class non-distributing share	25,600	-	7,000	18,600
I Class non-distributing share EUR hedged	450	-	-	450
X Class non-distributing share	1,000,961	1,586	1,352	1,001,195
China Innovation Fund⁽¹⁾				
A Class non-distributing share	-	500	-	500
A Class non-distributing share CNH hedged	-	318	-	318
D Class non-distributing UK reporting fund share	-	20,216	474	19,742
D Class non-distributing UK reporting fund share CNH hedged	-	318	-	318
E Class non-distributing share	-	474	-	474
I Class non-distributing UK reporting fund share	-	500	-	500
X Class non-distributing UK reporting fund share	-	1,996,500	-	1,996,500

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Circular Economy Fund				
A Class distributing (A) UK reporting fund share	500	55,163	7,413	48,250
A Class non-distributing share	4,826,193	10,542,513	5,607,150	9,761,556
A Class non-distributing share AUD hedged	244,480	74,254	207,126	111,608
A Class non-distributing share CAD hedged	179,925	63,556	229,347	14,134
A Class non-distributing share CNH hedged	22,166	34,208	35,910	20,464
A Class non-distributing share EUR hedged	10,092	150,256	11,191	149,157
A Class non-distributing share GBP hedged	38,205	104,456	89,445	53,216
A Class non-distributing share HKD hedged	319,368	367,842	335,210	352,000
A Class non-distributing share NZD hedged	2,895	12,427	30	15,292
A Class non-distributing share SGD hedged	75,019	73,456	70,280	78,195
AI Class non-distributing share	315,385	3,914,084	327,875	3,901,594
D Class non-distributing share	3,899,660	4,308,267	2,733,422	5,474,505
D Class non-distributing UK reporting fund share GBP hedged	513,036	1,076,229	434,459	1,154,806
E Class non-distributing share	15,051,659	19,462,882	3,984,974	30,529,567
I Class distributing (A) UK reporting fund share	689	143,354	-	144,043
I Class non-distributing share	72,118,067	11,990,230	13,322,439	70,785,858
I Class non-distributing share JPY hedged	47,622,519	149,967	5,410,422	42,362,064
SR Class distributing (A) UK reporting fund share	23,602	278,250	35,334	266,518
SR Class non-distributing UK reporting fund share	819,931	1,499,447	676,820	1,642,558
SR Class non-distributing UK reporting fund share EUR hedged	496,689	108,430	582,756	22,363
X Class non-distributing share	1,740,734	1,259,163	984,392	2,015,505
Z Class non-distributing share	500	-	-	500
Climate Action Equity Fund⁽¹⁾				
A Class non-distributing share	-	1,001	-	1,001
AI Class non-distributing share	-	443	-	443
C Class non-distributing share	-	456	-	456
D Class non-distributing share	-	1,499	-	1,499
E Class non-distributing share	-	3,120	-	3,120
I Class non-distributing share	-	500	-	500
X Class non-distributing share	-	496,000	-	496,000
Climate Action Multi-Asset Fund⁽¹⁾				
A Class distributing (R) (M) (G) share USD hedged	-	564	-	564
A Class non-distributing share	-	500	-	500
AI Class non-distributing share	-	500	-	500
C Class non-distributing share	-	500	-	500
D Class non-distributing share	-	500	-	500
E Class non-distributing share	-	5,415	-	5,415
I Class non-distributing share	-	500	-	500
X Class non-distributing share	-	4,996,500	-	4,996,500

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Continental European Flexible Fund				
A Class distributing (A) share	2,511,544	717,732	790,264	2,439,012
A Class distributing (A) UK reporting fund share	1,300,660	50,043	103,706	1,246,997
A Class distributing (A) UK reporting fund share GBP hedged	536,304	54,689	174,937	416,056
A Class non-distributing share	6,230,852	1,535,098	3,256,327	4,509,623
A Class non-distributing share USD hedged	22,319,489	7,237,232	13,566,186	15,990,535
A Class non-distributing UK reporting fund share	33,076,655	9,223,332	13,790,407	28,509,580
AI Class non-distributing share	226,319	117,497	147,065	196,751
C Class non-distributing share	2,523,748	786,871	466,485	2,844,134
D Class distributing (A) UK reporting fund share	19,910,970	3,657,677	12,505,366	11,063,281
D Class distributing (A) UK reporting fund share GBP hedged	3,450,681	901,232	1,673,813	2,678,100
D Class distributing (A) UK reporting fund share USD hedged	483,342	74,004	319,693	237,653
D Class non-distributing share	37,546,193	9,867,261	21,326,009	26,087,445
D Class non-distributing share USD hedged	4,854,838	1,336,746	1,887,770	4,303,814
D Class non-distributing UK reporting fund share	2,389,411	720,906	1,682,646	1,427,671
D Class non-distributing UK reporting fund share GBP hedged	6,100,717	982,931	5,330,290	1,753,358
E Class non-distributing share	9,001,476	2,703,362	2,159,445	9,545,393
I Class distributing (A) UK reporting fund share	22,056,907	9,040,812	15,186,492	15,911,227
I Class distributing (A) UK reporting fund share USD hedged	17,970	12,668	18,768	11,870
I Class non-distributing share	43,520,371	10,987,032	26,520,132	27,987,271
I Class non-distributing share USD hedged	4,272,574	1,487,094	3,826,696	1,932,972
I Class non-distributing UK reporting fund share	19,396	250,231	63,068	206,559
I Class non-distributing UK reporting fund share GBP hedged	-	17,194,340	4,619,930	12,574,410
SR Class distributing (A) UK reporting fund share	838	441,867	156,284	286,421
SR Class distributing (A) UK reporting fund share USD hedged	500	727,756	-	728,256
SR Class non-distributing UK reporting fund share	842	8,248,864	631,674	7,618,032
SR Class non-distributing UK reporting fund share USD hedged	500	1,516,868	472,667	1,044,701
X Class distributing (A) UK reporting fund share	198,248	36,252	48,271	186,229
X Class non-distributing share	433,029	377,271	117,016	693,284
Developed Markets Sustainable Equity Fund				
A Class non-distributing share	995	-	-	995
D Class non-distributing share	464	-	-	464
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	427	-	-	427
I Class non-distributing share	464	-	-	464
I Class non-distributing UK reporting fund share	500	723,714	-	724,214
X Class non-distributing UK reporting fund share	498,000	-	-	498,000

⁽⁴⁾ Fund suspended, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Dynamic High Income Fund				
A Class distributing (R) (M) (G) share AUD hedged	25,738,530	8,441,165	7,050,302	27,129,393
A Class distributing (R) (M) (G) share CNH hedged	5,251,701	3,626,344	2,176,492	6,701,553
A Class distributing (R) (M) (G) share EUR hedged	492	26	-	518
A Class distributing (R) (M) (G) share NZD hedged	1,972,988	723,619	245,866	2,450,741
A Class distributing (S) (M) (G) share	166,691,368	80,397,150	46,309,116	200,779,402
A Class distributing (S) (M) (G) share CAD hedged	1,727,893	1,676,777	371,675	3,032,995
A Class distributing (S) (M) (G) share EUR hedged	31,920,566	9,275,817	5,618,209	35,578,174
A Class distributing (S) (M) (G) share GBP hedged	12,463,945	4,845,725	1,824,176	15,485,494
A Class distributing (S) (M) (G) share HKD hedged	22,482,696	15,779,149	9,977,726	28,284,119
A Class distributing (S) (M) (G) share SGD hedged	61,714,381	10,976,295	10,941,358	61,749,318
A Class non-distributing share	14,677,197	3,812,956	3,788,141	14,702,012
A Class non-distributing share CHF hedged	28,602	-	-	28,602
A Class non-distributing share SGD hedged	1,482,187	85,907	292,252	1,275,842
AI Class distributing (Q) share EUR hedged	12,573	36,552	13,379	35,746
AI Class non-distributing share EUR hedged	3,779	16,167	3,339	16,607
D Class distributing (Q) UK reporting fund share GBP hedged	162,738	15,733	30,826	147,645
D Class distributing (S) (M) (G) share	10,304,714	3,111,602	4,543,628	8,872,688
D Class non-distributing share	731,241	487,553	282,998	935,796
D Class non-distributing share CHF hedged	485	-	-	485
D Class non-distributing share EUR hedged	194,703	52,203	111,967	134,939
E Class distributing (Q) share EUR hedged	625,471	210,045	140,719	694,797
E Class non-distributing share	320,853	73,933	251,793	142,993
E Class non-distributing share EUR hedged	588,428	187,229	167,944	607,713
I Class distributing (S) (M) (G) share	1,169,158	661,872	196,000	1,635,030
I Class non-distributing share	75,122	-	74,622	500
I Class non-distributing share BRL hedged	2,525,219	792,595	2,071,040	1,246,774
I Class non-distributing share EUR hedged	81,322	24,934	18,492	87,764
X Class non-distributing share	3,804,361	835,424	1,169,781	3,470,004
Emerging Europe Fund⁽⁴⁾				
A Class distributing (A) share	50,445	2,282	11,312	41,415
A Class distributing (A) UK reporting fund share	8,180	1,390	2,364	7,206
A Class non-distributing share	4,312,142	899,265	962,439	4,248,968
A Class non-distributing share SGD hedged	123,639	212,663	242,159	94,143
C Class non-distributing share	68,869	24,823	29,263	64,429
D Class distributing (A) UK reporting fund share	2,192	700	7	2,885
D Class non-distributing share	456,815	88,428	204,614	340,629
D Class non-distributing UK reporting fund share GBP hedged	1,454	1,464	1,422	1,496
E Class non-distributing share	219,740	28,051	47,994	199,797
I Class non-distributing share	1,677,150	236,647	1,072,715	841,082
X Class distributing (A) UK reporting fund share	216,814	78,756	295,530	40
X Class non-distributing share	1,206,533	379,611	1,586,133	11

⁽⁴⁾ Fund suspended, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Emerging Markets Bond Fund				
A Class distributing (A) share	9,191,960	3,376	2,932,244	6,263,092
A Class distributing (D) share	865,179	64,580	276,367	653,392
A Class distributing (M) share	2,820,769	233,577	771,257	2,283,089
A Class distributing (R) (M) (G) share AUD hedged	1,488,662	212,507	360,736	1,340,433
A Class distributing (R) (M) (G) share NZD hedged	497,703	-	184,821	312,882
A Class distributing (R) (M) (G) share ZAR hedged	207,120	123,187	146,821	183,486
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	345	-	-	345
A Class distributing (S) (M) (G) share	14,419,297	915,439	7,147,987	8,186,749
A Class distributing (S) (M) (G) share CAD hedged	1,012,410	51,416	368,926	694,900
A Class distributing (S) (M) (G) share GBP hedged	1,138,599	13,211	305,292	846,518
A Class distributing (S) (M) (G) share HKD hedged	3,666,068	148,629	996,082	2,818,615
A Class non-distributing share	11,244,469	2,589,796	9,144,851	4,689,414
A Class non-distributing share EUR hedged	5,557,213	1,070,917	505,427	6,122,703
A Class non-distributing share GBP hedged	1,071,714	208,201	3,994	1,275,921
AI Class distributing (Q) share EUR hedged	35,948	6,887	19,009	23,826
AI Class non-distributing share EUR hedged	18,460	-	-	18,460
C Class distributing (D) share	179,339	4,170	79,698	103,811
C Class non-distributing share	1,580,759	91,876	448,021	1,224,614
D Class distributing (M) share	927,583	19,116	164,977	781,722
D Class non-distributing share	230,753	56,934	76,190	211,497
D Class non-distributing share EUR hedged	4,579,739	1,495,718	3,243,358	2,832,099
D Class non-distributing UK reporting fund share	1,527,416	454,696	710,292	1,271,820
E Class distributing (Q) share EUR hedged	613,376	36,180	90,295	559,261
E Class non-distributing share	3,727,572	293,467	701,355	3,319,684
E Class non-distributing share EUR hedged	856,695	211,749	162,232	906,212
I Class distributing (A) share	77,069	-	-	77,069
I Class distributing (A) UK reporting fund share EUR hedged	464	19	-	483
I Class distributing (A) UK reporting fund share GBP hedged	388	-	-	388
I Class distributing (Q) share EUR hedged	1,030,763	141,373	878,089	294,047
I Class non-distributing share	13,887,141	3,331,673	4,046,437	13,172,377
I Class non-distributing share EUR hedged	2,582,630	87,404	1,414,484	1,255,550
I Class non-distributing UK reporting fund share CHF hedged	492	-	-	492
I Class non-distributing UK reporting fund share GBP hedged	100,350	-	100,000	350
X Class distributing (Q) share CHF hedged	1,395,229	73,776	-	1,469,005
X Class distributing (Q) share EUR hedged	512	28	-	540
X Class non-distributing share	924,675	2,623,847	526,619	3,021,903
X Class non-distributing share EUR hedged	8,591,405	709,005	1,841,214	7,459,196
Emerging Markets Corporate Bond Fund				
A Class non-distributing share	10,242,064	2,006,815	5,963,713	6,285,166
A Class non-distributing share EUR hedged	206,606	49,907	124,765	131,748
AI Class non-distributing share	440	-	-	440
D Class distributing (M) UK reporting fund share GBP hedged	66,889	6,857	9,911	63,835
D Class non-distributing share	4,913,356	2,353,321	3,156,940	4,109,737
D Class non-distributing share EUR hedged	256,543	44,024	197,842	102,725
E Class distributing (Q) share EUR hedged	327,000	40,811	76,294	291,517
E Class non-distributing share	1,054,157	208,675	326,982	935,850
E Class non-distributing share EUR hedged	469,517	189,965	105,290	554,192
I Class distributing (A) share EUR hedged	8,509,474	2,517,838	223,095	10,804,217
I Class distributing (M) UK reporting fund share GBP hedged	310	-	-	310
I Class distributing (Q) share EUR hedged	5,005,429	17	-	5,005,446
I Class non-distributing share	6,424,287	16,669,773	17,035,878	6,058,182
I Class non-distributing share CHF hedged	-	491	-	491
I Class non-distributing share EUR hedged	7,159,348	1,214,962	4,434,967	3,939,343
SR Class distributing (M) UK reporting fund share GBP hedged	364	-	-	364
SR Class non-distributing UK reporting fund share	500	676,595	-	677,095
SR Class non-distributing UK reporting fund share EUR hedged	420	72,855	49,572	23,703
X Class non-distributing share	22,237,409	5,772,583	7,076,451	20,933,541
X Class non-distributing share JPY hedged	14,189,077	989,675	342,718	14,836,034

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Emerging Markets Equity Income Fund				
A Class distributing (Q) (G) share	457,944	5,103	52,574	410,473
A Class distributing (R) (M) (G) share AUD hedged	310,491	49,521	208,126	151,886
A Class distributing (R) (M) (G) share CNH hedged	798	104	395	507
A Class distributing (R) (M) (G) share NZD hedged	37,180	2,329	19,590	19,919
A Class distributing (S) (M) (G) share	1,883,272	483,455	1,220,485	1,146,242
A Class distributing (S) (M) (G) share CAD hedged	30,647	4,534	10,425	24,756
A Class distributing (S) (M) (G) share EUR hedged	119,861	894	8,603	112,152
A Class distributing (S) (M) (G) share GBP hedged	120,744	191,773	115,032	197,485
A Class distributing (S) (M) (G) share HKD hedged	206,648	104,970	72,997	238,621
A Class distributing (S) (M) (G) share SGD hedged	121,725	141,006	154,233	108,498
A Class non-distributing share	1,952,610	246,171	643,180	1,555,601
A Class non-distributing share EUR hedged	455	29	-	484
AI Class distributing (Q) (G) share EUR hedged	481	16	-	497
AI Class non-distributing share	448	-	-	448
D Class distributing (Q) (G) UK reporting fund share	540,103	63,393	59,459	544,037
D Class non-distributing share	14,689	201	13,165	1,725
D Class non-distributing share EUR hedged	455	7,141	-	7,596
D Class non-distributing UK reporting fund share	5,886,116	1,274,461	1,238,514	5,922,063
E Class distributing (Q) (G) share EUR hedged	457,846	28,610	70,013	416,443
E Class non-distributing share EUR hedged	476,526	105,140	197,571	384,095
I Class non-distributing share	733,205	-	-	733,205
I Class non-distributing share CHF hedged	621	-	-	621
X Class distributing (S) (M) (G) share	87	3	-	90
X Class non-distributing share	12,421,513	1	2,756,317	9,665,197
Emerging Markets Fund				
A Class distributing (A) share	8,563	45,199	1,598	52,164
A Class non-distributing share	11,794,209	2,501,105	3,150,618	11,144,696
A Class non-distributing share EUR hedged	90,747	120,871	139,209	72,409
AI Class non-distributing share	89,133	53,685	30,582	112,236
C Class non-distributing share	918,974	196,203	227,746	887,431
D Class non-distributing share	9,569,145	4,111,461	8,077,223	5,603,383
D Class non-distributing share EUR hedged	178,951	145,773	208,034	116,690
E Class non-distributing share	2,316,745	509,666	525,400	2,301,011
I Class distributing (A) share	-	2,196,879	-	2,196,879
I Class distributing (Q) UK reporting fund share	7,044,216	7,491,279	1,177,931	13,357,564
I Class non-distributing share	59,429,908	29,022,632	50,357,992	38,094,548
SI Class non-distributing share	-	50,869,424	-	50,869,424
X Class non-distributing share	21,570,779	12,931,446	4,193,224	30,309,001
Emerging Markets Impact Bond Fund				
A Class non-distributing share	500	-	-	500
D Class non-distributing UK reporting fund share	500	-	-	500
D Class non-distributing UK reporting fund share EUR hedged	425	6,265	-	6,690
E Class non-distributing share EUR hedged	-	425	-	425
I Class non-distributing UK reporting fund share	500	-	-	500
I Class non-distributing UK reporting fund share EUR hedged	699,525	6,041,000	11,500	6,729,025
X Class distributing (S) (M) (G) share	-	1,065,904	112,911	952,993
X Class non-distributing share EUR hedged	-	500	-	500
X Class non-distributing UK reporting fund share	1,997,000	1,250,510	1,250,510	1,997,000
Z Class non-distributing UK reporting fund share	500	-	-	500

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Emerging Markets Local Currency Bond Fund				
A Class distributing (A) share	129,429	1,904	64,341	66,992
A Class distributing (D) share	2,357,743	14,077	814,893	1,556,927
A Class distributing (M) share	8,471,577	1,116,104	2,488,175	7,099,506
A Class distributing (M) share AUD hedged	252,444	-	184,437	68,007
A Class distributing (R) (M) (G) share AUD hedged	566,971	898	97,865	470,004
A Class distributing (R) (M) (G) share NZD hedged	92,791	-	56,698	36,093
A Class distributing (S) (M) (G) share	3,869,184	22,738	978,765	2,913,157
A Class distributing (S) (M) (G) share CAD hedged	111,787	1,826	18,713	94,900
A Class distributing (S) (M) (G) share GBP hedged	579,275	11,957	242,414	348,818
A Class distributing (S) (M) (G) share HKD hedged	322,546	1	23,102	299,445
A Class distributing (S) (M) (G) share SGD hedged	1,457,848	33,844	466,930	1,024,762
A Class non-distributing share	13,724,949	5,487,614	11,733,977	7,478,586
A Class non-distributing share CHF hedged	361,506	13,700	250,754	124,452
A Class non-distributing share EUR hedged	3,213,862	307,683	2,547,190	974,355
A Class non-distributing share PLN hedged	2,177,155	1,450,215	2,635,104	992,266
A Class non-distributing share SEK hedged	430	-	-	430
A Class non-distributing share SGD hedged	325,771	806,917	931,868	200,820
AI Class distributing (Q) share	492	24	-	516
AI Class non-distributing share	440	-	-	440
C Class distributing (D) share	269,206	587	143,732	126,061
C Class non-distributing share	245,762	111,233	100,735	256,260
D Class distributing (A) share	618,245	31,236	573,354	76,127
D Class distributing (M) share	5,422,379	57,857	5,248,512	231,724
D Class distributing (M) share AUD hedged	512	-	-	512
D Class distributing (M) UK reporting fund share GBP hedged	7,986,597	23,916	7,464,101	546,412
D Class distributing (Q) UK reporting fund share	27,756	-	22,967	4,789
D Class non-distributing share	3,480,928	2,651,946	2,700,844	3,432,030
D Class non-distributing share CHF hedged	75,526	8,926	28,162	56,290
D Class non-distributing share EUR hedged	5,353,114	258,425	2,691,399	2,920,140
D Class non-distributing share PLN hedged	52,040	-	-	52,040
D Class non-distributing share SGD hedged	641	-	-	641
D Class non-distributing UK reporting fund share GBP hedged	446,669	10,153	396,318	60,504
E Class distributing (Q) share EUR hedged	269,619	126,801	163,739	232,681
E Class non-distributing share	1,411,424	28,643	634,686	805,381
E Class non-distributing share EUR hedged	655,032	93,637	272,427	476,242
I Class distributing (M) UK reporting fund share GBP hedged	9	-	-	9
I Class distributing (Q) share	9,340,366	2,120,762	5,991,906	5,469,222
I Class non-distributing share	30,929,476	8,895,690	7,316,049	32,509,117
I Class non-distributing share EUR hedged	21,018,065	8,776,664	26,176,673	3,618,056
S Class distributing (M) UK reporting fund share GBP hedged	390	-	-	390
SR Class distributing (M) UK reporting fund share	500	-	-	500
SR Class distributing (M) UK reporting fund share GBP hedged	360	-	-	360
SR Class non-distributing UK reporting fund share	500	171,220	-	171,720
SR Class non-distributing UK reporting fund share EUR hedged	415	-	-	415
X Class distributing (Q) share GBP hedged	380	-	-	380
X Class non-distributing share	20,480,742	299,510	3,058,001	17,722,251
X Class non-distributing share GBP hedged	18,157,386	1	1,210,980	16,946,407
Emerging Markets Sustainable Equity Fund				
A Class non-distributing share	993	-	-	993
D Class non-distributing share	517	-	-	517
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	427	2,509	1,673	1,263
I Class non-distributing UK reporting fund share	993	-	-	993
X Class non-distributing share	-	652	-	652
X Class non-distributing share NZD hedged	-	765	-	765
X Class non-distributing UK reporting fund share	497,489	7,698,571	620,577	7,575,483

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
ESG Flex Choice Cautious Fund⁽¹⁾				
A Class distributing (S) (M) (G) share	-	48,195	-	48,195
A Class distributing (S) (M) (G) share AUD hedged	-	1,897	-	1,897
A Class distributing (S) (M) (G) share CAD hedged	-	644	-	644
A Class distributing (S) (M) (G) share CNH hedged	-	319	-	319
A Class distributing (S) (M) (G) share GBP hedged	-	412	-	412
A Class distributing (S) (M) (G) share HKD hedged	-	3,598	-	3,598
A Class distributing (T) share	-	196,229	22	196,207
A Class distributing (T) share AUD hedged	-	13,766	-	13,766
A Class distributing (T) share CAD hedged	-	641	-	641
A Class distributing (T) share CNH hedged	-	4,245	-	4,245
A Class distributing (T) share GBP hedged	-	411	-	411
A Class distributing (T) share HKD hedged	-	69,174	60,473	8,701
A Class non-distributing share	-	772,937	230,467	542,470
A Class non-distributing share AUD hedged	-	682	-	682
A Class non-distributing share CAD hedged	-	644	-	644
A Class non-distributing share CNH hedged	-	13,261	-	13,261
A Class non-distributing share GBP hedged	-	412	-	412
A Class non-distributing share HKD hedged	-	1,938	1,549	389
D Class non-distributing share	-	500	-	500
I Class non-distributing share	-	500	-	500
X Class non-distributing share	-	498,500	5,711	492,789
ESG Flex Choice Growth Fund⁽¹⁾				
A Class distributing (S) (M) (G) share	-	58,572	25,536	33,036
A Class distributing (S) (M) (G) share AUD hedged	-	20,943	-	20,943
A Class distributing (S) (M) (G) share CAD hedged	-	644	-	644
A Class distributing (S) (M) (G) share CNH hedged	-	7,611	-	7,611
A Class distributing (S) (M) (G) share GBP hedged	-	411	-	411
A Class distributing (S) (M) (G) share HKD hedged	-	4,374	-	4,374
A Class distributing (T) share	-	375,565	58,926	316,639
A Class distributing (T) share AUD hedged	-	385,140	23,650	361,490
A Class distributing (T) share CAD hedged	-	641	-	641
A Class distributing (T) share CNH hedged	-	28,657	-	28,657
A Class distributing (T) share GBP hedged	-	411	-	411
A Class distributing (T) share HKD hedged	-	337,809	11,742	326,067
A Class non-distributing share	-	41,663	1,120	40,543
A Class non-distributing share AUD hedged	-	20,170	4,681	15,489
A Class non-distributing share CAD hedged	-	644	-	644
A Class non-distributing share CNH hedged	-	11,254	-	11,254
A Class non-distributing share GBP hedged	-	412	-	412
A Class non-distributing share HKD hedged	-	12,473	-	12,473
D Class non-distributing share	-	500	-	500
I Class non-distributing share	-	500	-	500
X Class non-distributing share	-	498,500	5,798	492,702

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
ESG Flex Choice Moderate Fund⁽¹⁾				
A Class distributing (S) (M) (G) share	-	73,366	2,156	71,210
A Class distributing (S) (M) (G) share AUD hedged	-	63,718	-	63,718
A Class distributing (S) (M) (G) share CAD hedged	-	644	-	644
A Class distributing (S) (M) (G) share CNH hedged	-	3,175	-	3,175
A Class distributing (S) (M) (G) share GBP hedged	-	411	-	411
A Class distributing (S) (M) (G) share HKD hedged	-	38,703	36,275	2,428
A Class distributing (T) share	-	417,772	106,121	311,651
A Class distributing (T) share AUD hedged	-	170,396	31,616	138,780
A Class distributing (T) share CAD hedged	-	641	-	641
A Class distributing (T) share CNH hedged	-	58,900	5,386	53,514
A Class distributing (T) share GBP hedged	-	411	-	411
A Class distributing (T) share HKD hedged	-	375,188	32,309	342,879
A Class non-distributing share	-	24,712	-	24,712
A Class non-distributing share AUD hedged	-	682	-	682
A Class non-distributing share CAD hedged	-	644	-	644
A Class non-distributing share CNH hedged	-	16,017	-	16,017
A Class non-distributing share GBP hedged	-	412	-	412
A Class non-distributing share HKD hedged	-	12,625	-	12,625
D Class non-distributing share	-	500	-	500
I Class non-distributing share	-	500	-	500
X Class non-distributing share	-	498,500	5,769	492,731
ESG Global Conservative Income Fund				
A Class distributing (A) (G) share	54,647	27,162	-	81,809
A Class distributing (Y) (Q) (G) share	135,573	24,425	40,247	119,751
A Class non-distributing share	8,261	2,179	9,654	786
AI Class distributing (Q) (G) share	12,814,897	10,627,716	4,502,520	18,940,093
AI Class non-distributing share	4,390,859	5,627,081	1,987,403	8,030,537
D Class distributing (A) (G) share	539	19	-	558
D Class distributing (Y) (Q) (G) share	475	17	-	492
D Class non-distributing share	135,452	13,716	122,797	26,371
E Class distributing (Q) (G) share	28,650,988	13,374,085	8,490,685	33,534,388
E Class distributing (S) (M) (G) share	248,535	66,028	23,870	290,693
E Class distributing (Y) (Q) (G) share	204,982	102,279	28,140	279,121
E Class non-distributing share	7,496,646	2,680,363	2,463,862	7,713,147
I Class distributing (Y) (Q) (G) share	476	17	-	493
I Class non-distributing share	500	-	-	500
X Class non-distributing share	7,923,805	-	5,948,220	1,975,585
ESG Global Multi-Asset Income Fund⁽¹⁾				
A Class distributing (M) (G) share	-	454	-	454
A Class distributing (S) (M) (G) share	-	500	-	500
A Class distributing (S) (M) (G) share EUR hedged	-	454	-	454
A Class distributing (S) (M) (G) share HKD hedged	-	389	-	389
A Class distributing (S) (M) (G) share SGD hedged	-	673	-	673
A Class non-distributing share	-	1,503	11	1,492
D Class non-distributing share	-	500	-	500
E Class distributing (Q) (G) share EUR hedged	-	452	-	452
E Class non-distributing share EUR hedged	-	444	-	444
X Class distributing (Q) (G) share GBP hedged	-	11,999,294	1,325,852	10,673,442
X Class non-distributing share	-	4,995,000	-	4,995,000

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
ESG Multi-Asset Fund				
A Class distributing (A) share	6,438,851	108,049,726	2,418,755	112,069,822
A Class distributing (R) (M) (G) share SGD hedged	3,108,607	2,952,014	2,716,211	3,344,410
A Class distributing (R) (M) (G) share USD hedged	3,996,722	5,484,990	4,361,032	5,120,680
A Class distributing (T) share CNH hedged	-	318	-	318
A Class distributing (T) share SGD hedged	-	31,656	-	31,656
A Class distributing (T) share USD hedged	-	55,974	-	55,974
A Class non-distributing share	22,587,596	30,830,196	9,343,754	44,074,038
A Class non-distributing share AUD hedged	647,752	1,447,706	1,221,228	874,230
A Class non-distributing share SGD hedged	407,007	2,216,486	1,780,073	843,420
A Class non-distributing share USD hedged	2,840,590	6,709,809	4,926,954	4,623,445
A Class non-distributing share ZAR hedged	351,956	654,629	641,238	365,347
AI Class non-distributing share	10,562,654	19,255,767	5,826,184	23,992,237
C Class non-distributing share	46,825,767	33,372,647	16,523,871	63,674,543
C Class non-distributing share USD hedged	410,355	325,628	154,355	581,628
D Class non-distributing share	22,541,594	14,571,107	6,525,322	30,587,379
D Class non-distributing share USD hedged	1,224,866	1,353,136	266,740	2,311,262
E Class non-distributing share	55,247,956	61,038,399	13,430,939	102,855,416
E Class non-distributing share USD hedged	1,664,638	1,523,509	605,162	2,582,985
I Class non-distributing share	25,882,802	19,014,651	14,735,420	30,162,033
I Class non-distributing share BRL hedged	31,034	27,401	14,281	44,154
I Class non-distributing share USD hedged	984,752	2,799,530	1,972,954	1,811,328
Euro Bond Fund				
A Class distributing (A) share	3,961,798	95,245	962,622	3,094,421
A Class distributing (A) UK reporting fund share	697	4,011	36	4,672
A Class distributing (D) share	539,455	18,129	150,521	407,063
A Class distributing (M) share	285,672	33,472	144,071	175,073
A Class non-distributing share	23,335,402	8,752,181	16,274,682	15,812,901
A Class non-distributing share JPY hedged	105,770	-	105,222	548
A Class non-distributing share PLN hedged	206,319	109,097	266,076	49,340
A Class non-distributing share USD hedged	311,817	126,362	187,602	250,577
AI Class non-distributing share	22,358	6,084	9,258	19,184
C Class non-distributing share	437,739	43,192	168,838	312,093
D Class distributing (A) share	2,362,771	85,126	1,287,046	1,160,851
D Class distributing (A) UK reporting fund share	11,766	446	4,046	8,166
D Class distributing (A) UK reporting fund share GBP hedged	20,601	-	-	20,601
D Class distributing (M) share	111,735	615	8,585	103,765
D Class non-distributing share	20,892,069	3,770,288	11,496,116	13,166,241
D Class non-distributing share CHF hedged	187,607	33,600	30,800	190,407
D Class non-distributing share USD hedged	1,138,727	110,972	378,130	871,569
E Class distributing (Q) share	1,718,914	41,632	380,216	1,380,330
E Class non-distributing share	3,615,429	504,228	1,396,497	2,723,160
I Class distributing (A) UK reporting fund share	7,024,957	182,973	6,576,909	631,021
I Class distributing (A) UK reporting fund share GBP hedged	1,864,816	320,838	180,393	2,005,261
I Class distributing (A) UK reporting fund share USD hedged	1,242,217	686,307	235,881	1,692,643
I Class non-distributing share	117,842,042	60,746,271	62,248,171	116,340,142
I Class non-distributing share CHF hedged	72,234	350	28,890	43,694
I Class non-distributing share JPY hedged	548	-	-	548
I Class non-distributing share USD hedged	40,234,123	8,088,787	7,753,527	40,569,383
S Class distributing (A) share	780,795	26,891	73,192	734,494
SR Class non-distributing UK reporting fund share	415	84,324	-	84,739
SR Class non-distributing UK reporting fund share USD hedged	500	37,843	-	38,343
X Class non-distributing share	5,009,384	1,040,346	784,574	5,265,156

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Euro Corporate Bond Fund				
A Class distributing (D) share	426,199	8,934	51,887	383,246
A Class distributing (M) share	403,890	31,549	87,413	348,026
A Class non-distributing share	14,104,629	3,992,700	11,720,920	6,376,409
A Class non-distributing share CHF hedged	118,723	9,500	53,485	74,738
A Class non-distributing share GBP hedged	117,841	10,799	101,799	26,841
A Class non-distributing share SEK hedged	8,188,898	8,089,109	8,087,685	8,190,322
A Class non-distributing share USD hedged	144,743	84,075	91,588	137,230
AI Class non-distributing share	113,278	27,789	41,808	99,259
C Class non-distributing share	537,311	36,102	142,907	430,506
D Class distributing (M) share	2,339,972	568,862	945,099	1,963,735
D Class non-distributing share	27,461,316	8,086,716	12,012,102	23,535,930
D Class non-distributing share CHF hedged	950	36,700	455	37,195
D Class non-distributing share GBP hedged	63,225	-	12,000	51,225
D Class non-distributing share USD hedged	510,893	235,600	209,968	536,525
E Class distributing (Q) share	3,841,847	117,898	805,107	3,154,638
E Class non-distributing share	3,885,822	1,088,591	1,327,450	3,646,963
I Class distributing (Q) share	6,173,331	1,568,812	2,620,430	5,121,713
I Class non-distributing share	127,573,870	46,923,265	65,224,207	109,272,928
I Class non-distributing share CHF hedged	495	-	-	495
I Class non-distributing share GBP hedged	31,484	-	3,664	27,820
I Class non-distributing share JPY hedged	5,068,616	-	2,267	5,066,349
X Class distributing (Q) share	27,911,209	1,329,267	1,954,482	27,285,994
X Class non-distributing share	16,254,502	9,462,285	1,581,960	24,134,827
Euro Reserve Fund				
A Class non-distributing share	475,909	916,507	749,390	643,026
C Class non-distributing share	500,125	316,528	318,523	498,130
D Class non-distributing share	103,190	29,019	38,691	93,518
E Class non-distributing share	313,670	478,802	284,266	508,206
X Class non-distributing share	50,077	28,073	33,928	44,222
Euro Short Duration Bond Fund				
A Class distributing (A) UK reporting fund share	2,375,092	86,939	383,888	2,078,143
A Class distributing (A) UK reporting fund share GBP hedged	861,883	41,106	318,380	584,609
A Class distributing (A) UK reporting fund share USD hedged	65,523	24,125	18,013	71,635
A Class distributing (D) share	1,687,190	255,639	916,845	1,025,984
A Class distributing (M) share	179,663	3,376	103,482	79,557
A Class non-distributing share	119,087,364	20,808,199	75,079,247	64,816,316
A Class non-distributing share CHF hedged	894,456	160,304	417,426	637,334
A Class non-distributing share USD hedged	6,083,608	307,589	1,800,505	4,590,692
AI Class non-distributing share	372,350	345,462	499,272	218,540
C Class non-distributing share	1,376,836	145,919	575,946	946,809
D Class distributing (A) UK reporting fund share	2,682,116	715,253	1,596,777	1,800,592
D Class distributing (A) UK reporting fund share GBP hedged	479,691	263,371	207,704	535,358
D Class distributing (A) UK reporting fund share USD hedged	255,180	4,999	115,525	144,654
D Class distributing (M) UK reporting fund share	243,723	117,742	36,467	324,998
D Class distributing (M) UK reporting fund share GBP hedged	83,581	5,865	10,249	79,197
D Class non-distributing share	68,339,502	25,812,533	52,413,812	41,738,223
D Class non-distributing share CHF hedged	1,863,418	323,204	903,271	1,283,351
D Class non-distributing share USD hedged	423,929	201,349	376,375	248,903
E Class non-distributing share	18,747,049	2,825,099	6,330,197	15,241,951
I Class distributing (Q) share	397,918	7,743	13,761	391,900
I Class non-distributing share	128,705,297	44,838,113	89,166,069	84,377,341
I Class non-distributing share CHF hedged	223,781	3,000	115,010	111,771
I Class non-distributing share USD hedged	1,235,478	440,712	1,221,958	454,232
SI Class non-distributing share	226,352,404	87,107,146	146,710,937	166,748,613
SI Class non-distributing share USD hedged	839,609	84,238	866,526	57,321
X Class non-distributing share	21,503,253	8,024,037	1,781,802	27,745,488

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Euro-Markets Fund				
A Class distributing (A) share	2,884,990	463,129	348,616	2,999,503
A Class distributing (A) UK reporting fund share	27,814	1	17,839	9,976
A Class non-distributing share	18,538,352	6,683,001	9,338,462	15,882,891
A Class non-distributing share CHF hedged	304,951	13,176	51,828	266,299
A Class non-distributing share GBP hedged	181,362	15,946	40,072	157,236
A Class non-distributing share HKD hedged	400	31,414	-	31,814
A Class non-distributing share SGD hedged	24,817	67,246	55,351	36,712
A Class non-distributing share USD hedged	2,449,978	1,328,525	1,431,580	2,346,923
AI Class non-distributing share	25,375	64,520	27,045	62,850
C Class non-distributing share	357,203	158,644	119,561	396,286
D Class distributing (A) share	59,835	17,516	16,092	61,259
D Class distributing (A) UK reporting fund share	117,544	92,020	70,375	139,189
D Class non-distributing share	19,826	79,268	19,412	79,682
D Class non-distributing share USD hedged	497,498	762,249	449,872	809,875
D Class non-distributing UK reporting fund share	5,948,750	1,795,182	1,774,790	5,969,142
D Class non-distributing UK reporting fund share CHF hedged	499,231	198,069	181,206	516,094
E Class non-distributing share	2,998,279	557,764	569,125	2,986,918
I Class distributing (A) share	146,532	3,136	52,564	97,104
I Class non-distributing share	11,993,289	3,578,358	8,348,329	7,223,318
S Class distributing (A) share	56,920	2	21,382	35,540
S Class non-distributing share	114,007	32,160	17,084	129,083
X Class non-distributing share	5	-	-	5
European Equity Income Fund				
A Class distributing (A) (G) share	19,436,196	1,362,172	2,149,698	18,648,670
A Class distributing (Q) (G) share	3,103,051	653,947	905,431	2,851,567
A Class distributing (Q) (G) share USD hedged	923,331	210,062	397,683	735,710
A Class distributing (R) (M) (G) share AUD hedged	5,684,916	1,319,492	1,975,503	5,028,905
A Class distributing (R) (M) (G) share CAD hedged	564,384	456,817	321,963	699,238
A Class distributing (R) (M) (G) share CNH hedged	161,417	256,786	286,653	131,550
A Class distributing (R) (M) (G) share NZD hedged	1,122,163	542,080	670,587	993,656
A Class distributing (R) (M) (G) share USD hedged	88,221	714,196	335,212	467,205
A Class distributing (S) (M) (G) share	11,269,024	2,989,612	2,429,217	11,829,419
A Class distributing (S) (M) (G) share GBP hedged	880,319	519,407	419,538	980,188
A Class distributing (S) (M) (G) share HKD hedged	2,174,351	718,768	515,477	2,377,642
A Class distributing (S) (M) (G) share SGD hedged	17,435,156	6,633,237	6,220,332	17,848,061
A Class distributing (S) (M) (G) share USD hedged	13,511,240	4,590,642	5,675,490	12,426,392
A Class non-distributing share	6,573,821	1,326,981	1,451,109	6,449,693
A Class non-distributing share USD hedged	3,852,673	1,265,735	1,788,557	3,329,851
A Class non-distributing UK reporting fund share	390,738	233,029	324,463	299,304
AI Class distributing (Q) (G) share	360,821	208,259	96,033	473,047
AI Class non-distributing share	260,628	293,497	178,912	375,213
D Class distributing (A) (G) share	4,860,767	1,540,558	2,300,716	4,100,609
D Class distributing (A) (G) UK reporting fund share	49,670	1,169	28,940	21,899
D Class distributing (Q) (G) UK reporting fund share	2,420,283	774,237	1,748,643	1,445,877
D Class distributing (Q) (G) UK reporting fund share GBP hedged	4,380,958	244,368	3,503,312	1,122,014
D Class distributing (S) (M) (G) share SGD hedged	4,574	85,075	8,850	80,799
D Class distributing (S) (M) (G) share USD hedged	1,307,977	298,328	185,750	1,420,555
D Class non-distributing share	6,288,270	1,123,575	3,073,233	4,338,612
D Class non-distributing UK reporting fund share	88,947	6,344	58,252	37,039
D Class non-distributing UK reporting fund share USD hedged	1,239,120	1,307,563	622,626	1,924,057
E Class distributing (Q) (G) share	9,259,060	1,588,545	1,991,713	8,855,892
E Class non-distributing share	4,581,484	765,112	801,098	4,545,498
I Class distributing (A) (G) share	5,564,707	16,924	2,749,064	2,832,567
I Class non-distributing share	12,013,047	1,798,424	3,566,911	10,244,560
I Class non-distributing UK reporting fund share	632,511	-	-	632,511
SR Class distributing (A) (G) UK reporting fund share	831	147,958	93,149	55,640
SR Class non-distributing UK reporting fund share	832	282,245	-	283,077
X Class distributing (Q) (G) UK reporting fund share	4,754,247	1,754,027	1,676,715	4,831,559
X Class non-distributing share	9,928	1,109	3,404	7,633

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
European Focus Fund				
A Class non-distributing share	3,461,675	367,666	674,000	3,155,341
A Class non-distributing share SGD hedged	392	-	-	392
A Class non-distributing share USD hedged	439,354	5,268	131,396	313,226
AI Class non-distributing share	59,031	138,269	32,953	164,347
C Class non-distributing share	454,499	80,479	75,307	459,671
D Class non-distributing share	186,341	310,646	193,973	303,014
D Class non-distributing UK reporting fund share	2,636,936	387,951	829,235	2,195,652
E Class non-distributing share	4,774,501	854,267	894,590	4,734,178
I Class non-distributing share	23,616	2,842	24	26,434
European Fund				
A Class distributing (A) share	37,181	13,657	16,424	34,414
A Class distributing (A) UK reporting fund share	2,058	1,357	408	3,007
A Class non-distributing share	4,091,805	767,493	1,964,292	2,895,006
A Class non-distributing share AUD hedged	240,637	157,024	191,896	205,765
A Class non-distributing share CAD hedged	139,071	66,755	98,518	107,308
A Class non-distributing share CNH hedged	60,647	10,532	66,501	4,678
A Class non-distributing share GBP hedged	194,375	66,787	90,417	170,745
A Class non-distributing share HKD hedged	7,443,155	1,511,586	3,809,084	5,145,657
A Class non-distributing share NZD hedged	308,837	46,026	274,714	80,149
A Class non-distributing share SGD hedged	586,394	127,952	143,936	570,410
A Class non-distributing share USD hedged	4,351,405	1,379,055	2,468,487	3,261,973
C Class non-distributing share	234,814	90,768	109,640	215,942
D Class distributing (A) UK reporting fund share	10,827	4,096	8,193	6,730
D Class non-distributing share	177,892	100,237	120,273	157,856
D Class non-distributing share USD hedged	1,428,075	306,889	1,500,959	234,005
D Class non-distributing UK reporting fund share	792,962	300,548	309,736	783,774
E Class non-distributing share	504,307	95,371	92,216	507,462
I Class non-distributing share	393,493	607,563	413,505	587,551
I Class non-distributing share USD hedged	489,377	19	481,135	8,261
S Class non-distributing share	420	1,678,033	23,095	1,655,358
X Class non-distributing share	1,930,751	421,019	697,466	1,654,304
European High Yield Bond Fund				
A Class non-distributing share	1,437,722	1,317,126	1,210,648	1,544,200
A Class non-distributing share CHF hedged	118,597	28,152	27,796	118,953
A Class non-distributing share SEK hedged	750	1,100	320	1,530
D Class distributing (A) share	5,572,659	4,085,118	2,777,725	6,880,052
D Class distributing (A) UK reporting fund share GBP hedged	773,554	52,402	791,867	34,089
D Class non-distributing share	6,855,165	12,936,856	14,867,655	4,924,366
E Class distributing (Q) share	1,751,179	494,164	326,777	1,918,566
E Class non-distributing share	2,307,381	2,400,350	794,891	3,912,840
X Class non-distributing share	3,513,626	26,772	3,108,760	431,638
Z Class non-distributing share	8,055,678	6,160,547	4,215,884	10,000,341
Z Class non-distributing share USD hedged	-	344,220	-	344,220
European Special Situations Fund				
A Class distributing (A) share	409	223,380	7,494	216,295
A Class non-distributing share	10,077,531	2,110,081	2,906,062	9,281,550
A Class non-distributing share AUD hedged	113,686	141,957	144,285	111,358
A Class non-distributing share CAD hedged	35,545	55,450	62,943	28,052
A Class non-distributing share CNH hedged	115	-	-	115
A Class non-distributing share GBP hedged	147,432	116,650	181,052	83,030
A Class non-distributing share HKD hedged	134,628	193,023	245,011	82,640
A Class non-distributing share USD hedged	6,242,729	4,904,191	4,469,125	6,677,795
C Class non-distributing share	280,891	48,986	32,795	297,082
D Class non-distributing share	3,255,053	1,239,303	1,140,821	3,353,535
D Class non-distributing share USD hedged	626,297	175,308	247,810	553,795
E Class non-distributing share	1,743,085	229,251	362,975	1,609,361
I Class distributing (A) share	462	-	-	462
I Class non-distributing share	21,808,327	4,429,438	13,064,122	13,173,643
X Class non-distributing share	159,253	13,124	7,571	164,806

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
European Sustainable Equity Fund				
A Class non-distributing share	500	179	-	679
AI Class non-distributing share	425	-	-	425
D Class non-distributing UK reporting fund share	5,966	11,194	-	17,160
E Class non-distributing share	425	1,711	-	2,136
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,500	-	-	498,500
European Value Fund				
A Class distributing (A) share	131,671	90,225	30,412	191,484
A Class distributing (A) UK reporting fund share	7,139	962	94	8,007
A Class non-distributing share	3,446,894	1,164,712	1,969,866	2,641,740
A Class non-distributing share AUD hedged	304,576	62,131	231,056	135,651
A Class non-distributing share CNH hedged	8,778	-	-	8,778
A Class non-distributing share HKD hedged	212,496	19,192	37,383	194,305
A Class non-distributing share USD hedged	4,001,811	1,066,069	2,255,880	2,812,000
C Class non-distributing share	384,422	100,795	211,373	273,844
D Class distributing (A) UK reporting fund share	11,383	7,409	10,547	8,245
D Class non-distributing share	2,197,648	1,844,299	1,850,948	2,190,999
D Class non-distributing share USD hedged	163,581	237,101	102,482	298,200
E Class non-distributing share	1,076,024	445,509	413,376	1,108,157
I Class non-distributing share	12,106,629	5,889,112	9,298,324	8,697,417
S Class distributing (A) share	66,094	9	2,668	63,435
X Class non-distributing share	6,273,203	393,366	488,277	6,178,292
FinTech Fund				
A Class distributing (A) UK reporting fund share	500	6,201	1	6,700
A Class non-distributing share	10,895,109	4,597,706	5,796,432	9,696,383
A Class non-distributing share EUR hedged	1,336,253	535,288	731,473	1,140,068
A Class non-distributing share SGD hedged	1,000,913	241,593	407,677	834,829
AI Class non-distributing share	110,378	258,033	60,079	308,332
C Class non-distributing UK reporting fund share	1,506,144	3,961,144	2,626,966	2,840,322
D Class non-distributing share	2,704,628	1,056,786	2,852,096	909,318
D Class non-distributing share EUR hedged	355,071	44,534	92,530	307,075
D Class non-distributing UK reporting fund share	7,626,993	1,241,003	3,721,104	5,146,892
D Class non-distributing UK reporting fund share GBP hedged	1,034,624	171,155	429,740	776,039
E Class non-distributing share	3,406,431	1,937,127	1,335,099	4,008,459
E Class non-distributing share EUR hedged	2,663,368	1,394,549	852,891	3,205,026
I Class distributing (A) UK reporting fund share	500	1	1	500
I Class non-distributing share	5,599,104	4,690,580	4,032,580	6,257,104
I Class non-distributing share EUR hedged	430,473	19,716	422,160	28,029
X Class non-distributing share	828,754	847,116	1,030,440	645,430
Z Class non-distributing UK reporting fund share	2,690,726	314,737	1,570,104	1,435,359

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Fixed Income Global Opportunities Fund				
A Class distributing (A) share	107,110	31,961	38,655	100,416
A Class distributing (A) share EUR hedged	870,235	110,701	521,288	459,648
A Class distributing (D) share	3,841,744	726,504	1,504,151	3,064,097
A Class distributing (M) share	437,634	108,841	134,346	412,129
A Class distributing (Q) share	6,270,382	475,760	1,644,304	5,101,838
A Class distributing (Q) share EUR hedged	767,344	40,250	145,976	661,618
A Class distributing (Q) share SGD hedged	609,704	179,325	173,692	615,337
A Class distributing (R) (M) (G) share AUD hedged	501,398	115,470	43,454	573,414
A Class distributing (R) (M) (G) share CNH hedged	118,309	1	118,002	308
A Class distributing (S) (M) (G) share	1,122,495	283,497	419,731	986,261
A Class distributing (S) (M) (G) share HKD hedged	61,152	1	24,971	36,182
A Class non-distributing share	43,761,698	6,047,332	15,424,805	34,384,225
A Class non-distributing share CHF hedged	3,325,739	148,175	1,187,174	2,286,740
A Class non-distributing share EUR hedged	9,479,252	1,636,344	3,933,347	7,182,249
A Class non-distributing share JPY hedged	1,377	-	811	566
A Class non-distributing share PLN hedged	7,291,030	10,540,550	12,415,301	5,416,279
A Class non-distributing share SEK hedged	169,318	19,631	78,717	110,232
A Class non-distributing share SGD hedged	5,190,795	814,306	1,443,369	4,561,732
A Class non-distributing UK reporting fund share GBP hedged	284,291	64,302	103,255	245,338
AI Class non-distributing share	8,924	53,827	7,775	54,976
AI Class non-distributing share EUR hedged	275,865	49,542	150,203	175,204
C Class distributing (D) share	221,760	15,850	42,336	195,274
C Class distributing (Q) share	674,682	380	84,611	590,451
C Class non-distributing share	6,403,597	843,671	2,085,376	5,161,892
D Class distributing (A) share	65,037	13,300	7,014	71,323
D Class distributing (A) share CAD hedged	1,286,909	8,186	170,938	1,124,157
D Class distributing (A) share EUR hedged	407,061	5,997	33,377	379,681
D Class distributing (A) UK reporting fund share GBP hedged	4,331,221	585,507	3,148,502	1,768,226
D Class distributing (Q) share	16,879,135	1,684,544	6,190,981	12,372,698
D Class distributing (Q) share CHF hedged	1,591,904	76,900	17,150	1,651,654
D Class distributing (Q) share EUR hedged	737,440	11,973	185,928	563,485
D Class non-distributing share	44,696,070	10,541,295	13,688,399	41,548,966
D Class non-distributing share CHF hedged	3,691,505	963,922	1,321,431	3,333,996
D Class non-distributing share EUR hedged	28,292,345	4,259,102	6,500,656	26,050,791
D Class non-distributing share GBP hedged	3,290,173	572,471	1,523,075	2,339,569
D Class non-distributing share PLN hedged	280,038	95,000	192,792	182,246
D Class non-distributing share SGD hedged	59,130	1,189	36,513	23,806
E Class non-distributing share	11,975,320	1,995,603	3,035,044	10,935,879
E Class non-distributing share EUR hedged	26,201,951	2,190,075	7,234,256	21,157,770
I Class distributing (M) share CAD hedged	44,930	20,246,161	44,320	20,246,771
I Class distributing (Q) share	10,375,795	479,704	1,056,859	9,798,640
I Class distributing (Q) share EUR hedged	1,923,005	34,928	726,885	1,231,048
I Class distributing (Q) share GBP hedged	4,707,374	818,765	829,869	4,696,270
I Class distributing (Q) share JPY hedged	468,412	149,401	17,955	599,858
I Class non-distributing share	57,076,060	57,661,251	28,027,960	86,709,351
I Class non-distributing share AUD hedged	24,307	8,871	7,934	25,244
I Class non-distributing share CAD hedged	17,288,914	4,100	17,288,344	4,670
I Class non-distributing share CHF hedged	10,359,027	231,372	516,654	10,073,745
I Class non-distributing share EUR hedged	44,431,965	19,371,177	16,221,135	47,582,007
I Class non-distributing share GBP hedged	37,203,755	1,908,970	9,007,219	30,105,506
I Class non-distributing share JPY hedged	47,431,561	4,753,481	6,925,085	45,259,957
J Class distributing (M) share	1,261,543	158,615	142,392	1,277,766
S Class distributing (A) share EUR hedged	73,753	4,010	15,986	61,777
S Class distributing (Q) share	884,022	208,718	347,829	744,911
S Class non-distributing share	1,615,477	2,496,231	772,127	3,339,581
S Class non-distributing share CHF hedged	2,703,285	151,195	527,160	2,327,320
S Class non-distributing share EUR hedged	640,552	1,105,591	227,337	1,518,806
X Class distributing (M) share	79,345,741	53,301	19,907,541	59,491,501
X Class distributing (M) share AUD hedged	1,201,574	27,623	312,135	917,062
X Class distributing (M) share EUR hedged	198,900	4,885	18,181	185,604
X Class distributing (Q) share EUR hedged	13,074,246	1,469,056	-	14,543,302
X Class distributing (Q) share GBP hedged	15,519,286	31,731	11,087,271	4,463,746
X Class non-distributing share	97,809,346	7,358,981	1,370,687	103,797,640
X Class non-distributing share AUD hedged	6,831,090	609,893	1,201,335	6,239,648

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
X Class non-distributing share CAD hedged	139,750,383	6,295,812	26,773,292	119,272,903
X Class non-distributing share CHF hedged	13	-	-	13
X Class non-distributing share EUR hedged	4,493,839	3,017,905	7,455,415	56,329
X Class non-distributing share GBP hedged	46,748,691	29,678	189,586	46,588,783
X Class non-distributing share SEK hedged	115	-	-	115
Future Consumer Fund				
A Class non-distributing share	9,233	44,631	27,054	26,810
AI Class non-distributing share	425	-	-	425
D Class non-distributing share	503	8,362	2,333	6,532
D Class non-distributing UK reporting fund share	500	8,051	282	8,269
E Class non-distributing share	411	28,507	-	28,918
I Class non-distributing share	-	491	-	491
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	1,997,000	-	-	1,997,000
Z Class non-distributing share	500	-	-	500
Future Of Transport Fund				
A Class distributing (A) share	-	567,617	18,956	548,661
A Class distributing (A) UK reporting fund share	500	645,199	24,068	621,631
A Class non-distributing share	11,069,374	24,340,878	8,826,549	26,583,703
A Class non-distributing share CNH hedged	324	1,454,831	308,574	1,146,581
A Class non-distributing share EUR hedged	2,319,335	2,314,737	1,213,070	3,421,002
A Class non-distributing share SGD hedged	300,625	527,021	124,715	702,931
AI Class non-distributing share	3,004,779	2,236,813	2,181,663	3,059,929
D Class non-distributing share EUR hedged	1,423,581	1,017,051	1,282,307	1,158,325
D Class non-distributing UK reporting fund share	8,473,023	8,165,518	3,460,971	13,177,570
D Class non-distributing UK reporting fund share GBP hedged	850,166	392,114	359,098	883,182
E Class non-distributing share	23,963,408	13,042,190	11,145,289	25,860,309
E Class non-distributing share EUR hedged	21,311,512	4,803,387	5,862,454	20,252,445
I Class distributing (A) UK reporting fund share	500	-	-	500
I Class non-distributing share	14,956,451	4,952,802	7,054,354	12,854,899
I Class non-distributing share EUR hedged	1,658,370	959,714	2,017,998	600,086
X Class non-distributing share	577,651	436,793	609,052	405,392
Z Class non-distributing UK reporting fund share	500	-	-	500

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Allocation Fund				
A Class distributing (A) share	16,442,812	2,828,171	1,666,247	17,604,736
A Class distributing (A) share EUR hedged	1,814,449	88,003	359,177	1,543,275
A Class distributing (Y) (Q) (G) share	500	-	-	500
A Class distributing (Y) (Q) (G) share AUD hedged	659	-	-	659
A Class distributing (Y) (Q) (G) share SGD hedged	671	-	-	671
A Class non-distributing share	105,987,712	17,196,735	22,179,191	101,005,256
A Class non-distributing share AUD hedged	9,860,513	1,224,608	1,407,388	9,677,733
A Class non-distributing share CHF hedged	1,998,648	245,965	267,811	1,976,802
A Class non-distributing share CNH hedged	868,456	501,055	345,613	1,023,898
A Class non-distributing share EUR hedged	22,309,938	3,511,088	4,060,914	21,760,112
A Class non-distributing share GBP hedged	2,167,806	530,680	444,229	2,254,257
A Class non-distributing share HKD hedged	16,670,402	6,233,204	10,696,899	12,206,707
A Class non-distributing share PLN hedged	2,487,903	1,902,829	2,347,687	2,043,045
A Class non-distributing share SGD hedged	5,325,757	1,180,446	839,811	5,666,392
AI Class non-distributing share	336,668	505,601	162,463	679,806
AI Class non-distributing share EUR hedged	319,962	194,096	78,554	435,504
C Class non-distributing share	7,637,599	842,142	1,046,902	7,432,839
C Class non-distributing share EUR hedged	1,622,193	350,325	229,977	1,742,541
D Class distributing (A) share	536,078	275,115	415,594	395,599
D Class distributing (A) share EUR hedged	243,366	43,490	49,802	237,054
D Class non-distributing share	3,421,817	1,471,656	870,340	4,023,133
D Class non-distributing share AUD hedged	289,023	130,499	40,624	378,898
D Class non-distributing share CHF hedged	148,335	105,136	9,140	244,331
D Class non-distributing share EUR hedged	6,905,999	1,857,386	2,260,764	6,502,621
D Class non-distributing share GBP hedged	1,007,875	280,203	201,184	1,086,894
D Class non-distributing share PLN hedged	27,362	-	-	27,362
D Class non-distributing share SGD hedged	130,452	37,549	46,399	121,602
D Class non-distributing UK reporting fund share	10,672,914	3,090,824	3,337,510	10,426,228
E Class non-distributing share	19,055,668	6,605,847	2,615,186	23,046,329
E Class non-distributing share EUR hedged	10,854,700	1,559,474	1,556,922	10,857,252
E Class non-distributing share PLN hedged	269,095	93,081	110,628	251,548
I Class non-distributing share	10,886,790	2,607,187	2,407,421	11,086,556
I Class non-distributing share EUR hedged	4,559,404	1,173,847	1,410,646	4,322,605
I Class non-distributing share SGD hedged	15	-	-	15
J Class non-distributing share	228,356	6,052	32,408	202,000
X Class distributing (A) share	42,225,919	4,209,270	8,662,411	37,772,778
X Class non-distributing share	11,209,421	563,498	2,436,978	9,335,941
X Class non-distributing share AUD hedged	4,300,272	371,590	858,210	3,813,652
X Class non-distributing share EUR hedged	450	-	-	450
X Class non-distributing share JPY hedged	3,579,424	416,432	942,011	3,053,845

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Corporate Bond Fund				
A Class distributing (A) share EUR hedged	169,044	2,939	1,150	170,833
A Class distributing (M) share AUD hedged	144,878	11,320	17,632	138,566
A Class distributing (M) share CAD hedged	215,280	1	81,333	133,948
A Class distributing (M) share GBP hedged	85,684	4,620	21,131	69,173
A Class distributing (M) share NZD hedged	308,913	59,555	34,756	333,712
A Class distributing (Q) share	82,502	213	5,417	77,298
A Class distributing (R) (M) (G) share AUD hedged	2,573,897	299,499	791,910	2,081,486
A Class distributing (R) (M) (G) share CNH hedged	2,358,462	273,083	1,008,845	1,622,700
A Class distributing (R) (M) (G) share NZD hedged	130,354	5,474	13,950	121,878
A Class distributing (S) (M) (G) share	20,706,396	1,547,430	8,120,290	14,133,536
A Class distributing (S) (M) (G) share HKD hedged	792,302	95,627	300,233	587,696
A Class distributing (S) (M) (G) share SGD hedged	161,746	32,439	104,605	89,580
A Class non-distributing share	7,171,786	6,410,592	8,174,186	5,408,192
A Class non-distributing share EUR hedged	970,706	2,032,800	465,933	2,537,573
A Class non-distributing share SEK hedged	3,493	603	28	4,068
D Class distributing (Q) share GBP hedged	384	-	14	370
D Class non-distributing share	1,654,855	273,882	588,471	1,340,266
D Class non-distributing share EUR hedged	6,876,476	2,735,715	2,434,068	7,178,123
D Class non-distributing UK reporting fund share GBP hedged	1,833,757	1,675,212	1,371,659	2,137,310
E Class non-distributing share	580,702	79,554	154,911	505,345
E Class non-distributing share EUR hedged	909,488	64,860	230,254	744,094
I Class distributing (A) UK reporting fund share GBP hedged	514,284	1	407,501	106,784
I Class non-distributing share	8,505,921	813,933	3,113,807	6,206,047
I Class non-distributing share CAD hedged	590	-	-	590
I Class non-distributing share EUR hedged	11,095,714	69,281	6,237,110	4,927,885
X Class distributing (A) UK reporting fund share GBP hedged	9,131,744	201,390	9,333,127	7
X Class non-distributing share	4,811,463	272,561	3,333,071	1,750,953
X Class non-distributing share EUR hedged	15,114,350	1,427,104	561,731	15,979,723
X Class non-distributing share NOK hedged	501,251	143,170	-	644,421
Global Dynamic Equity Fund				
A Class distributing (A) share	61,154	4,817	3,988	61,983
A Class non-distributing share	9,340,313	2,519,128	3,028,012	8,831,429
A Class non-distributing share CNH hedged	8,210	-	7,900	310
A Class non-distributing share EUR hedged	461,244	52,839	208,466	305,617
C Class non-distributing share	1,461,691	141,595	357,611	1,245,675
C Class non-distributing share EUR hedged	87,710	61,499	14,345	134,864
D Class distributing (A) share	443,112	27,833	72,059	398,886
D Class non-distributing share	1,722,555	797,804	483,210	2,037,149
D Class non-distributing share EUR hedged	70,619	33,714	36,965	67,368
E Class non-distributing share	1,932,922	313,934	238,034	2,008,822
E Class non-distributing share EUR hedged	210,317	27,578	44,364	193,531
I Class non-distributing share	1,815,223	9,201,084	4,933,964	6,082,343
X Class non-distributing share	7	-	-	7

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Equity Income Fund				
A Class distributing (A) (G) share	1,187,069	142,844	168,451	1,161,462
A Class distributing (A) (G) share EUR hedged	81,779	12	972	80,819
A Class distributing (Q) (G) share	5,185,600	233,019	612,639	4,805,980
A Class distributing (Q) (G) share EUR hedged	813,778	146,623	174,985	785,416
A Class distributing (Q) (G) share SGD hedged	1,062,411	96,062	126,757	1,031,716
A Class distributing (Q) (G) UK reporting fund share	862,506	718,700	97,156	1,484,050
A Class distributing (R) (M) (G) share AUD hedged	2,368,835	399,677	856,684	1,911,828
A Class distributing (R) (M) (G) share CNH hedged	98,803	13,720	26,028	86,495
A Class distributing (R) (M) (G) share ZAR hedged	177,212	200,054	157,043	220,223
A Class distributing (S) (M) (G) share	6,068,135	1,293,684	1,853,927	5,507,892
A Class distributing (S) (M) (G) share CNH hedged	152,490	35,229	43,168	144,551
A Class distributing (S) (M) (G) share HKD hedged	51,283	22,839	5,086	69,036
A Class distributing (S) (M) (G) share SGD hedged	4,811,035	757,124	501,039	5,067,120
A Class non-distributing share	12,841,936	6,005,547	3,419,089	15,428,394
A Class non-distributing share CHF hedged	433,359	19,870	32,550	420,679
A Class non-distributing share EUR hedged	1,085,933	332,845	302,703	1,116,075
A Class non-distributing share PLN hedged	3,302,105	7,256,768	7,897,331	2,661,542
A Class non-distributing share SGD hedged	625,609	189,254	147,933	666,930
AI Class distributing (Q) (G) share EUR hedged	429,535	332,622	223,969	538,188
AI Class non-distributing share	206,827	139,919	188,874	157,872
AI Class non-distributing share EUR hedged	27,535	21,388	17,256	31,667
C Class distributing (Q) (G) share	1,283,802	15,709	89,556	1,209,955
C Class non-distributing share	2,263,171	173,507	399,162	2,037,516
D Class distributing (A) (G) share	752,832	68,816	201,867	619,781
D Class distributing (Q) (G) share	901,505	148,162	256,287	793,380
D Class distributing (Q) (G) share EUR hedged	122,081	67,958	13,219	176,820
D Class distributing (Q) (G) UK reporting fund share	178,612	84,975	50,294	213,293
D Class distributing (Q) (G) UK reporting fund share GBP hedged	133,166	21,017	3,942	150,241
D Class non-distributing share	6,966,610	2,262,356	4,224,122	5,004,844
D Class non-distributing share CHF hedged	331,197	43,578	112,437	262,338
D Class non-distributing share EUR hedged	332,577	289,280	306,626	315,231
D Class non-distributing share PLN hedged	1,397	-	-	1,397
D Class non-distributing share SGD hedged	8,827	2,930	34	11,723
E Class distributing (Q) (G) share	1,237,859	409,671	232,117	1,415,413
E Class distributing (Q) (G) share EUR hedged	1,459,330	140,504	434,267	1,165,567
E Class non-distributing share	1,113,784	291,412	276,253	1,128,943
E Class non-distributing share EUR hedged	37,124	38,171	6,061	69,234
I Class non-distributing share	2,347,672	4,657,902	154,207	6,851,367
SR Class distributing (S) (M) (G) share	-	500	-	500
SR Class non-distributing share	-	500	-	500
X Class non-distributing share	9	-	-	9

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Government Bond Fund				
A Class distributing (D) share	45,436	2,480	7,708	40,208
A Class distributing (D) share EUR hedged	32,885	1,982	17,335	17,532
A Class distributing (M) share	662,251	244,148	437,557	468,842
A Class distributing (M) share EUR hedged	81,259	11,100	17,339	75,020
A Class distributing (M) share GBP hedged	64,735	34,476	32,698	66,513
A Class distributing (M) share HKD hedged	390	-	-	390
A Class non-distributing share	4,930,535	1,525,635	2,434,077	4,022,093
A Class non-distributing share EUR hedged	3,896,583	12,379,985	9,791,565	6,485,003
C Class distributing (D) share	6,190	-	-	6,190
C Class distributing (D) share EUR hedged	6,275	-	1,245	5,030
C Class distributing (M) share	6	-	-	6
C Class non-distributing share	140,538	15,525	61,014	95,049
C Class non-distributing share EUR hedged	151,020	94,111	37,545	207,586
D Class distributing (M) share	38,852	10,546	19,216	30,182
D Class distributing (M) share EUR hedged	3,827	-	-	3,827
D Class non-distributing share	419,344	156,383	180,908	394,819
D Class non-distributing share EUR hedged	2,144,729	5,782,622	1,447,445	6,479,906
E Class non-distributing share	701,598	56,216	235,697	522,117
E Class non-distributing share EUR hedged	1,092,236	2,311,254	448,065	2,955,425
I Class distributing (A) share EUR hedged	427	4	-	431
I Class non-distributing share	3,917,251	1,424,576	2,859,993	2,481,834
I Class non-distributing share EUR hedged	422	4,798,210	-	4,798,632
X Class non-distributing share EUR hedged	8	1,141,787	-	1,141,795
X Class non-distributing share NOK hedged	501,402	145,951	-	647,353
X Class non-distributing share SEK hedged	21,584,361	4,064,321	765,168	24,883,514
X Class non-distributing UK reporting fund share	29,964	7,319	5,399	31,884

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global High Yield Bond Fund				
A Class distributing (D) UK reporting fund share	1,634,100	145,396	271,468	1,508,028
A Class distributing (D) UK reporting fund share EUR hedged	598,494	175,643	44,459	729,678
A Class distributing (M) share	11,258,857	1,905,457	4,827,193	8,337,121
A Class distributing (M) share EUR hedged	2,448,294	445,160	677,200	2,216,254
A Class distributing (Q) share	170,528	30,580	60,354	140,754
A Class distributing (R) (M) (G) share AUD hedged	10,855,792	604,566	2,748,834	8,711,524
A Class distributing (R) (M) (G) share ZAR hedged	3,482,765	735,453	938,946	3,279,272
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	29,084	46,551	45,346	30,289
A Class distributing (S) (M) (G) share	45,555,865	11,594,759	18,115,396	39,035,228
A Class distributing (S) (M) (G) share HKD hedged	2,721,419	807,510	1,647,420	1,881,509
A Class distributing (S) (M) (G) share SGD hedged	1,190,591	187,993	313,615	1,064,969
A Class non-distributing share	8,917,188	5,001,823	6,873,589	7,045,422
A Class non-distributing share EUR hedged	3,785,699	1,547,701	2,713,408	2,619,992
A Class non-distributing share GBP hedged	866,708	80,468	127,222	819,954
A Class non-distributing share PLN hedged	4,076,951	3,197,125	4,580,321	2,693,755
A Class non-distributing share SEK hedged	4,101,273	1,025,594	1,633,167	3,493,700
AI Class distributing (Q) share EUR hedged	79,259	15,653	26,703	68,209
AI Class non-distributing share EUR hedged	20,056	7,820	2,203	25,673
C Class distributing (D) share	234,980	25,497	1	260,476
C Class distributing (D) share EUR hedged	28,570	-	28,570	-
C Class non-distributing share	576,724	111,703	128,995	559,432
C Class non-distributing share EUR hedged	774,734	153,823	151,383	777,174
D Class distributing (M) share	4,617,045	3,033,736	1,470,951	6,179,830
D Class distributing (M) share EUR hedged	310,730	248,032	96,791	461,971
D Class distributing (Q) share GBP hedged	1,495,420	388,559	266,591	1,617,388
D Class non-distributing share	3,811,926	5,911,521	3,544,750	6,178,697
D Class non-distributing UK reporting fund share EUR hedged	7,980,463	3,245,905	4,723,689	6,502,679
D Class non-distributing UK reporting fund share GBP hedged	362,908	42,676	88,674	316,910
E Class distributing (Q) share EUR hedged	7,466,407	355,801	1,935,784	5,886,424
E Class non-distributing share	2,417,087	614,706	749,126	2,282,667
E Class non-distributing share EUR hedged	2,919,376	248,796	642,140	2,526,032
I Class distributing (M) share	27,687,957	5,613,081	19,100,584	14,200,454
I Class non-distributing share	8,922,380	9,072,635	8,219,619	9,775,396
I Class non-distributing share CAD hedged	590	-	-	590
I Class non-distributing share EUR hedged	20,779,840	16,265,667	29,025,278	8,020,229
I Class non-distributing UK reporting fund share CHF hedged	35,457	28,500	63,500	457
X Class distributing (A) share EUR hedged	2,961,505	-	-	2,961,505
X Class non-distributing share	1,317,263	1,018	1,309,125	9,156
X Class non-distributing share EUR hedged	2,393,182	-	263,022	2,130,160
Global Inflation Linked Bond Fund				
A Class distributing (M) share	214,448	152,048	220,748	145,748
A Class non-distributing share	3,485,616	4,906,499	4,868,507	3,523,608
A Class non-distributing share EUR hedged	614,828	478,138	321,088	771,878
C Class distributing (M) share	28,828	6,880	6,880	28,828
C Class non-distributing share	202,996	176,067	32,925	346,138
D Class distributing (M) share	1,129	30,819	30,211	1,737
D Class non-distributing share	1,600,820	1,729,080	1,608,272	1,721,628
D Class non-distributing share EUR hedged	5,810,482	2,052,490	4,453,373	3,409,599
E Class non-distributing share EUR hedged	9,671,066	7,922,103	3,963,754	13,629,415
I Class non-distributing share	500	2,990,469	428,130	2,562,839
X Class non-distributing share EUR hedged	276,881	203,551	104,753	375,679
Global Long-Horizon Equity Fund				
A Class distributing (A) share	7,284	19,344	11,821	14,807
A Class distributing (A) UK reporting fund share	965,428	34,496	60,276	939,648
A Class non-distributing share	7,556,701	3,319,232	2,571,765	8,304,168
A Class non-distributing share SGD hedged	2,086	3,517	934	4,669
AI Class non-distributing share	36,424	194,253	43,073	187,604
C Class non-distributing share	178,233	439,292	115,134	502,391
D Class distributing (A) UK reporting fund share	59,395	333,385	26,136	366,644
D Class non-distributing share	1,641,334	2,447,839	2,155,050	1,934,123
E Class non-distributing share	1,183,442	845,869	318,364	1,710,947
I Class non-distributing share	425	4,516,721	2,430,000	2,087,146
X Class non-distributing share	2,205,992	882,937	518,959	2,569,970

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Multi-Asset Income Fund				
A Class distributing (A) (G) share	1,558,313	550,466	180,863	1,927,916
A Class distributing (A) (G) share CHF hedged	27,124	31,775	1,480	57,419
A Class distributing (A) (G) share EUR hedged	4,612,542	593,369	1,461,820	3,744,091
A Class distributing (M) (G) share	109,663,752	6,392,852	9,855,997	106,200,607
A Class distributing (Q) (G) share	5,361,040	1,583,797	467,666	6,477,171
A Class distributing (Q) (G) share AUD hedged	436,440	234,300	27,137	643,603
A Class distributing (Q) (G) share SGD hedged	1,160,367	87,744	85,641	1,162,470
A Class distributing (R) (M) (G) share AUD hedged	19,324,842	3,067,574	2,618,221	19,774,195
A Class distributing (R) (M) (G) share CAD hedged	2,046,905	1,092,349	486,821	2,652,433
A Class distributing (R) (M) (G) share CNH hedged	922,019	567,260	741,655	747,624
A Class distributing (R) (M) (G) share GBP hedged	4,766,056	1,585,385	1,234,148	5,117,293
A Class distributing (R) (M) (G) share NZD hedged	4,269,554	899,978	650,310	4,519,222
A Class distributing (S) (M) (G) share	140,632,716	42,314,383	34,863,690	148,083,409
A Class distributing (S) (M) (G) share EUR hedged	20,953,441	4,915,954	4,568,142	21,301,253
A Class distributing (S) (M) (G) share HKD hedged	7,920,124	5,610,533	5,518,682	8,011,975
A Class distributing (S) (M) (G) share SGD hedged	77,804,362	20,803,910	12,484,666	86,123,606
A Class non-distributing share	46,144,742	31,769,333	48,447,045	29,467,030
A Class non-distributing share CHF hedged	78,717	14,680	25,500	67,897
A Class non-distributing share EUR hedged	3,509,953	2,053,211	2,092,563	3,470,601
AI Class distributing (Q) (G) share EUR hedged	165,107	348,947	51,578	462,476
AI Class non-distributing share EUR hedged	48,292	52,604	29,975	70,921
C Class distributing (S) (M) (G) share	1,926,213	27,721	149,190	1,804,744
C Class non-distributing share	2,003,962	74,358	366,112	1,712,208
D Class distributing (A) (G) share CHF hedged	195,650	-	14,260	181,390
D Class distributing (A) (G) share EUR hedged	11,296,218	177,045	9,494,208	1,979,055
D Class distributing (S) (M) (G) share	69,220,182	30,844,416	8,380,944	91,683,654
D Class distributing (S) (M) (G) share GBP hedged	293,763	162,759	78,279	378,243
D Class distributing (S) (M) (G) share SGD hedged	-	695	-	695
D Class non-distributing share	19,278,451	15,846,545	27,312,527	7,812,469
D Class non-distributing share CHF hedged	12,780	-	-	12,780
D Class non-distributing share EUR hedged	4,028,449	4,887,461	6,573,459	2,342,451
E Class distributing (Q) (G) share EUR hedged	62,181,574	6,033,160	15,859,833	52,354,901
E Class distributing (Y) (Q) (G) share EUR hedged	8,537,446	332,437	2,495,482	6,374,401
E Class non-distributing share	8,768,531	2,308,424	3,237,539	7,839,416
E Class non-distributing share EUR hedged	6,197,401	2,427,349	3,268,820	5,355,930
I Class distributing (Q) (G) share EUR hedged	1,021,526	131,264	838,069	314,721
I Class non-distributing share	9,708,776	5,777,167	2,553,671	12,932,272
I Class non-distributing share EUR hedged	13,819,980	2,425,517	8,399,342	7,846,155
X Class distributing (Q) (G) share GBP hedged	12,550,166	15,745	12,565,531	380
X Class distributing (R) (M) (G) share AUD hedged	5,583,541	1,093,061	1,837,203	4,839,399
X Class non-distributing share	232,276	11,016	49,585	193,707
India Fund				
A Class distributing (A) UK reporting fund share	41,061	8,473	3,141	46,393
A Class non-distributing share	5,400,184	6,129,736	6,226,571	5,303,349
C Class non-distributing share	255,493	106,835	111,590	250,738
D Class distributing (A) UK reporting fund share	130,585	123,972	103,168	151,389
D Class non-distributing share	1,083,021	345,143	1,176,638	251,526
E Class non-distributing share	843,210	240,476	253,490	830,196
I Class non-distributing share	-	14,976,479	1,359,225	13,617,254
X Class non-distributing share	1,945,652	182,608	1,278,719	849,541

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Japan Flexible Equity Fund				
A Class distributing (A) UK reporting fund share	60,751	15,801	2,971	73,581
A Class non-distributing share	3,198,856	9,610,809	8,297,490	4,512,175
A Class non-distributing share EUR hedged	135,979	51,538	44,456	143,061
A Class non-distributing share USD hedged	280,417	1,153,072	895,032	538,457
C Class non-distributing share	350,000	4,079,885	2,796,877	1,633,008
D Class distributing (A) UK reporting fund share	159,545	13,316	40,260	132,601
D Class non-distributing share	1,712,151	3,525,238	1,512,981	3,724,408
D Class non-distributing share EUR hedged	1,655,258	400,550	789,011	1,266,797
E Class non-distributing share	827,227	2,385,994	2,134,040	1,079,181
E Class non-distributing share EUR hedged	1,513,026	590,124	287,629	1,815,521
I Class non-distributing share	215,786	73,998	203,879	85,905
X Class non-distributing share	554,867	37,723	195,409	397,181
X Class non-distributing share EUR hedged	448	-	-	448
Japan Small & MidCap Opportunities Fund				
A Class distributing (A) UK reporting fund share	188	45	-	233
A Class non-distributing share	1,842,197	675,561	842,297	1,675,461
A Class non-distributing share EUR hedged	48,881	11,983	17,157	43,707
A Class non-distributing share USD hedged	498,771	1,234,822	1,122,840	610,753
C Class non-distributing share	41,787	3,636	19,171	26,252
D Class distributing (A) UK reporting fund share	5,022	5,679	6,708	3,993
D Class non-distributing share	496,876	29,046	194,313	331,609
D Class non-distributing share EUR hedged	20,130	2,545	19,427	3,248
E Class non-distributing share	142,039	45,424	40,333	147,130
I Class non-distributing share	478	-	-	478
I Class non-distributing share EUR hedged	430	-	-	430
X Class non-distributing share	2,126	-	-	2,126
Latin American Fund				
A Class distributing (A) share	30,917	3,476	4,510	29,883
A Class distributing (A) UK reporting fund share	11,072	404	859	10,617
A Class non-distributing share	11,480,425	6,527,065	5,892,223	12,115,267
A Class non-distributing share AUD hedged	824,868	885,730	1,052,643	657,955
A Class non-distributing share CHF hedged	9,711	6,698	6,700	9,709
A Class non-distributing share HKD hedged	177,255	84,879	114,167	147,967
A Class non-distributing share PLN hedged	3,138,900	10,321,998	10,666,494	2,794,404
A Class non-distributing share SGD hedged	664,190	255,607	274,053	645,744
C Class non-distributing share	90,391	45,419	49,743	86,067
D Class distributing (A) share	3,903	-	2,700	1,203
D Class distributing (A) UK reporting fund share	15,807	17,465	12,105	21,167
D Class non-distributing share	479,911	1,600,759	715,122	1,365,548
D Class non-distributing share CHF hedged	39,917	-	-	39,917
D Class non-distributing share EUR hedged	4,477	45	-	4,522
D Class non-distributing share PLN hedged	1,592	-	-	1,592
D Class non-distributing share SGD hedged	790	-	-	790
D Class non-distributing UK reporting fund share GBP hedged	4,125	9,282	6,070	7,337
E Class non-distributing share	498,987	187,860	247,848	438,999
I Class non-distributing share	2,076,992	152,410	1,902,915	326,487
J Class non-distributing share	177,756	5,431	36,788	146,399
X Class distributing (A) UK reporting fund share	343,360	3,409	346,705	64
X Class non-distributing share	116,183	1,940	117,229	894
Multi-Theme Equity Fund				
A Class non-distributing share	1,410,403	1,592,654	99,814	2,903,243
A Class non-distributing share EUR hedged	422	-	-	422
AI Class non-distributing share	33,912	36,804	14,377	56,339
C Class non-distributing share	415	45,183	8,066	37,532
D Class non-distributing share EUR hedged	10,402	10,160	2,600	17,962
D Class non-distributing UK reporting fund share	693,857	947,072	742,692	898,237
E Class non-distributing share	398,080	1,333,896	161,214	1,570,762
X Class non-distributing share	259,333	-	259,001	332
X Class non-distributing share GBP hedged	1,054,097	4,026,950	682,895	4,398,152
Z Class non-distributing share	7,547,944	276,840	1,610,456	6,214,328

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Natural Resources Growth & Income Fund				
A Class distributing (A) (G) share	148,226	226,826	97,923	277,129
A Class distributing (M) (G) share	2,774	55,169	47,708	10,235
A Class distributing (Q) (G) share	396,135	964,805	550,564	810,376
A Class non-distributing share	4,771,739	26,273,822	14,197,357	16,848,204
A Class non-distributing share EUR hedged	42,178	1,732,196	507,196	1,267,178
D Class non-distributing share	-	69,070	-	69,070
D Class non-distributing share EUR hedged	124,577	1,810,718	879,396	1,055,899
E Class distributing (Q) (G) share EUR hedged	642,387	1,879,062	370,779	2,150,670
E Class non-distributing share	2,876,179	6,992,256	3,028,426	6,840,009
I Class distributing (A) (G) share	10,566,136	3,997,906	5,792,840	8,771,202
Next Generation Health Care Fund				
A Class non-distributing share	17,538	28,057	10,177	35,418
A Class non-distributing share HKD hedged	388	-	-	388
A Class non-distributing share SGD hedged	660	7,645	3,630	4,675
AI Class non-distributing share	425	-	-	425
D Class non-distributing share	501	72,537	9,098	63,940
D Class non-distributing UK reporting fund share	3,500	21,512	21,127	3,885
E Class non-distributing share	410	61,061	30	61,441
I Class non-distributing share	-	485	-	485
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	1,996,000	-	-	1,996,000
Z Class non-distributing share	500	-	-	500
Next Generation Technology Fund				
A Class distributing (A) share	-	800,189	24,507	775,682
A Class distributing (A) UK reporting fund share	500	4,529	-	5,029
A Class non-distributing share	70,229,795	18,252,462	33,975,564	54,506,693
A Class non-distributing share AUD hedged	-	672	-	672
A Class non-distributing share CNH hedged	323	80,632	56,037	24,918
A Class non-distributing share EUR hedged	10,941,072	3,413,212	5,980,324	8,373,960
A Class non-distributing share HKD hedged	10,607	272,256	187,266	95,597
A Class non-distributing share NZD hedged	-	731	-	731
A Class non-distributing share SGD hedged	3,470,884	1,230,526	1,713,398	2,988,012
A Class non-distributing UK reporting fund share CHF hedged	108,446	87,437	32,387	163,496
A Class non-distributing UK reporting fund share GBP hedged	5,467	93,787	34,781	64,473
AI Class non-distributing share	4,280,055	949,034	1,946,441	3,282,648
D Class non-distributing share	6,863,671	3,511,619	5,284,073	5,091,217
D Class non-distributing share CNH hedged	323	-	-	323
D Class non-distributing share EUR hedged	1,779,945	7,972,206	1,430,644	8,321,507
D Class non-distributing share SGD hedged	109,394	675,389	113,339	671,444
D Class non-distributing UK reporting fund share	9,782,385	3,107,675	5,676,323	7,213,737
D Class non-distributing UK reporting fund share GBP hedged	4,345,708	1,208,678	1,886,662	3,667,724
E Class non-distributing share	30,724,442	8,413,424	9,301,645	29,836,221
E Class non-distributing share EUR hedged	18,251,355	4,135,438	4,917,668	17,469,125
I Class distributing (A) UK reporting fund share	679	91,984	9,800	82,863
I Class non-distributing share	22,836,002	14,160,610	19,166,689	17,829,923
I Class non-distributing share EUR hedged	1,201,699	1,546,386	869,946	1,878,139
I Class non-distributing UK reporting fund share	3,030,727	689,404	2,290,108	1,430,023
S Class non-distributing UK reporting fund share	34,232,414	3,333,298	12,951,269	24,614,443
S Class non-distributing UK reporting fund share CHF hedged	365,142	395,270	68,949	691,463
S Class non-distributing UK reporting fund share EUR hedged	5,145,353	865,058	2,391,007	3,619,404
S Class non-distributing UK reporting fund share GBP hedged	134,406	168,690	24,174	278,922
SR Class distributing (A) UK reporting fund share	58,005	73,036	32,602	98,439
SR Class non-distributing UK reporting fund share	37,768	59,161	45,537	51,392
SR Class non-distributing UK reporting fund share EUR hedged	409	-	-	409
X Class non-distributing share	177,170	147,042	41,537	282,675
Z Class non-distributing UK reporting fund share	919,733	360,425	207,010	1,073,148
Z Class non-distributing UK reporting fund share CHF hedged	463	8,900	-	9,363

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Nutrition Fund				
A Class distributing (A) share EUR hedged	33,774	4,846	4,126	34,494
A Class distributing (A) UK reporting fund share	500	1	1	500
A Class distributing (A) UK reporting fund share GBP hedged	53,785	8,647	14,710	47,722
A Class non-distributing share	2,498,588	1,256,917	1,137,620	2,617,885
A Class non-distributing share EUR hedged	380,144	346,932	120,341	606,735
A Class non-distributing share HKD	312,971	258,109	244,643	326,437
A Class non-distributing share PLN hedged	436,929	819,743	545,253	711,419
A Class non-distributing share SGD hedged	760,560	715,765	385,831	1,090,494
AI Class non-distributing share	394,492	222,809	170,375	446,926
C Class non-distributing share	571,580	274,048	145,079	700,549
D Class distributing (A) share EUR hedged	12,330	16,132	13,603	14,859
D Class distributing (A) UK reporting fund share GBP hedged	54,144	16,223	18,682	51,685
D Class non-distributing share	1,882,958	3,189,821	1,579,506	3,493,273
D Class non-distributing share EUR hedged	434,515	601,216	321,764	713,967
D Class non-distributing share SGD hedged	2,934	77,833	8,546	72,221
D Class non-distributing UK reporting fund share GBP hedged	63,585	28,679	45,598	46,666
E Class non-distributing share	6,572,204	3,568,288	1,828,691	8,311,801
I Class distributing (A) UK reporting fund share	500	1	1	500
I Class non-distributing share	5,025,439	1,882,999	718,315	6,190,123
I Class non-distributing share JPY hedged	553	-	-	553
X Class non-distributing share	366,318	159,844	195,004	331,158
Sustainable Asian Bond Fund⁽²⁾				
A Class distributing (S) (M) (G) share	500	388	10	878
A Class non-distributing share	500	841	841	500
D Class non-distributing share	500	18,403	-	18,903
D Class non-distributing share EUR hedged	500	-	-	500
E Class non-distributing share EUR hedged	6,784	3,577	1,228	9,133
I Class non-distributing share	500	2,946,058	-	2,946,558
I Class non-distributing share SEK hedged	500	-	-	500
X Class non-distributing share	1,996,849	-	-	1,996,849
Z class non-distributing share	500	-	-	500
Sustainable Emerging Markets Blended Bond Fund⁽²⁾				
A Class non-distributing share	1,200	20	-	1,220
A Class non-distributing share EUR hedged	1,032	2,623	758	2,897
AI Class non-distributing share	470	-	-	470
AI Class non-distributing share EUR hedged	460	-	-	460
D Class non-distributing share CHF hedged	497	-	-	497
D Class non-distributing share EUR hedged	29,874	320	10,951	19,243
D Class non-distributing UK reporting fund share	941	-	-	941
E Class distributing (Q) share EUR hedged	34,517	14,799	13,543	35,773
E Class non-distributing share EUR hedged	2,047,227	66,637	978,819	1,135,045
I Class non-distributing share	1,002	90,000	90,000	1,002
I Class non-distributing share EUR hedged	430	-	-	430
X Class non-distributing share	2,498,000	-	-	2,498,000
Z Class non-distributing UK reporting fund share	1,257,673	158,529	460,447	955,755

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Sustainable Emerging Markets Bond Fund⁽²⁾				
A Class distributing (S) (M) (G) UK reporting fund share	500	-	-	500
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	663	-	-	663
A Class non-distributing share	712,383	129,636	184,473	657,546
A Class non-distributing share EUR hedged	39,238	33,831	37,966	35,103
AI Class non-distributing share	470	5,235	2,506	3,199
AI Class non-distributing share EUR hedged	460	5,605	-	6,065
D Class distributing (S) (M) (G) UK reporting fund share	500	-	-	500
D Class non-distributing share CHF hedged	1,704,301	1,493,211	632,898	2,564,614
D Class non-distributing share EUR hedged	1,532,191	320,917	1,550,063	303,045
D Class non-distributing UK reporting fund share	184,131	176,408	54,379	306,160
D Class non-distributing UK reporting fund share GBP hedged	357	6	-	363
E Class distributing (Q) share EUR hedged	291,098	348,619	123,301	516,416
E Class non-distributing share EUR hedged	672,544	221,348	244,130	649,762
I Class non-distributing share	4,939,662	471,986	5,324,642	87,006
I Class non-distributing share EUR hedged	25,847,284	3,039,007	5,959,530	22,926,761
X Class non-distributing share	735,989	851,866	477,206	1,110,649
X Class non-distributing share AUD hedged	1,400,153	186,394	1,585,807	740
X Class non-distributing share EUR hedged	2,781,309	8,139,390	511,628	10,409,071
Sustainable Emerging Markets Corporate Bond Fund⁽²⁾				
A Class non-distributing share	1,529	270,014	-	271,543
A Class non-distributing share EUR hedged	235,886	729,853	22,010	943,729
A Class non-distributing share SEK hedged	588	2,307	1,650	1,245
AI Class non-distributing share	2,664	-	-	2,664
AI Class non-distributing share EUR hedged	460	-	-	460
D Class non-distributing share CHF hedged	160,385	131,032	146,333	145,084
D Class non-distributing share EUR hedged	1,401,719	402,353	1,141,725	662,347
D Class non-distributing UK reporting fund share	180,843	187,015	297,664	70,194
E Class distributing (Q) share EUR hedged	51,015	4,861	5,448	50,428
E Class non-distributing share EUR hedged	463,564	198,164	132,348	529,380
I Class non-distributing share	629,835	2,403,219	2,904,536	128,518
I Class non-distributing share EUR hedged	1,801,157	799,126	629,087	1,971,196
X Class non-distributing share	2,893,267	352,367	166,283	3,079,351
Sustainable Emerging Markets Local Currency Bond Fund⁽²⁾				
A Class non-distributing share	5,854	648,619	527,681	126,792
A Class non-distributing share EUR hedged	5,372	-	4,944	428
AI Class non-distributing share	470	147	147	470
AI Class non-distributing share EUR hedged	460	2,616	376	2,700
D Class non-distributing share CHF hedged	497	-	-	497
D Class non-distributing share EUR hedged	27,073	750,580	750,130	27,523
D Class non-distributing UK reporting fund share	234,022	85,495	93,832	225,685
E Class distributing (Q) share EUR hedged	5,069	1,735	-	6,804
E Class non-distributing share EUR hedged	91,116	31,151	23,393	98,874
I Class non-distributing share	7,080,145	5,686,160	156,905	12,609,400
I Class non-distributing share EUR hedged	435	-	-	435
X Class non-distributing share	31,121,593	7,656,640	5,242,198	33,536,035

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Sustainable Energy Fund				
A Class distributing (A) share	2,629,945	4,689,034	517,230	6,801,749
A Class distributing (A) UK reporting fund share	1,878,982	611,150	482,717	2,007,415
A Class non-distributing share	159,921,945	88,921,784	66,525,816	182,317,913
A Class non-distributing share AUD hedged	243,245	1,040,442	762,610	521,077
A Class non-distributing share CAD hedged	18,925	407,006	258,779	167,152
A Class non-distributing share CNH hedged	445,318	1,158,757	215,476	1,388,599
A Class non-distributing share EUR hedged	5,962,397	6,149,210	6,339,353	5,772,254
A Class non-distributing share GBP hedged	71,368	435,928	175,722	331,574
A Class non-distributing share HKD hedged	441,186	1,912,175	1,148,497	1,204,864
A Class non-distributing share NZD hedged	695	250,521	200,292	50,924
A Class non-distributing share SGD hedged	4,800,114	3,216,847	1,849,928	6,167,033
AI Class non-distributing share	7,432,192	6,321,787	3,743,355	10,010,624
C Class non-distributing share	10,710,829	5,572,057	2,781,013	13,501,873
D Class distributing (A) share	7,384,959	2,409,578	3,207,105	6,587,432
D Class distributing (A) UK reporting fund share	9,471,311	5,197,576	3,396,924	11,271,963
D Class non-distributing share	31,926,142	20,419,452	14,453,052	37,892,542
D Class non-distributing share SGD hedged	-	20,757	1,682	19,075
E Class non-distributing share	76,073,088	42,642,778	19,276,687	99,439,179
E Class non-distributing share EUR hedged	524,077	3,635,630	320,962	3,838,745
I Class distributing (A) UK reporting fund share	2,859	3,330,065	64,983	3,267,941
I Class distributing (Q) share	-	744,317	-	744,317
I Class non-distributing share	45,486,608	11,013,531	39,605,094	16,895,045
I Class non-distributing UK reporting fund share	16,731,065	9,607,081	5,831,438	20,506,708
S Class non-distributing share	497,634	86,003	35,780	547,857
X Class distributing (T) share	-	160,370	-	160,370
X Class non-distributing share	7,071,016	1,409,780	1,476,111	7,004,685
X Class non-distributing share EUR hedged	1,511,487	2,673,359	1,763,891	2,420,955
Sustainable Fixed Income Global Opportunities Fund⁽²⁾				
A Class non-distributing share	465	-	-	465
AI Class non-distributing share	15,911	-	9,441	6,470
D Class non-distributing share	21,453	55,491	706	76,238
D Class non-distributing share CHF hedged	-	485	-	485
D Class non-distributing UK reporting fund share USD hedged	500	-	-	500
E Class non-distributing share	92,686	148,143	57,261	183,568
I Class non-distributing share	4,348,956	660,541	452,223	4,557,274
I Class non-distributing share JPY hedged	-	2,022,885	-	2,022,885
I Class non-distributing share SEK hedged	5,412,444	247,377	477,030	5,182,791
I Class non-distributing UK reporting fund share USD hedged	1,220,500	1,154,322	325,000	2,049,822
X Class distributing (M) share	19,871,276	12	-	19,871,288
X Class distributing (Q) share	6,090,153	1,945,537	-	8,035,690
X Class non-distributing share	47,403,977	1,491,706	41,524,923	7,370,760
X Class non-distributing share CHF hedged	5,357,576	-	5,357,086	490
X Class non-distributing share GBP hedged	118,727	-	118,322	405
X Class non-distributing share JPY hedged	538	-	-	538
X Class non-distributing share SEK hedged	11,343,139	1,713,244	1,246,625	11,809,758
X Class non-distributing share USD hedged	500	-	-	500

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Sustainable Global Bond Income Fund⁽²⁾				
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	7,284	-	6,940	344
A Class distributing (S) (M) (G) share	281,504	17,077	131,820	166,761
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	54,839	1	54,122	718
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	673	-	-	673
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	2,703,167	83,811	990,314	1,796,664
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	385	2,000	-	2,385
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	37,687	-	37,293	394
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	17,160	-	3,000	14,160
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	30,847	13,419	17,397	26,869
A Class non-distributing share	6,189	6,845	5,099	7,935
AI Class distributing (Q) share EUR hedged	5,466	63,752	8,660	60,558
AI Class non-distributing share	2,890	2,337	2,337	2,890
AI Class non-distributing share EUR hedged	12,493	12,620	11,988	13,125
D Class non-distributing share	325,214	-	22,310	302,904
D Class non-distributing share CHF hedged	503	-	-	503
D Class non-distributing share EUR hedged	430	-	-	430
D Class non-distributing UK reporting fund share GBP hedged	44,750	12,204	16,463	40,491
E Class distributing (Q) share EUR hedged	92,084	11,059	17,713	85,430
E Class non-distributing share EUR hedged	343,288	30,300	152,523	221,065
I Class distributing (S) (M) (G) share EUR hedged	-	2,112,796	-	2,112,796
I Class non-distributing share	1,005	600,249	284,656	316,598
I Class non-distributing share BRL hedged	2,893,546	790,222	1,800,286	1,883,482
I Class non-distributing share EUR hedged	435	-	-	435
X Class non-distributing share	6,200,414	-	872,280	5,328,134
Z Class non-distributing share	147,138	-	18,301	128,837
Z Class non-distributing share CHF hedged	50,000	-	15,000	35,000
Z Class non-distributing share EUR hedged	81,335	-	29,500	51,835
Sustainable Global Infrastructure Fund				
A Class non-distributing share	500	11,009	-	11,509
AI Class non-distributing share	425	2,680	-	3,105
D Class non-distributing share	981	-	-	981
E Class non-distributing share	675	65,849	299	66,225
I Class non-distributing share	425	-	-	425
X Class non-distributing share	998,500	-	-	998,500
Z Class non-distributing share	500	-	-	500
Swiss Small & MidCap Opportunities Fund⁽³⁾				
A Class non-distributing share	615,421	2,788	228,741	389,468
D Class distributing (M) UK reporting fund share	246,392	29,404	16,486	259,310
D Class non-distributing UK reporting fund share	269,798	115,816	64,299	321,315
I Class non-distributing share	8,144,552	1,121,892	527,336	8,739,108
Systematic China A-Share Opportunities Fund				
A Class non-distributing share	10,175,862	6,100,718	9,508,065	6,768,515
A Class non-distributing share SGD hedged	500,617	461,781	681,873	280,525
AI Class non-distributing share EUR hedged	450	-	-	450
D Class non-distributing share	12,942,941	1,982,073	3,524,269	11,400,745
D Class non-distributing share EUR hedged	720,065	207,371	318,142	609,294
D Class non-distributing UK reporting fund share	1,353,291	667,123	473,828	1,546,586
E Class non-distributing share EUR hedged	150,417	134,746	67,736	217,427
I Class non-distributing share	6,890,644	6,974,622	2,373,490	11,491,776
I Class non-distributing share EUR hedged	450	137,124	862	136,712
S Class non-distributing share	1,525,153	99,541	531,201	1,093,493
SR Class non-distributing share	-	500	-	500
X Class non-distributing share	190,739	10,108,543	2,203,787	8,095,495
Z Class non-distributing share	5,596,289	-	1,981,560	3,614,729

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Systematic Global Equity High Income Fund				
A Class distributing (A) (G) share	-	37,513	-	37,513
A Class distributing (A) (G) share CHF hedged	-	5,313	-	5,313
A Class distributing (Q) (G) share	15,667,333	8,467,771	5,421,419	18,713,685
A Class distributing (Q) (G) share EUR hedged	1,278,710	2,273,265	385,804	3,166,171
A Class distributing (Q) (G) UK reporting fund share CHF hedged	323,479	308,627	126,919	505,187
A Class distributing (R) (M) (G) share AUD hedged	28,608,231	38,744,422	19,333,053	48,019,600
A Class distributing (R) (M) (G) share CAD hedged	4,469,026	6,821,105	3,279,689	8,010,442
A Class distributing (R) (M) (G) share CNH hedged	13,452,874	16,140,890	4,976,221	24,617,543
A Class distributing (R) (M) (G) share NZD hedged	3,421,343	4,543,434	1,814,524	6,150,253
A Class distributing (R) (M) (G) share ZAR hedged	474,916	1,647,448	892,559	1,229,805
A Class distributing (S) (M) (G) share	140,235,823	276,502,832	167,086,268	249,652,387
A Class distributing (S) (M) (G) share HKD hedged	41,951,980	62,835,126	34,297,662	70,489,444
A Class distributing (S) (M) (G) share SGD hedged	-	435,295	-	435,295
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	6,162,116	8,991,120	4,075,404	11,077,832
A Class non-distributing share	5,181,314	10,590,433	4,820,814	10,950,933
A Class non-distributing share EUR hedged	887,376	1,148,813	229,584	1,806,605
A Class non-distributing share HKD hedged	388	3,850	-	4,238
A Class non-distributing share SGD hedged	203,577	254,283	101,924	355,936
A Class non-distributing UK reporting fund share CHF hedged	117,525	52,960	21,034	149,451
C Class distributing (Q) (G) share	549,743	3,328	37,722	515,349
C Class non-distributing share	109,639	4,219	26,554	87,304
D Class distributing (A) (G) share	-	65,630	-	65,630
D Class distributing (A) (G) share CHF hedged	-	45,928	-	45,928
D Class distributing (Q) (G) share	6,949,125	5,729,761	1,580,977	11,097,909
D Class distributing (Q) (G) UK reporting fund share CHF hedged	3,133,649	3,042,281	361,943	5,813,987
D Class distributing (Q) (G) UK reporting fund share EUR hedged	1,658,600	1,650,299	100,332	3,208,567
D Class distributing (Q) (G) UK reporting fund share GBP hedged	416,828	1,113,274	320,395	1,209,707
D Class distributing (S) (M) (G) share	-	500	-	500
D Class distributing (S) (M) (G) share SGD hedged	-	446,874	-	446,874
D Class non-distributing share EUR hedged	404,812	372,837	208,697	568,952
D Class non-distributing UK reporting fund share	1,749,404	838,377	375,265	2,212,516
D Class non-distributing UK reporting fund share CHF hedged	1,187,547	391,880	153,359	1,426,068
E Class distributing (Q) (G) share EUR hedged	694,696	554,532	168,740	1,080,488
E Class non-distributing share	27,659	63,072	58,810	31,921
E Class non-distributing share EUR hedged	109,233	27,505	59,449	77,289
I Class distributing (A) (G) share	-	500	-	500
I Class distributing (M) (G) share	1,856,168	80,335	42,439	1,894,064
I Class distributing (Q) (G) share	22,910,296	23,054,006	4,657,371	41,306,931
I Class distributing (Q) UK reporting fund share CHF hedged	896,623	266,611	987,391	175,843
I Class distributing (Q) UK reporting fund share EUR hedged	874,926	448,131	587,150	735,907
I Class non-distributing share	6,246,187	1,931,731	7,569,439	608,479
SR Class distributing (S) (M) (G) share	-	500	-	500
SR Class non-distributing share	-	500	-	500
X Class non-distributing share	950,172	74,309	446,102	578,379
Systematic Global SmallCap Fund				
A Class non-distributing share	1,508,053	249,892	333,796	1,424,149
A Class non-distributing share AUD hedged	135,293	425,704	121,002	439,995
C Class non-distributing share	82,022	13,056	20,919	74,159
D Class non-distributing share	143,558	33,435	45,936	131,057
E Class non-distributing share	87,778	23,790	17,830	93,738
X Class non-distributing share GBP hedged	780,894	150,780	171,513	760,161
Systematic Multi Allocation Credit Fund				
A Class non-distributing share	500	-	-	500
AI Class non-distributing share EUR hedged	-	425	-	425
D Class non-distributing share EUR hedged	-	425	-	425
E Class non-distributing share EUR hedged	-	2,607	-	2,607
I Class non-distributing share	500	-	-	500
I Class non-distributing share AUD hedged	665	-	-	665
I Class non-distributing share EUR hedged	420	-	-	420
X Class non-distributing share	500	-	-	500
X Class non-distributing share AUD hedged	17,390,579	2,613,232	6,072,719	13,931,092
X Class non-distributing share EUR hedged	420	-	-	420

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
United Kingdom Fund				
A Class distributing (A) UK reporting fund share	224,399	6,108	18,901	211,606
A Class non-distributing share	1,116,984	308,742	368,492	1,057,234
C Class non-distributing share	38,445	13,402	9,170	42,677
D Class distributing (A) UK reporting fund share	95,229	11,240	13,644	92,825
D Class non-distributing share	81,602	74,137	113,580	42,159
D Class non-distributing UK reporting fund share	266,997	119,603	182,302	204,298
E Class non-distributing share	430,114	116,332	177,675	368,771
I Class distributing (A) UK reporting fund share	926,448	917,129	554,194	1,289,383
I Class non-distributing share	6,087,608	916,645	5,814,641	1,189,612
X Class non-distributing share	147,634	20,952	21,077	147,509
US Basic Value Fund				
A Class distributing (A) share	18,869	6,080	8,704	16,245
A Class distributing (A) UK reporting fund share	7,304	261	281	7,284
A Class non-distributing share	5,362,458	1,798,620	3,387,548	3,773,530
A Class non-distributing share CNH hedged	328	1,193	-	1,521
A Class non-distributing share EUR hedged	270,108	233,031	171,065	332,074
A Class non-distributing share SGD hedged	40,002	10,052	28,010	22,044
C Class non-distributing share	276,084	122,811	118,707	280,188
C Class non-distributing share EUR hedged	9,116	2,921	1,611	10,426
D Class distributing (A) share	69,078	1,326	306	70,098
D Class distributing (A) UK reporting fund share	10,945	195,459	194,350	12,054
D Class non-distributing share	819,826	1,006,000	796,407	1,029,419
D Class non-distributing share EUR hedged	59,409	5,177	52,748	11,838
E Class non-distributing share	535,739	170,288	133,098	572,929
E Class non-distributing share EUR hedged	84,401	43,568	19,747	108,222
I Class non-distributing share	1,043,009	727,476	811,499	958,986
X Class non-distributing share	21,554	754	13,356	8,952
US Dollar Bond Fund				
A Class distributing (D) share	889,888	6,805	386,143	510,550
A Class distributing (M) share	704,719	1,879,566	1,869,658	714,627
A Class non-distributing share	2,573,124	1,944,382	2,333,319	2,184,187
C Class distributing (D) share	617,297	1,823	72,980	546,140
C Class non-distributing share	323,352	36,582	122,253	237,681
D Class distributing (M) share	3,403,207	135,377	580,396	2,958,188
D Class non-distributing share	4,937,660	1,585,786	1,732,021	4,791,425
D Class non-distributing UK reporting fund share GBP hedged	3,510	3,498	-	7,008
E Class non-distributing share	356,498	39,702	103,525	292,675
I Class distributing (Q) share	377,143	126,419	239,917	263,645
I Class non-distributing share	18,024,409	3,713,205	3,586,062	18,151,552
I Class non-distributing share EUR hedged	5,900,368	1,932,668	2,435,606	5,397,430
X Class distributing (Q) share	500	-	-	500
X Class non-distributing share	5,143,119	278,106	5,252,687	168,538

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
US Dollar High Yield Bond Fund				
A Class distributing (A) UK reporting fund share GBP hedged	93,693	11,616	950	104,359
A Class distributing (D) share	12,857,102	1,375,439	4,907,244	9,325,297
A Class distributing (M) share	24,737,631	8,048,453	15,687,632	17,098,452
A Class distributing (M) share AUD hedged	1,322,112	434,273	498,035	1,258,350
A Class distributing (M) share CAD hedged	847,673	4,871	201,974	650,570
A Class distributing (M) share EUR hedged	482,679	296,772	399,799	379,652
A Class distributing (M) share GBP hedged	820,748	70,004	273,660	617,092
A Class distributing (M) share NZD hedged	323,306	1,598	16,525	308,379
A Class distributing (M) share SGD hedged	1,519,955	58,603	306,644	1,271,914
A Class distributing (R) (M) (G) share AUD hedged	10,027,461	475,405	1,864,043	8,638,823
A Class distributing (R) (M) (G) share ZAR hedged	1,904,833	499,793	687,470	1,717,156
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	31,874	17,177	3,836	45,215
A Class distributing (S) (M) (G) share	185,599,653	38,088,381	58,479,699	165,208,335
A Class distributing (S) (M) (G) share HKD hedged	15,559,141	3,217,217	3,241,230	15,535,128
A Class distributing (S) (M) (G) share SGD hedged	1,030,229	587,098	167,631	1,449,696
A Class non-distributing share	13,589,691	17,534,994	22,134,106	8,990,579
A Class non-distributing share AUD hedged	215,097	359,401	389,769	184,729
A Class non-distributing share CHF hedged	115,410	13,179	21,113	107,476
A Class non-distributing share EUR hedged	88,879	12,003	31,746	69,136
A Class non-distributing share SGD hedged	144,380	52,467	106,647	90,200
C Class distributing (D) share	694,907	3,764	61,041	637,630
C Class non-distributing share	508,925	92,648	284,694	316,879
D Class distributing (A) UK reporting fund share GBP hedged	1,440,695	395,951	399,937	1,436,709
D Class distributing (M) share	14,760,235	3,194,786	5,733,561	12,221,460
D Class distributing (M) share SGD hedged	348,426	32,013	98,328	282,111
D Class non-distributing share AUD hedged	104,313	3,660	621	107,352
D Class non-distributing share CHF hedged	303,316	69,524	66,432	306,408
D Class non-distributing share EUR hedged	278,671	143,027	174,904	246,794
D Class non-distributing share SGD hedged	16,662	-	-	16,662
D Class non-distributing UK reporting fund share	8,731,300	4,576,116	7,111,853	6,195,563
E Class non-distributing share	501,284	93,413	139,397	455,300
E Class non-distributing share EUR hedged	413	540	-	953
I Class distributing (A) UK reporting fund share GBP hedged	2,621,471	1,101,703	2,850,462	872,712
I Class distributing (M) share	22,145,496	4,942,160	11,382,332	15,705,324
I Class non-distributing share	27,217,160	13,878,027	18,501,362	22,593,825
I Class non-distributing share EUR hedged	10,900,609	6,403,466	14,160,391	3,143,684
I Class non-distributing UK reporting fund share CHF hedged	449	-	-	449
I Class non-distributing UK reporting fund share GBP hedged	382	-	-	382
SR Class distributing (A) UK reporting fund share GBP hedged	364	-	-	364
SR Class distributing (M) UK reporting fund share	500	121,675	69,587	52,588
SR Class non-distributing UK reporting fund share	500	552,472	261,310	291,662
SR Class non-distributing UK reporting fund share EUR hedged	420	93,191	78,560	15,051
X Class distributing (S) (M) (G) share	7,715,659	362,533	3,380,260	4,697,932
X Class non-distributing share	468,549	84,284	158,907	393,926
US Dollar Reserve Fund				
A Class non-distributing share	2,735,239	7,685,381	7,691,557	2,729,063
A Class non-distributing share GBP hedged	74,544	17,412	30,660	61,296
C Class non-distributing share	140,583	33,567	54,842	119,308
D Class non-distributing share GBP hedged	17	1,069	551	535
E Class non-distributing share	206,240	130,811	153,668	183,383
E Class non-distributing share GBP hedged	10,822	1,668	3,960	8,530
X Class non-distributing share	471,922	954,293	437,263	988,952

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
US Dollar Short Duration Bond Fund				
A Class distributing (D) share	4,348,396	714,089	1,754,305	3,308,180
A Class distributing (M) share	2,468,538	7,206,784	8,052,599	1,622,723
A Class distributing (M) share SGD hedged	43,002	110,011	19,099	133,914
A Class non-distributing share	37,437,776	8,737,218	16,965,462	29,209,532
A Class non-distributing share EUR hedged	3,944,251	11,673,535	4,073,075	11,544,711
AI Class non-distributing share	9,001	160,270	84,095	85,176
C Class distributing (D) share	80,225	2,705	2,955	79,975
C Class non-distributing share	2,200,850	1,129,585	1,451,709	1,878,726
D Class distributing (M) share	9,497,812	8,597,773	6,372,623	11,722,962
D Class non-distributing share	36,387,356	17,306,904	15,262,919	38,431,341
D Class non-distributing share EUR hedged	1,182,894	789,424	990,292	982,026
E Class non-distributing share	7,852,500	4,363,649	5,369,791	6,846,358
I Class distributing (Q) share	3,763,952	54,581	3,818,033	500
I Class non-distributing share	7,280,126	3,014,059	3,725,604	6,568,581
I Class non-distributing share EUR hedged	8,366,575	7,394,720	9,967,757	5,793,538
X Class non-distributing share	10,438,852	173,827	486,192	10,126,487
US Flexible Equity Fund				
A Class distributing (A) share	69,772	5,587	8,869	66,490
A Class distributing (A) share EUR hedged	37,875	481	11,602	26,754
A Class distributing (A) UK reporting fund share	232,476	2,060	16,862	217,674
A Class non-distributing share	12,908,392	3,587,891	4,450,283	12,046,000
A Class non-distributing share CNH hedged	328	-	-	328
A Class non-distributing share EUR hedged	1,414,736	191,092	337,660	1,268,168
A Class non-distributing share JPY hedged	54,912	-	54,357	555
AI Class non-distributing share	35,392	80,358	54,551	61,199
C Class non-distributing share	560,533	76,986	93,053	544,466
C Class non-distributing share EUR hedged	34,893	20,718	3,629	51,982
D Class distributing (A) share	459	20	170	309
D Class distributing (A) UK reporting fund share	85,061	1,951,855	8,683	2,028,233
D Class non-distributing share	1,139,842	1,673,640	854,678	1,958,804
D Class non-distributing share EUR hedged	2,229,617	928,716	1,611,884	1,546,449
E Class non-distributing share	750,409	344,337	282,554	812,192
E Class non-distributing share EUR hedged	421,752	34,329	55,552	400,529
I Class non-distributing share	9,481,746	8,971,459	4,113,598	14,339,607
I Class non-distributing share EUR hedged	2,625,275	4,447	2,629,292	430
X Class non-distributing share	696,387	26,701	143,359	579,729
X Class non-distributing share EUR hedged	448	-	-	448
US Government Mortgage Impact Fund⁽²⁾				
A Class distributing (D) share	741,857	72,241	58,241	755,857
A Class distributing (M) share	406,265	9,490	145,760	269,995
A Class non-distributing share	1,866,069	712,662	1,032,315	1,546,416
C Class distributing (D) share	197,600	1,432	142,364	56,668
C Class non-distributing share	313,457	105,699	191,487	227,669
D Class distributing (M) share	1,039,408	114,290	589,693	564,005
D Class non-distributing share	1,922,365	1,661,679	1,911,708	1,672,336
E Class non-distributing share	580,589	82,103	213,734	448,958
I Class distributing (M) share	500	-	-	500
I Class non-distributing share	1,920,500	-	220,000	1,700,500
X Class distributing (M) share	500	-	-	500

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
US Growth Fund				
A Class distributing (A) share	27,600	36,286	38,292	25,594
A Class non-distributing share	623,052	344,144	315,065	652,131
A Class non-distributing share EUR hedged	305,526	53,404	90,362	268,568
A Class non-distributing UK reporting fund share	4,813,829	3,043,007	3,663,109	4,193,727
AI Class non-distributing share	73,854	126,757	74,287	126,324
C Class non-distributing share	760,118	107,084	176,207	690,995
D Class distributing (A) share	727,813	66,050	171,275	622,588
D Class non-distributing share	993,003	204,556	636,394	561,165
D Class non-distributing UK reporting fund share	2,712,347	926,152	2,230,776	1,407,723
E Class non-distributing share	1,970,749	365,278	508,630	1,827,397
I Class non-distributing share	1,645,876	1,478,088	2,334,784	789,180
X Class non-distributing share	195,749	26,368	221,617	500
US Mid-Cap Value Fund⁽²⁾				
A Class non-distributing share	723,365	234,082	374,042	583,405
A Class non-distributing share AUD hedged	195,111	103,570	163,851	134,830
C Class non-distributing share	36,296	23,207	22,415	37,088
D Class non-distributing share	146,806	112,751	115,552	144,005
E Class non-distributing share	81,010	89,750	80,890	89,870
I Class non-distributing share	567,729	426,436	992,989	1,176
US Sustainable Equity Fund				
A Class non-distributing share	500	-	-	500
D Class non-distributing share	471	-	-	471
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	425	1,445	-	1,870
I Class non-distributing share	471	-	-	471
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,500	-	-	498,500
World Bond Fund				
A Class distributing (D) share	120,012	23,350	42,377	100,985
A Class distributing (M) share	357,873	47,114	204,314	200,673
A Class distributing (R) (M) (G) share CNH hedged	5,585	241	-	5,826
A Class distributing (S) (M) (G) share SGD hedged	19,715	1,518	-	21,233
A Class non-distributing share	1,433,219	237,358	582,245	1,088,332
A Class non-distributing share EUR hedged	105,591	169,484	39,995	235,080
A Class non-distributing UK reporting fund share GBP hedged	472,646	49,119	141,638	380,127
C Class distributing (D) share	14,814	20	637	14,197
D Class distributing (M) share	127,436	1,116	59,358	69,194
D Class non-distributing share	1,341,941	922,504	520,568	1,743,877
D Class non-distributing share CHF hedged	520,942	9,880	3,913	526,909
D Class non-distributing share EUR hedged	85,613	120,638	127,093	79,158
D Class non-distributing UK reporting fund share GBP hedged	2,779,397	455,409	967,051	2,267,755
E Class non-distributing share	418,274	170,946	124,176	465,044
I Class distributing (A) share EUR hedged	2,171,307	427,358	-	2,598,665
I Class non-distributing share	11,000	709,420	328,155	392,265
X Class non-distributing share	4,698,240	140,001	487,785	4,350,456
X Class non-distributing share CHF hedged	8	-	-	8
X Class non-distributing share DKK hedged	5	-	-	5
X Class non-distributing share EUR hedged	242,391	-	-	242,391
X Class non-distributing share GBP hedged	16,862,335	1,078,758	860,574	17,080,519
X Class non-distributing share NOK hedged	31,741,827	8,951,235	-	40,693,062
X Class non-distributing share NZD hedged	795	-	-	795

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
World Energy Fund				
A Class distributing (A) share	674,337	2,302,363	1,428,001	1,548,699
A Class distributing (A) UK reporting fund share	335,450	922,942	823,407	434,985
A Class non-distributing share	103,416,966	160,176,306	167,564,514	96,028,758
A Class non-distributing share AUD hedged	10,300,192	4,795,237	13,284,649	1,810,780
A Class non-distributing share CHF hedged	552,847	258,715	510,104	301,458
A Class non-distributing share EUR hedged	14,523,089	16,310,295	16,892,881	13,940,503
A Class non-distributing share HKD hedged	5,978,747	17,078,237	14,982,058	8,074,926
A Class non-distributing share SGD hedged	34,643,346	22,591,741	40,807,180	16,427,907
AI Class non-distributing share	135,339	470,801	290,643	315,497
C Class non-distributing share	1,741,115	2,895,113	2,210,653	2,425,575
C Class non-distributing share EUR hedged	1,745,999	915,021	1,202,887	1,458,133
D Class distributing (A) share	139,738	175,298	166,919	148,117
D Class distributing (A) UK reporting fund share	3,768,429	9,461,592	8,676,950	4,553,071
D Class non-distributing share	4,996,411	13,446,387	10,026,812	8,415,986
D Class non-distributing share CHF hedged	332,146	257,535	329,472	260,209
D Class non-distributing share EUR hedged	2,299,704	2,926,664	2,049,540	3,176,828
E Class non-distributing share	6,913,345	8,919,568	7,383,840	8,449,073
E Class non-distributing share EUR hedged	5,032,755	4,154,949	4,629,253	4,558,451
I Class non-distributing share	7,848,654	3,361,513	8,295,801	2,914,366
I Class non-distributing share EUR hedged	1,623,871	13,728,874	10,484,757	4,867,988
S Class non-distributing share	86,497	328,892	22,012	393,377
S Class non-distributing share EUR hedged	63,429	151,718	97,179	117,968
X Class distributing (T) share	-	81,667	19,795	61,872
X Class non-distributing share	778,385	775,509	366,331	1,187,563
World Financials Fund				
A Class distributing (A) share	37,241	775,249	26,166	786,324
A Class non-distributing share HKD hedged	211,392	438,858	227,544	422,706
A Class non-distributing share SGD hedged	5,015,703	4,121,052	2,840,560	6,296,195
A Class non-distributing UK reporting fund share	21,766,680	26,701,753	20,650,731	27,817,702
AI Class non-distributing share	2,459,670	2,775,206	864,603	4,370,273
C Class non-distributing share	1,023,603	1,064,211	475,217	1,612,597
D Class non-distributing UK reporting fund share	8,124,093	6,175,706	9,135,024	5,164,775
E Class non-distributing share	4,258,333	5,430,439	1,578,233	8,110,539
I Class non-distributing share	1,012,859	2,578,690	3,105,989	485,560
X Class distributing (T) share	-	1,065,085	158,160	906,925
X Class non-distributing share	1,993,141	126,230	1,844,225	275,146

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
World Gold Fund				
A Class distributing (A) share	307,636	148,814	156,049	300,401
A Class distributing (A) UK reporting fund share	1,933,991	178,886	264,621	1,848,256
A Class non-distributing share	20,349,085	4,571,089	5,693,478	19,226,696
A Class non-distributing share AUD hedged	3,741,359	2,044,168	2,651,956	3,133,571
A Class non-distributing share CHF hedged	2,174,536	225,146	411,497	1,988,185
A Class non-distributing share EUR hedged	24,692,743	14,273,926	10,593,080	28,373,589
A Class non-distributing share HKD hedged	13,955,840	6,069,263	10,145,246	9,879,857
A Class non-distributing share PLN hedged	304,861	199,359	142,158	362,062
A Class non-distributing share SGD hedged	15,149,381	5,368,214	5,854,054	14,663,541
A Class non-distributing UK reporting fund share	73,201,689	30,756,520	36,657,866	67,300,343
AI Class non-distributing share	138,642	126,605	111,221	154,026
AI Class non-distributing share EUR hedged	67,045	64,550	40,582	91,013
C Class non-distributing share	1,794,897	493,680	519,192	1,769,385
C Class non-distributing share EUR hedged	2,911,052	1,021,752	573,023	3,359,781
D Class distributing (A) share	124,992	25,021	50,235	99,778
D Class non-distributing share	9,990,252	4,145,875	5,335,556	8,800,571
D Class non-distributing share CHF hedged	1,550,178	335,875	325,774	1,560,279
D Class non-distributing share EUR hedged	7,091,006	4,521,942	4,853,573	6,759,375
D Class non-distributing share SGD hedged	483,684	-	35,888	447,796
D Class non-distributing UK reporting fund share GBP hedged	318,872	201,960	246,527	274,305
E Class non-distributing share	7,525,900	4,427,701	4,113,286	7,840,315
E Class non-distributing share EUR hedged	12,970,236	3,681,487	3,100,064	13,551,659
I Class non-distributing share	8,543,602	2,457,406	4,887,481	6,113,527
I Class non-distributing share EUR hedged	1,730,919	1,622,766	2,523,273	830,412
S Class non-distributing share	13,437	-	-	13,437
X Class distributing (T) share	-	500	-	500
X Class non-distributing share	148,837	379,549	63,725	464,661
World Healthscience Fund				
A Class distributing (A) share	51,180,452	20,513,736	8,089,932	63,604,256
A Class non-distributing share	108,357,684	37,061,219	29,496,743	115,922,160
A Class non-distributing share AUD hedged	4,698,883	1,822,029	2,007,433	4,513,479
A Class non-distributing share CNH hedged	2,897,400	1,772,854	1,337,277	3,332,977
A Class non-distributing share HKD hedged	1,298,971	739,505	661,180	1,377,296
A Class non-distributing share JPY hedged	83,586	44,402	28,054	99,934
A Class non-distributing share SGD hedged	9,245,666	3,085,108	3,545,264	8,785,510
A Class non-distributing UK reporting fund share EUR hedged	8,257,038	4,621,711	3,184,900	9,693,849
AI Class non-distributing share	3,839,154	2,297,698	2,561,064	3,575,788
C Class non-distributing share	7,244,481	1,718,230	1,456,328	7,506,383
D Class distributing (A) share	3,502,633	1,172,475	931,213	3,743,895
D Class distributing (Q) UK reporting fund share	8,284,167	1,091,894	4,875,917	4,500,144
D Class non-distributing share	21,969,079	10,194,521	8,946,235	23,217,365
D Class non-distributing share EUR hedged	1,456,261	3,718,014	1,662,491	3,511,784
E Class non-distributing share	41,256,591	9,728,015	10,158,028	40,826,578
E Class non-distributing share EUR hedged	45,649	923,972	74,237	895,384
I Class distributing (A) UK reporting fund share	500	-	-	500
I Class non-distributing share	58,767,729	112,352,515	62,145,452	108,974,792
I Class non-distributing share EUR hedged	3,966,459	3,972,943	4,202,618	3,736,784
X Class distributing (T) share	-	724,522	87,199	637,323
X Class non-distributing share	429,056	297,681	410,761	315,976

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
World Mining Fund				
A Class distributing (A) share	1,024,011	412,094	311,401	1,124,704
A Class distributing (A) UK reporting fund share	294,934	309,332	208,977	395,289
A Class non-distributing share	80,910,441	30,831,500	42,128,115	69,613,826
A Class non-distributing share AUD hedged	4,775,871	3,271,907	5,179,338	2,868,440
A Class non-distributing share CHF hedged	876,078	396,786	339,201	933,663
A Class non-distributing share EUR hedged	21,878,944	8,554,597	12,426,227	18,007,314
A Class non-distributing share HKD hedged	3,654,903	3,143,769	5,134,778	1,663,894
A Class non-distributing share PLN hedged	8,260,099	7,606,449	9,180,395	6,686,153
A Class non-distributing share SGD hedged	14,436,442	6,916,770	9,106,808	12,246,404
AI Class non-distributing share	60,285	23,272	53,308	30,249
AI Class non-distributing share EUR hedged	62,782	28,216	36,223	54,775
C Class non-distributing share	815,462	402,779	360,504	857,737
C Class non-distributing share EUR hedged	3,682,404	1,896,332	1,659,461	3,919,275
D Class distributing (A) UK reporting fund share	1,638,490	1,589,875	1,377,989	1,850,376
D Class non-distributing share	4,503,827	3,271,055	3,084,408	4,690,474
D Class non-distributing share CHF hedged	935,226	440,675	267,044	1,108,857
D Class non-distributing share EUR hedged	7,896,563	2,261,259	4,561,780	5,596,042
D Class non-distributing share PLN hedged	1,796	-	-	1,796
D Class non-distributing share SGD hedged	62,530	109,169	108,011	63,688
D Class non-distributing UK reporting fund share GBP hedged	328,577	485,901	515,941	298,537
E Class non-distributing share	5,377,883	2,793,870	3,083,554	5,088,199
E Class non-distributing share EUR hedged	11,364,187	3,762,481	5,117,214	10,009,454
I Class non-distributing share	8,759,871	4,276,706	5,770,866	7,265,711
I Class non-distributing share EUR hedged	26,060,293	4,324,961	10,056,071	20,329,183
S Class non-distributing share	50,546	61,368	39,925	71,989
S Class non-distributing share EUR hedged	1,353,319	36,908	1,075,478	314,749
X Class distributing (T) share	-	104,004	25,497	78,507
X Class non-distributing share	177,443	341,239	62,807	455,875
X Class non-distributing share EUR hedged	537	-	-	537
World Real Estate Securities Fund				
A Class distributing (R) (M) (G) share CNH hedged	20,550	19,794	4,880	35,464
A Class distributing (S) (M) (G) share	474,833	170,073	284,597	360,309
A Class distributing (S) (M) (G) share HKD hedged	30,690	24,486	390	54,786
A Class distributing (S) (M) (G) share SGD hedged	13,692	37,227	11,711	39,208
A Class non-distributing share	5,155,747	1,020,263	2,195,856	3,980,154
D Class non-distributing share	1,931,280	1,779,965	1,860,641	1,850,604
D Class non-distributing share CHF hedged	52,980	3,485	-	56,465
E Class non-distributing share	927,887	570,405	496,726	1,001,566
X Class distributing (T) share	-	451,167	130,392	320,775
X Class non-distributing share	2,406,714	1,036,990	520,840	2,922,864
X Class non-distributing share AUD hedged	203,957	23,941	27,584	200,314

Statement of Changes in Shares Outstanding

For the Year From 1 September 2021 to 31 August 2022 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
World Technology Fund				
A Class distributing (A) share	55,573	684,207	129,713	610,067
A Class distributing (A) UK reporting fund share	417	-	-	417
A Class non-distributing share	80,626,359	41,023,646	37,008,117	84,641,888
A Class non-distributing share AUD hedged	1,662,388	6,119,834	3,199,614	4,582,608
A Class non-distributing share CNH hedged	3,274,388	2,148,875	2,495,278	2,927,985
A Class non-distributing share JPY hedged	27,437	736	22,074	6,099
A Class non-distributing share SGD hedged	13,397,865	7,649,681	4,682,988	16,364,558
A Class non-distributing UK reporting fund share EUR hedged	3,757,891	1,101,548	2,140,074	2,719,365
AI Class non-distributing share	3,214,916	1,105,723	1,675,112	2,645,527
C Class non-distributing share	3,833,600	997,598	892,259	3,938,939
D Class non-distributing share	21,241,034	7,943,603	8,842,548	20,342,089
D Class non-distributing share EUR hedged	697,451	542,712	318,416	921,747
E Class non-distributing share	26,381,108	6,105,814	6,662,816	25,824,106
E Class non-distributing share EUR hedged	51,689	893,670	77,464	867,895
I Class distributing (A) UK reporting fund share	500	126,545	1,205	125,840
I Class distributing (Q) UK reporting fund share GBP hedged	250,102	28,036	104,856	173,282
I Class non-distributing share	26,816,882	7,229,393	10,421,779	23,624,496
I Class non-distributing share BRL hedged	17,723	10,127	2,180	25,670
I Class non-distributing share EUR hedged	4,968,952	612,866	1,321,649	4,260,169
I Class non-distributing UK reporting fund share	14,612,787	8,650,835	12,061,892	11,201,730
X Class distributing (T) share	-	1,273,539	255,807	1,017,732
X Class non-distributing share	859,424	87,329	681,421	265,332

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asia Pacific Equity Income Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				212,103	Bharti Airtel	1,939,562	1.66
FUNDS				109,347	HDFC Bank	2,045,109	1.75
Hong Kong				54,432	HEG	867,808	0.74
10,087	BlackRock Premier Funds - China A-Shares Fund [†]	2,625,687	2.25	188,474	ICICI Prudential Life Insurance	1,410,386	1.21
Ireland				108,378	Infosys	2,036,329	1.74
25,364	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [†]	2,536,843	2.17	73,356	Larsen & Toubro	1,774,858	1.52
Total Funds				480,576	Petronet LNG	1,337,249	1.14
COMMON / PREFERRED STOCKS (SHARES)				75,714	Tech Mahindra	1,025,393	0.88
Australia				Indonesia			
962,752	Austal	1,695,749	1.45	Bank Mandiri Persero			
176,153	Australia & New Zealand Banking	2,756,195	2.36	2,368,400	Indocement Tunggai Prakarsa	1,507,925	1.29
324,295	Brambles	2,751,534	2.35	3,517,264			
36,613	Domino's Pizza Enterprises [*]	1,594,648	1.37	New Zealand			
183,004	Goodman	2,467,055	2.11	602,288	Spark New Zealand	1,999,937	1.71
417,873	Insurance Australia [*]	1,331,715	1.14	18,961	Xero	1,140,308	0.98
265,796	Northern Star Resources	1,435,452	1.23	3,140,245			
108,090	Orica	1,146,014	0.98	Philippines			
87,155	Sonic Healthcare	2,030,884	1.74	1,766,970	Metropolitan Bank & Trust	1,655,108	1.42
17,209,246				Singapore			
Cayman Islands				203,500	BOC Aviation [*]	1,634,772	1.40
590,000	China Resources Land	2,424,317	2.07	1,764,000	ComfortDelGro [*]	1,779,985	1.52
321,500	CK Hutchison	2,078,857	1.78	4,397,756	Lendlease Global Commercial REIT [†]	2,596,471	2.22
109,600	ENN Energy	1,597,512	1.37	1,224,000	Singapore Telecommunications	2,294,992	1.97
133,000	Tencent	5,544,631	4.74	120,800	United Overseas Bank	2,362,681	2.02
11,645,317				10,668,901			
China				South Korea			
436,000	Anhui Conch Cement [*]	1,666,539	1.42	17,775	Kakao	975,429	0.83
39,940	Asymchem Laboratories Tianjin	993,152	0.85	81,894	Samsung Electronics	3,655,244	3.13
434,498	Beijing New Building Materials	1,655,752	1.42	40,783	Samsung Electronics	1,661,750	1.42
3,550,000	China Construction Bank	2,202,749	1.88	6,292,423			
1,800,000	China Petroleum & Chemical	850,852	0.73	Taiwan			
1,395,800	China Petroleum & Chemical	863,909	0.74	147,700	Accton Technology	1,375,704	1.18
488,399	Haier Smart Home	1,605,470	1.37	536,220	Taiwan Semiconductor Manufacturing	8,896,633	7.61
288,912	Han's Laser Technology Industry	1,249,210	1.07	10,272,337			
2,996,000	Jiangsu Expressway	2,569,002	2.20	Thailand			
220,476	LONGi Green Energy Technology	1,636,244	1.40	6,009,400	Land & Houses	1,466,812	1.26
200,000	Shandong Linglong Tyre	659,520	0.57	625,100	SCB X	1,894,372	1.62
15,952,399				3,361,184			
Hong Kong				United Kingdom			
346,200	AIA	3,350,137	2.87	116,427	Prudential	1,229,634	1.05
729,000	BOC Hong Kong	2,517,123	2.15	287,769	Standard Chartered	1,998,995	1.71
827,000	Hang Lung Properties	1,378,228	1.18	3,228,629			
261,618	Link REIT	2,028,317	1.74	Total Common / Preferred Stocks (Shares)			
9,273,805				112,301,475			
India				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
57,043	ACC	1,650,954	1.42	117,464,005			
211,145	Axis Bank	1,996,969	1.71	Total Portfolio			
116,844,096				117,464,005			
Other Net Liabilities				(619,909)			
Total Net Assets (USD)				116,844,096			

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Asia Pacific Equity Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation USD
AUD Hedged Share Class						
AUD	7,817,243	USD	5,456,418	BNY Mellon	15/9/2022	(97,684)
USD	339,933	AUD	490,693	BNY Mellon	15/9/2022	3,564
Net unrealised depreciation						(94,120)
CNH Hedged Share Class						
CNY	1,995,996	USD	295,274	BNY Mellon	15/9/2022	(5,920)
USD	16,151	CNY	110,886	BNY Mellon	15/9/2022	76
Net unrealised depreciation						(5,844)
EUR Hedged Share Class						
EUR	5,599,325	USD	5,719,680	BNY Mellon	15/9/2022	(112,845)
USD	353,620	EUR	352,349	BNY Mellon	15/9/2022	804
Net unrealised depreciation						(112,041)
HKD Hedged Share Class						
HKD	26,258,268	USD	3,348,505	BNY Mellon	15/9/2022	(1,924)
USD	243,187	HKD	1,907,276	BNY Mellon	15/9/2022	107
Net unrealised depreciation						(1,817)
SGD Hedged Share Class						
SGD	55,935,954	USD	40,582,136	BNY Mellon	15/9/2022	(549,000)
USD	3,067,208	SGD	4,268,104	BNY Mellon	15/9/2022	12,546
Net unrealised depreciation						(536,454)
ZAR Hedged Share Class						
USD	100,411	ZAR	1,704,560	BNY Mellon	15/9/2022	619
ZAR	27,963,415	USD	1,674,652	BNY Mellon	15/9/2022	(37,601)
Net unrealised depreciation						(36,982)
Total net unrealised depreciation						
(USD underlying exposure - USD 60,367,180)						(787,258)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Financials	35.33
Technology	15.76
Industrial	12.83
Communications	12.09
Consumer Non-cyclical	7.14
Consumer Cyclical	4.57
Investment Funds	4.42
Energy	4.01
Diversified	1.78
Utilities	1.37
Basic Materials	1.23
Other Net Liabilities	(0.53)
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian Dragon Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				India			
				1,695,776	Axis Bank	16,038,324	1.85
				3,387,454	Bandhan Bank	11,872,991	1.37
				467,513	Godrej Properties	8,282,574	0.96
				588,996	HDFC Bank	11,015,949	1.27
				6,172,239	Mahindra & Mahindra Financial Services	15,970,825	1.85
				398,862	Reliance Industries	13,241,913	1.53
				2,205,029	Zee Entertainment Enterprises	7,133,348	0.83
						83,555,924	9.66
FUNDS				Indonesia			
	Ireland			26,464,400	Bank Central Asia	14,620,722	1.69
361,832	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	36,188,975	4.18	17,271,500	Bank Mandiri Persero	10,298,317	1.19
Total Funds		36,188,975	4.18	643,857,973	PT Aplikasi Karya Anak Bangsa	12,729,236	1.47
						37,648,275	4.35
COMMON / PREFERRED STOCKS (SHARES)				Malaysia			
	Cayman Islands			4,304,100	Malayan Banking	8,626,529	1.00
3,210,892	Alibaba	38,578,476	4.46	12,009,100	Public Bank	12,638,417	1.46
931,400	Baidu	16,791,920	1.94			21,264,946	2.46
4,385,000	China Mengniu Dairy	19,917,591	2.30	Singapore			
3,594,666	China Resources Land	14,770,525	1.71	2,247,100	Oversea-Chinese Banking	19,442,280	2.25
3,225,500	CK Hutchison	20,856,468	2.41	7,507,400	Singapore Telecommunications [*]	14,076,326	1.62
1,006,300	ENN Energy	14,667,672	1.70			33,518,606	3.87
688,549	KE	12,566,019	1.45	South Korea			
452,800	Meituan	10,949,904	1.27	155,751	Kakao	8,547,062	0.99
1,390,000	NetEase	25,113,006	2.90	316,954	KT	8,815,139	1.02
618,380	Tencent	25,779,613	2.98	979,762	Samsung Electronics	43,730,545	5.06
		199,991,194	23.12	283,933	Samsung Electronics	11,569,174	1.34
	China			32,352	Samsung SDI	14,464,129	1.67
2,401,000	Anhui Conch Cement	9,177,430	1.06	488,153	Shinhan Financial	13,357,556	1.54
49,506,000	Bank of China	17,409,031	2.01	68,215	SK Innovation	9,689,992	1.12
2,980,000	China Oilfield Services	3,098,233	0.36			110,173,597	12.74
3,931,564	China Yangtze Power	13,665,682	1.58	Taiwan			
6,237,000	CMOC [*]	2,797,217	0.32	1,391,000	Accton Technology	12,956,016	1.50
8,006,900	CMOC	5,710,134	0.66	1,195,420	Hiwin Technologies	8,149,480	0.94
2,033,768	Han's Laser Technology Industry	8,793,696	1.02	269,600	momo.com	6,465,976	0.74
1,917,594	LONGi Green Energy Technology	14,231,262	1.64	4,699,952	Taiwan Semiconductor Manufacturing	77,978,718	9.01
199,200	Shenzhen Mindray Bio-Medical Electronics	8,618,873	1.00	700,000	Yageo	7,554,830	0.88
810,120	WuXi AppTec	10,527,286	1.22			113,105,020	13.07
179,000	WuXi AppTec	2,037,771	0.23	Thailand			
5,466,000	Zijin Mining	6,226,082	0.72	6,705,000	CP ALL	11,309,083	1.31
4,557,042	Zijin Mining	5,812,761	0.67	13,424,700	PTT	13,806,683	1.59
		108,105,458	12.49			25,115,766	2.90
	Hong Kong						
1,363,600	AIA	13,195,397	1.52				
4,278,000	BOC Hong Kong [*]	14,771,267	1.71				
9,770,000	Guangdong Investment	8,962,615	1.04				
1,731,205	Link REIT	13,421,985	1.55				
		50,351,264	5.82				

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Asian Dragon Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
United Kingdom				Other Transferable Securities			
866,348	Prudential	9,149,859	1.06	COMMON STOCKS (SHARES)			
1,735,943	Standard Chartered	12,058,774	1.39	Hong Kong			
		21,208,633	2.45	9,828,600	Euro-Asia Agricultural**	-	0.00
United States				Total Common Stocks (Shares)			
287,170	Air Lease	10,553,497	1.22	Total Other Transferable Securities			
309,875	Yum China	15,310,924	1.77	Total Portfolio			
		25,864,421	2.99	Other Net Liabilities			
Total Common / Preferred Stocks (Shares)		829,903,104	95.92	Total Net Assets (USD)			
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		866,092,079	100.10				

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
AUD Hedged Share Class						
USD	215,125	AUD	309,650	BNY Mellon	15/9/2022	2,858
AUD	3,795,345	USD	2,649,332	BNY Mellon	15/9/2022	(47,614)
Net unrealised depreciation						(44,756)
CHF Hedged Share Class						
CHF	2,808,370	USD	2,941,502	BNY Mellon	15/9/2022	(70,800)
USD	183,444	CHF	176,049	BNY Mellon	15/9/2022	3,490
Net unrealised depreciation						(67,310)
EUR Hedged Share Class						
EUR	22,907,061	USD	23,396,200	BNY Mellon	15/9/2022	(458,413)
USD	1,549,051	EUR	1,539,368	BNY Mellon	15/9/2022	7,638
Net unrealised depreciation						(450,775)
PLN Hedged Share Class						
PLN	49,584,241	USD	10,702,654	BNY Mellon	15/9/2022	(230,867)
USD	982,838	PLN	4,674,090	BNY Mellon	15/9/2022	(4,348)
Net unrealised depreciation						(235,215)
SGD Hedged Share Class						
SGD	124,260,418	USD	90,154,064	BNY Mellon	15/9/2022	(1,221,386)
USD	5,959,367	SGD	8,284,518	BNY Mellon	15/9/2022	30,175
Net unrealised depreciation						(1,191,211)
Total net unrealised depreciation (USD underlying exposure - USD 136,659,373)						(1,989,267)

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised depreciation USD
Singapore			
54,100	Oversea-Chinese Banking	JP Morgan	(14,171)
180,900	Singapore Telecommunications	JP Morgan	(4,867)
			(19,038)
United Kingdom			
158,285	Prudential	JP Morgan	(251,337)
41,857	Standard Chartered Bank	JP Morgan	(17,250)
			(268,587)
Total (USD underlying exposure - USD 2,769,044)			(287,625)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian Dragon Fund continued

Sector Breakdown as at 31 August 2022

	% of Net Assets
Financials	30.05
Communications	19.02
Technology	18.31
Energy	6.24
Consumer Non-cyclical	4.75
Utilities	4.32
Investment Funds	4.18
Industrial	3.90
Consumer Cyclical	3.08
Diversified	2.41
Basic Materials	2.37
Consumer Discretionary	1.47
Other Net Liabilities	(0.10)
	100.00

Asian Growth Leaders Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Indonesia			
		56,870,800			Bank Central Asia	31,419,272	3.75
		19,792,900			Semen Indonesia Persero	8,801,289	1.05
						40,220,561	4.80
FUNDS				Malaysia			
	Ireland			11,163,200	Malayan Banking	22,373,939	2.67
418,007	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [†]	41,807,312	4.98	Singapore			
Total Funds		41,807,312	4.98	3,197,400	Oversea-Chinese Banking	27,664,432	3.30
COMMON STOCKS (SHARES)				9,041,200	Singapore Telecommunications [*]	16,952,191	2.02
	Cayman Islands			461,600	United Overseas Bank	9,028,257	1.08
767,000	Alchip Technologies	21,595,709	2.57			53,644,880	6.40
1,947,400	Alibaba	23,397,774	2.79	South Korea			
152,333	Alibaba	14,860,084	1.77	329,277	Hana Financial	9,662,534	1.15
2,490,000	China Mengniu Dairy	11,310,103	1.35	471,559	KT	13,115,020	1.56
976,100	Meituan	23,604,684	2.82	1,714,110	Samsung Electronics	76,507,319	9.12
1,005,200	NetEase	18,160,859	2.16	181,125	SK Hynix	12,891,555	1.54
692,500	Tencent	28,869,599	3.44	132,884	SK Innovation	18,876,273	2.25
		141,798,812	16.90			131,052,701	15.62
	China			Taiwan			
29,830,000	China Construction Bank	18,509,296	2.21	8,599,000	Formosa Plastics	25,736,982	3.07
12,180,000	China National Building Material	11,545,903	1.38	4,653,000	Taiwan Semiconductor Manufacturing	77,199,719	9.20
7,951,624	China Yangtze Power	27,638,967	3.29	43,229	Taiwan Semiconductor Manufacturing	3,648,528	0.44
3,850,016	Haier Smart Home	14,436,960	1.72	740,000	Yageo	7,986,535	0.95
6,627,810	Inner Mongolia Yili Industrial	34,335,343	4.09			114,571,764	13.66
7,301,826	Poly Developments and	18,310,254	2.18	Thailand			
46,874,000	Sinopec Shanghai Petrochemical	7,345,896	0.88	10,800,600	CP ALL	18,216,984	2.17
408,217	WuXi AppTec	5,304,667	0.63	10,131,100	PTT	10,419,368	1.24
		137,427,286	16.38			28,636,352	3.41
	Hong Kong			United Kingdom			
1,194,200	AIA	11,556,133	1.38	1,046,283	Prudential	11,050,227	1.32
3,233,500	BOC Hong Kong	11,164,771	1.33	United States			
		22,720,904	2.71	463,390	Air Lease	17,029,583	2.03
	India			Total Common Stocks (Shares)			
1,266,591	Bharti Airtel	11,582,260	1.38			798,142,017	95.15
515,678	HDFC Bank	9,644,687	1.15	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
770,516	Housing Development Finance	23,723,057	2.83			839,949,329	100.13
1,915,149	ICICI Bank	21,386,247	2.55	Total Portfolio			
4,358,897	Mahindra & Mahindra Financial Services	11,278,757	1.34			839,949,329	100.13
		77,615,008	9.25	Other Net Liabilities			
						(1,101,750)	(0.13)
				Total Net Assets (USD)			
						838,847,579	100.00

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Asian Growth Leaders Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD Hedged Share Class						
AUD	13,731,211	USD	9,586,007	BNY Mellon	15/9/2022	(173,238)
USD	573,200	AUD	827,712	BNY Mellon	15/9/2022	5,805
Net unrealised depreciation						(167,433)
CHF Hedged Share Class						
CHF	19,295,749	USD	20,213,322	BNY Mellon	15/9/2022	(489,289)
USD	1,193,000	CHF	1,142,847	BNY Mellon	15/9/2022	24,791
Net unrealised depreciation						(464,498)
EUR Hedged Share Class						
EUR	33,478,604	USD	34,203,505	BNY Mellon	15/9/2022	(679,988)
USD	2,043,286	EUR	2,023,285	BNY Mellon	15/9/2022	17,308
Net unrealised depreciation						(662,680)
GBP Hedged Share Class						
GBP	1,916,219	USD	2,320,998	BNY Mellon	15/9/2022	(95,967)
USD	116,578	GBP	98,229	BNY Mellon	15/9/2022	2,520
Net unrealised depreciation						(93,447)
SGD Hedged Share Class						
SGD	31,653,955	USD	22,968,231	BNY Mellon	15/9/2022	(313,623)
USD	1,369,861	SGD	1,905,104	BNY Mellon	15/9/2022	6,386
Net unrealised depreciation						(307,237)
Total net unrealised depreciation (USD underlying exposure - USD 92,718,244)						(1,695,295)

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised depreciation USD
United Kingdom			
218,411	Prudential	HSBC Bank	(346,811)
			(346,811)
Total (USD underlying exposure - USD 2,306,729)			(346,811)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Financials	30.27
Technology	25.03
Communications	15.78
Consumer Non-cyclical	6.07
Investment Funds	4.98
Basic Materials	3.95
Consumer Cyclical	3.89
Energy	3.49
Industrial	3.38
Utilities	3.29
Other Net Liabilities	(0.13)
	100.00

Asian High Yield Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 6,756,000	Greenland Global Investment 6.125% 22/4/2023	3,242,880	0.15
FUNDS				USD 12,633,000	Greenland Global Investment 6.75% 26/9/2023	5,053,200	0.24
	Ireland			USD 1,500,000	Greenland Global Investment 6.75% 3/3/2024*	585,000	0.03
759,829	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	75,994,933	3.59	USD 1,000,000	Greenland Global Investment 7.25% 22/1/2025*	370,000	0.02
Total Funds		75,994,933	3.59	USD 4,000,000	Hejun Shunze Investment 8.85% 10/1/2022***	280,000	0.01
BONDS				USD 1,800,000	Huarong Finance 2017 4% 7/5/2171*	1,770,548	0.08
	Bermuda			USD 1,800,000	Huarong Finance 2017 4.013% 7/11/2022*	1,791,450	0.08
USD 3,000,000	China Oil & Gas 4.7% 30/6/2026*	2,332,650	0.11	USD 2,551,000	Huarong Finance 2019 2.125% 30/9/2023	2,376,461	0.11
USD 2,500,000	Hopson Development 6.8% 28/12/2023*	1,692,725	0.08	USD 3,851,000	Huarong Finance 2019 3.75% 29/5/2024*	3,553,534	0.17
USD 5,324,000	Hopson Development 7% 18/5/2024	3,074,610	0.15	USD 4,500,000	Huarong Finance II 4.625% 3/6/2026	3,888,293	0.18
USD 5,535,000	Hopson Development 8% 6/1/2023	4,866,704	0.23	USD 12,212,000	Huarong Finance II 5% 19/11/2025	10,936,899	0.52
		11,966,689	0.57	USD 1,600,000	Knight Castle Investments 7.99% 23/1/2023	1,153,600	0.06
	British Virgin Islands			USD 11,179,000	Lai Fung Bonds 2018 5.65% 18/1/2023	10,634,024	0.50
USD 28,900,000	1MDB Global Investments 4.4% 9/3/2023	28,108,646	1.33	USD 4,300,000	LS Finance 2017 4.8% 18/6/2026	3,072,888	0.15
USD 3,000,000	Celestial Miles 5.75% 31/7/2171	2,972,250	0.14	USD 17,030,000	LS Finance 2025 4.5% 26/6/2025*	12,782,250	0.60
USD 1,125,000	Central Plaza Development 3.85% 14/7/2025	906,539	0.04	USD 5,774,000	New Metro Global 4.625% 15/10/2025	2,511,040	0.12
USD 8,350,000	Central Plaza Development 5.75% 14/5/2171	6,311,702	0.30	USD 10,899,000	New Metro Global 4.8% 15/12/2024	5,563,340	0.26
USD 9,337,000	Champion Path 4.5% 27/1/2026	6,722,640	0.32	USD 4,550,000	New Metro Global 6.8% 5/8/2023*	3,253,250	0.15
USD 9,600,000	Champion Path 4.85% 27/1/2028	6,448,368	0.30	USD 31,549,000	NWD Finance BVI 4.125% 10/12/2170	24,433,754	1.15
USD 683,000	China Great Wall International IV 3.125% 31/7/2024	642,952	0.03	USD 21,400,000	NWD Finance BVI 4.8% 9/6/2171	15,291,477	0.72
USD 560,000	China Great Wall International VI 4.25% 28/4/2025	527,100	0.03	USD 25,000,000	NWD Finance BVI 5.25% 22/12/2170*	22,784,562	1.08
USD 1,648,000	CLP Power HK Finance 3.55% 6/2/2171	1,583,172	0.07	USD 8,000,000	NWD Finance BVI 6.15% 16/12/2170	7,726,000	0.37
USD 7,500,000	Coastal Emerald 4.3% 1/2/2171	7,270,312	0.34	USD 4,700,000	NWD MTN 4.125% 18/7/2029	3,947,930	0.19
HKD 40,150,000	Crystal Idea 2.25% 31/10/2022	4,437,749	0.21	USD 2,000,000	NWD MTN 4.5% 19/5/2030*	1,687,130	0.08
USD 8,076,067	Easy Tactic 7.5% 11/7/2025*	1,811,845	0.09	USD 7,300,000	NWD MTN 5.875% 16/6/2027	7,197,070	0.34
USD 29,239,590	Easy Tactic 7.5% 11/7/2027	5,044,122	0.24	USD 8,000,000	Peak RE Bvi 5.35% 28/4/2171	6,520,000	0.31
USD 12,847,928	Easy Tactic 7.5% 11/7/2028*	1,540,980	0.07	USD 9,348,000	RKPF Overseas 2019 A 5.9% 5/3/2025	4,206,600	0.20
USD 6,150,000	Elect Global Investments 4.1% 3/9/2170	5,486,046	0.26	USD 13,525,000	RKPF Overseas 2019 A 6% 4/9/2025	5,815,750	0.27
USD 17,005,000	Estate Sky 5.45% 21/7/2025	15,134,450	0.72	USD 19,400,000	RKPF Overseas 2019 A 6.7% 30/9/2024	11,150,635	0.53
HKD 48,000,000	Farsail Goldman International 7% 24/11/2026	3,177,126	0.15	USD 11,236,000	RKPF Overseas 2019 A 7.875% 1/2/2023*	9,887,680	0.47
EUR 6,800,000	Fortune Star BVI 4.35% 6/5/2023	5,225,501	0.25				
USD 10,600,000	Fortune Star BVI 5% 18/5/2026	5,438,330	0.26				
USD 7,750,000	Fortune Star BVI 5.05% 27/1/2027	3,959,126	0.19				
USD 13,134,000	Fortune Star BVI 5.95% 19/10/2025	7,088,551	0.33				
USD 900,000	Fortune Star BVI 6.75% 2/7/2023	733,500	0.03				
USD 12,921,000	Fortune Star BVI 6.85% 2/7/2024	8,516,942	0.40				
USD 13,681,000	Greenland Global Investment 5.875% 3/7/2024	5,034,027	0.24				

~Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 8,989,000	RKPF Overseas 2020 A 5.2% 12/1/2026	3,685,490	0.17	USD 5,000,000	China Evergrande 12% 22/1/2024	372,413	0.02
USD 4,300,000	Sino-Ocean Land Treasure Finance II 5.95% 4/2/2027	1,680,096	0.08	USD 7,503,000	China Hongqiao 6.25% 8/6/2024*	6,902,760	0.33
USD 2,600,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025	1,191,736	0.06	USD 3,200,000	China Hongqiao 7.375% 2/5/2023*	3,088,264	0.14
USD 1,000,000	Sino-Ocean Land Treasure IV 4.75% 14/1/2030	372,250	0.02	USD 8,300,000	China Modern Dairy 2.125% 14/7/2026	7,305,286	0.35
USD 16,236,807	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	15,810,307	0.75	USD 12,152,000	China SCE 5.95% 29/9/2024	3,436,525	0.16
USD 6,399,000	Studio City 7% 15/2/2027	5,439,150	0.26	USD 8,549,000	China SCE 7% 2/5/2025	1,923,525	0.09
USD 4,331,000	Studio City Finance 5% 15/1/2029	2,338,740	0.11	USD 5,057,000	China SCE 7.25% 19/4/2023	2,225,080	0.11
USD 3,700,000	Studio City Finance 5% 15/1/2029	1,998,000	0.09	USD 11,125,000	China SCE 7.375% 9/4/2024	3,387,090	0.16
USD 9,400,000	Studio City Finance 6% 15/7/2025	6,274,500	0.30	HKD 37,000,000	China Yuhua Education 0.9% 27/12/2024	3,758,644	0.18
USD 2,100,000	Studio City Finance 6.5% 15/1/2028	1,223,250	0.06	USD 2,750,000	CIFI 4.375% 12/4/2027*	1,278,750	0.06
USD 6,310,000	Sun Hung Kai BVI 5% 7/9/2026	5,600,125	0.27	USD 8,874,000	CIFI 4.45% 17/8/2026	4,215,150	0.20
USD 1,254,573	Tsinghua Unic 5.375% 31/1/2023	514,375	0.02	USD 2,750,000	CIFI 4.8% 17/5/2028*	1,268,135	0.06
USD 8,100,000	Viva Biotech Investment Management 1% 30/12/2025	4,912,650	0.23	USD 4,000,000	CIFI 5.25% 13/5/2026	1,940,000	0.09
USD 2,400,000	Wanda Properties International 7.25% 29/1/2024	1,744,824	0.08	USD 8,000,000	CIFI 5.95% 20/10/2025*	4,120,000	0.19
USD 14,953,000	Wanda Properties Overseas 6.875% 23/7/2023	12,336,225	0.58	USD 12,843,000	CIFI 6% 16/7/2025*	6,742,575	0.32
		392,710,939	18.56	USD 12,015,000	CIFI 6.45% 7/11/2024*	6,788,475	0.32
Cayman Islands				USD 8,675,000	CIFI 6.55% 28/3/2024*	5,161,625	0.24
USD 3,720,000	AC Energy Finance International 5.1% 25/5/2171	3,260,906	0.15	USD 3,000,000	CIFI 11.581% 24/2/2171	1,395,000	0.07
USD 22,779,000	ACEN Finance 4% 8/3/2171*	18,784,987	0.88	USD 2,000,000	Country Garden 3.3% 12/1/2031	860,000	0.04
USD 9,115,000	Agile 5.5% 21/4/2025*	3,695,316	0.17	USD 7,000,000	Country Garden 3.875% 22/10/2030	3,027,500	0.14
USD 5,000,000	Agile 5.5% 17/5/2026	1,975,000	0.09	USD 3,000,000	Country Garden 4.2% 6/2/2026	1,485,000	0.07
USD 8,600,000	Agile 5.75% 2/1/2025	3,526,000	0.17	USD 30,230,000	Country Garden 5.125% 17/1/2025	16,021,900	0.76
USD 14,908,000	Agile 6.05% 13/10/2025*	5,880,088	0.28	USD 5,700,000	Country Garden 5.4% 27/5/2025*	2,978,250	0.14
USD 2,500,000	Agile 8.375% 4/12/2170	650,000	0.03	USD 1,300,000	Country Garden 5.625% 15/12/2026	621,426	0.03
USD 14,500,000	Anton Oilfield Services 7.5% 2/12/2022	13,871,352	0.65	USD 6,000,000	Country Garden 5.625% 14/1/2030	2,640,000	0.12
USD 16,530,000	AYC Finance 3.9% 23/3/2171	12,374,069	0.59	USD 6,100,000	Country Garden 6.15% 17/9/2025	3,156,750	0.15
USD 8,263,000	Central China Real Estate 7.25% 13/8/2024	2,850,735	0.13	USD 5,600,000	Country Garden 6.5% 8/4/2024*	3,169,222	0.15
USD 3,429,000	Central China Real Estate 7.75% 24/5/2024	1,250,029	0.06	USD 2,000,000	Country Garden 7.25% 8/4/2026	1,020,000	0.05
USD 1,671,000	Central China Real Estate 7.9% 7/11/2023	651,690	0.03	USD 6,000,000	eHi Car Services 7% 21/9/2026*	3,047,790	0.14
USD 4,000,000	China Aoyuan 4.2% 20/1/2022***	280,500	0.01	USD 6,980,000	eHi Car Services 7.75% 14/11/2024	4,188,000	0.20
USD 9,173,000	China Aoyuan 5.375% 13/9/2022	619,177	0.03	USD 3,600,000	ESR 1.5% 30/9/2025	3,440,988	0.16
USD 4,087,000	China Aoyuan 7.95% 19/2/2023	279,071	0.01	SGD 7,500,000	ESR 5.65% 2/9/2170	5,161,550	0.24
USD 2,552,000	China Aoyuan 7.95% 21/6/2024	172,260	0.01	USD 5,000,000	Fantasia 0% 5/7/2022***	467,125	0.02
USD 1,073,000	China Aoyuan 8.5% 23/1/2022***	72,428	0.00	USD 4,000,000	Fantasia 6.95% 17/12/2021***	375,760	0.02
USD 4,250,000	China Evergrande 8.75% 28/6/2025	318,750	0.02	USD 5,600,000	Fantasia 9.25% 28/7/2023	546,000	0.03
USD 22,500,000	China Evergrande 10% 11/4/2023	1,677,132	0.08	USD 9,860,000	Fantasia 9.875% 19/10/2023	961,350	0.05
USD 8,374,000	China Evergrande 11.5% 22/1/2023	625,601	0.03	USD 3,400,000	Fantasia 10.875% 2/3/2024	331,500	0.02
				USD 4,500,000	Fantasia 11.75% 17/4/2022***	417,848	0.02
				USD 6,440,000	Fantasia 11.875% 1/6/2023	627,900	0.03
				USD 5,800,000	Fantasia 12.25% 18/10/2022	565,500	0.03
				USD 2,267,000	FWD 5.5% 1/8/2171	2,136,648	0.10
				USD 1,800,000	FWD 6.375% 13/3/2171	1,605,105	0.08
				USD 3,550,000	FWD 8.045% 15/12/2170	3,410,583	0.16
				USD 800,000	Geely Automobile 4% 9/6/2171	752,168	0.04

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,610,000	Golden Eagle Retail 4.625% 21/5/2023*	3,425,755	0.16	USD 7,000,000	Powerlong Real Estate 4.9% 13/5/2026*	945,000	0.04
USD 2,538,000	Greentown China 4.7% 29/4/2025*	2,144,610	0.10	USD 6,955,000	Powerlong Real Estate 5.95% 30/4/2025*	855,135	0.04
USD 16,313,000	Haidilao International 2.15% 14/1/2026*	12,683,357	0.60	USD 5,750,000	Powerlong Real Estate 6.25% 10/8/2024	814,746	0.04
USD 12,200,000	Hansoh Pharmaceutical 0% 22/1/2026	11,254,500	0.53	USD 2,169,801	Redco Properties 11% 6/8/2023	459,689	0.02
USD 2,046,000	Health & Happiness H&H International 5.625% 24/10/2024*	1,791,738	0.08	USD 4,679,000	Redsun Properties 9.7% 16/4/2023	397,715	0.02
USD 5,346,000	Hilong 9.75% 18/11/2024	2,492,573	0.12	USD 5,405,000	Ronshine China 7.35% 15/12/2023	378,350	0.02
USD 20,024,000	Hilong 9.75% 18/11/2024	8,410,080	0.40	USD 5,539,000	Ronshine China 8.95% 22/1/2023	415,425	0.02
USD 6,500,000	Kaisa 9.75% 28/9/2023	752,424	0.04	USD 2,000,000	Sands China 2.55% 8/3/2027	1,595,000	0.07
USD 9,250,000	Kaisa 10.875% 23/7/2023	1,063,750	0.05	USD 3,000,000	Sands China 3.75% 8/8/2031*	2,205,000	0.10
USD 7,900,000	Kaisa 11.5% 30/1/2023	908,500	0.04	USD 15,300,000	Sands China 4.3% 8/1/2026	13,234,500	0.62
USD 1,152,000	Kaisa 11.95% 22/10/2022	132,500	0.01	USD 6,800,000	Sands China 4.875% 18/6/2030	5,474,000	0.26
USD 5,950,000	King Talent Management 5.6% 4/6/2171	5,783,266	0.27	USD 30,060,000	Sands China 5.625% 8/8/2025	27,504,900	1.30
USD 13,105,000	KWG 5.875% 10/11/2024	1,965,750	0.09	USD 11,600,000	Sands China 5.9% 8/8/2028	9,976,000	0.47
USD 3,400,000	KWG 5.95% 10/8/2025	488,095	0.02	USD 2,500,000	Seazen 4.45% 13/7/2025	1,117,537	0.05
USD 5,000,000	KWG 6% 15/9/2022	1,550,000	0.07	USD 11,507,000	Seazen 6% 12/8/2024*	5,053,846	0.24
USD 6,454,000	KWG 6.3% 13/2/2026	885,757	0.04	USD 4,000,000	Shimao 3.45% 11/1/2031	550,000	0.03
USD 10,458,000	KWG 7.875% 1/9/2023	1,725,570	0.08	USD 8,000,000	Shimao 5.2% 30/1/2025	1,140,000	0.05
USD 4,000,000	Logan 4.25% 17/9/2024*	709,750	0.03	USD 3,500,000	Shimao 5.2% 16/1/2027	490,000	0.02
USD 3,936,000	Logan 4.25% 12/7/2025	649,440	0.03	USD 9,500,000	Shimao 5.6% 15/7/2026*	1,353,750	0.06
USD 2,500,000	Logan 6.5% 16/7/2023*	462,500	0.02	USD 6,600,000	Shimao 6.125% 21/2/2024	973,500	0.05
USD 2,953,000	Logan 6.9% 9/6/2024*	531,540	0.03	USD 5,800,000	Shui On Development 5.5% 3/3/2025*	4,367,632	0.21
USD 9,327,000	Maldives Sukuk Issuance 9.875% 8/4/2026	7,680,365	0.36	USD 3,200,000	Shui On Development 5.5% 29/6/2026	2,230,944	0.11
USD 7,192,000	Meituan 2.125% 28/10/2025*	6,348,954	0.30	USD 10,604,000	Shui On Development 5.75% 12/11/2023*	9,596,620	0.45
USD 13,000,000	Melco Resorts Finance 4.875% 6/6/2025	9,955,042	0.47	USD 10,600,000	Shui On Development 6.15% 24/8/2024	8,798,000	0.42
USD 20,000,000	Melco Resorts Finance 5.25% 26/4/2026*	15,050,000	0.71	USD 3,197,000	Sinic 0% 18/6/2022***	92,889	0.00
USD 20,735,000	Melco Resorts Finance 5.625% 17/7/2027	14,838,640	0.70	USD 4,767,000	Sinic 8.5% 24/1/2022***	114,503	0.01
USD 14,553,000	Melco Resorts Finance 5.75% 21/7/2028*	10,005,187	0.47	USD 2,000,000	Sinic 9.5% 18/10/2021***	54,000	0.00
USD 8,136,000	MGM China 4.75% 1/2/2027*	6,399,371	0.30	USD 4,178,000	Sunac China 5.95% 26/4/2024	605,810	0.03
USD 8,000,000	MGM China 5.25% 18/6/2025*	6,762,640	0.32	USD 3,163,000	Sunac China 6.5% 9/7/2023	466,542	0.02
USD 12,000,000	MGM China 5.375% 15/5/2024*	10,770,000	0.51	USD 2,500,000	Sunac China 6.5% 10/1/2025	362,500	0.02
USD 22,600,000	MGM China 5.875% 15/5/2026	18,978,067	0.90	USD 4,094,000	Sunac China 6.65% 3/8/2024	593,630	0.03
USD 5,300,000	Modern Land China 9.8% 11/4/2023	874,500	0.04	USD 1,153,000	Sunac China 6.8% 20/10/2024	167,185	0.01
USD 18,755,000	Modern Land China 11.5% 13/11/2022	3,094,575	0.15	USD 1,503,000	Sunac China 7.5% 1/2/2024	217,935	0.01
USD 11,400,000	Modern Land China 11.8% 26/2/2022***	1,938,000	0.09	USD 2,132,000	Sunac China 7.95% 11/10/2023	314,470	0.01
USD 4,362,000	Modern Land China 12.85% 25/10/2021***	719,730	0.03	USD 13,420,000	Times China 5.55% 4/6/2024	2,482,700	0.12
USD 8,421,000	PCGI Intermediate III 4.5% 23/8/2026	7,936,792	0.37	USD 2,115,000	Times China 6.2% 22/3/2026	317,567	0.01
USD 9,000,000	PCPD Capital 5.125% 18/6/2026	7,159,747	0.34	USD 5,102,000	Times China 6.6% 2/3/2023*	1,301,010	0.06
USD 1,839,862	Pearl II 6% 29/12/2049	71,423	0.00	USD 7,068,000	Times China 6.75% 16/7/2023*	1,660,980	0.08
USD 1,465,280	Pearl III 9% 22/10/2025	550,125	0.03	USD 12,470,000	Times China 6.75% 8/7/2025	1,990,586	0.09
USD 3,000,000	PineBridge Investments 6% 12/9/2024*	2,726,988	0.13	USD 3,287,000	Vnet 0% 1/2/2026	2,670,688	0.12
				USD 21,387,000	Wynn Macau 4.875% 1/10/2024*	17,590,808	0.83
				USD 6,500,000	Wynn Macau 5.125% 15/12/2029*	4,566,250	0.22
				USD 15,550,000	Wynn Macau 5.5% 15/1/2026	12,167,875	0.57
				USD 8,350,000	Wynn Macau 5.5% 1/10/2027*	6,116,375	0.29

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

China				India			
Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 17,350,000	Wynn Macau 5.625% 26/8/2028*	12,622,125	0.60	USD 2,025,000	Yango Justice International 9.25% 15/4/2023	131,625	0.01
USD 1,441,000	Yuzhou 6.35% 13/1/2027*	108,075	0.01	USD 7,150,000	Yanlord Land HK 5.125% 20/5/2026*	5,370,365	0.25
USD 3,200,000	Yuzhou 7.375% 13/1/2026	240,000	0.01	USD 400,000	Yanlord Land HK 6.75% 23/4/2023*	388,000	0.02
USD 1,000,000	Yuzhou 7.7% 20/2/2025	75,000	0.00	USD 9,900,000	Yanlord Land HK 6.8% 27/2/2024*	9,013,356	0.43
USD 7,900,000	Yuzhou 7.85% 12/8/2026*	619,144	0.03			147,770,004	6.97
USD 4,500,000	Yuzhou 8.3% 27/5/2025	337,500	0.02				
USD 6,420,000	Yuzhou 8.375% 30/10/2024	481,500	0.02				
USD 3,380,000	Yuzhou 8.5% 4/2/2023	253,500	0.01				
USD 26,146,000	Yuzhou 8.5% 26/2/2024	1,960,950	0.09				
USD 789,000	Zhenro Properties 6.63% 7/1/2026	39,450	0.00				
USD 6,315,000	Zhenro Properties 7.1% 10/9/2024	315,750	0.01				
USD 1,895,000	Zhenro Properties 7.35% 5/2/2025	83,339	0.00				
USD 3,000,000	Zhenro Properties 7.875% 14/4/2024*	150,000	0.01				
USD 7,740,000	Zhenro Properties 8% 6/3/2023	364,322	0.02				
		564,244,099	26.60				
	China						
USD 926,000	Bank of Jinzhou 5.5% 27/10/2170	799,543	0.04				
CNY 18,000,000	Pharmaron Beijing 0% 18/6/2026	2,289,831	0.11				
USD 1,900,000	Pharmaron Beijing 0% 18/6/2026	1,701,323	0.08				
USD 200,000	Prime Bloom 0% 5/7/2022***	33,500	0.00				
USD 9,818,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	8,045,851	0.38				
		12,870,048	0.61				
	Hong Kong						
USD 12,632,000	AIA 2.7% 7/10/2170*	11,168,078	0.53				
USD 5,135,000	Bank of East Asia 4.875% 22/4/2032	4,851,153	0.23				
USD 7,855,000	Bank of East Asia 5.825% 21/4/2171	7,493,356	0.35				
USD 22,500,000	Bank of East Asia 5.875% 19/3/2171*	21,961,237	1.04				
USD 24,575,000	Cathay Pacific MTN Financing HK 4.875% 17/8/2026*	23,100,500	1.09				
USD 12,921,000	Chiyu Banking 5.25% 29/5/2171	12,785,879	0.60				
USD 11,609,000	Chong Hing Bank 5.5% 3/2/2171	11,059,227	0.52				
USD 9,000,000	Far East Horizon 3.375% 18/2/2025	7,994,182	0.38				
USD 6,000,000	Far East Horizon 4.25% 26/10/2026	5,182,020	0.24				
USD 7,200,000	Gemdale Ever Prosperity Investment 4.95% 12/8/2024*	5,104,530	0.24				
USD 13,462,000	Lai Sun MTN 5% 28/7/2026	9,614,056	0.45				
USD 11,285,000	Nanyang Commercial Bank 6.5% 28/10/2170	11,069,400	0.52				
USD 4,000,000	Yango Justice International 7.5% 17/2/2025	260,000	0.01				
USD 6,916,000	Yango Justice International 7.875% 4/9/2024	449,540	0.02				
USD 11,900,000	Yango Justice International 8.25% 25/11/2023	773,500	0.04				

* All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

Asian High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Mauritius				Papua New Guinea			
USD 6,945,550	Azure Power Energy 3.575% 19/8/2026*	4,479,880	0.21	USD 8,439,000	Papua New Guinea Government International Bond 8.375% 4/10/2028*	6,962,175	0.33
USD 6,900,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	4,608,648	0.22	Philippines			
USD 19,250,000	CA Magnum 5.375% 31/10/2026	17,421,250	0.82	USD 20,245,000	Globe Telecom 4.2% 2/5/2171	18,997,250	0.90
USD 7,999,740	Clean Renewable Power Mauritius 4.25% 25/3/2027	6,511,388	0.31	USD 10,624,000	Rizal Commercial Banking 6.5% 27/2/2171	10,024,541	0.47
USD 30,957,425	Greenko Power II 4.3% 13/12/2028*	24,804,511	1.17			29,021,791	1.37
USD 7,024,000	Greenko Solar Mauritius 5.95% 29/7/2026*	6,163,560	0.29	Singapore			
USD 16,200,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	14,658,651	0.69	USD 5,598,000	DBS 3.3% 27/8/2171	5,327,757	0.25
USD 17,803,000	India Airport Infra 6.25% 25/10/2025	16,154,709	0.76	USD 8,218,000	Global Prime Capital 5.95% 23/1/2025*	7,816,140	0.37
USD 17,679,000	India Clean Energy 4.5% 18/4/2027	13,555,727	0.64	USD 16,879,000	GLP 4.5% 17/11/2170	11,781,542	0.56
USD 2,366,553	India Cleantech Energy 4.7% 10/8/2026	1,868,157	0.09	USD 14,027,000	GLP 4.6% 29/12/2170	9,202,869	0.43
USD 8,783,425	India Cleantech Energy 4.7% 10/8/2026	6,851,072	0.32	USD 174,020	JGC Ventures 0% 30/6/2025	79,179	0.00
USD 21,006,000	India Green Power 4% 22/2/2027*	16,857,315	0.80	USD 10,809,119	JGC Ventures 3% 30/6/2025	5,018,025	0.24
USD 9,992,000	Network i2i 3.975% 3/6/2171	8,644,904	0.41	USD 19,940,000	Jollibee Worldwide 3.9% 23/7/2171	18,911,744	0.89
USD 26,894,000	Network i2i 5.65% 15/4/2171	25,906,116	1.22	USD 8,555,000	LMIRT Capital 7.25% 19/6/2024	7,100,650	0.34
		168,485,888	7.95	USD 17,466,000	LMIRT Capital 7.5% 9/2/2026	13,274,160	0.63
Mongolia				USD 23,980,000	Medco Bell 6.375% 30/1/2027*	21,238,418	1.00
USD 1,093,000	Mongolia Government International Bond 3.5% 7/7/2027	914,021	0.04	USD 17,300,000	Medco Laurel Tree 6.95% 12/11/2028*	14,748,250	0.70
USD 3,840,000	Mongolia Government International Bond 5.125% 7/4/2026*	3,547,200	0.17	USD 5,311,000	Medco Oak Tree 7.375% 14/5/2026*	5,020,117	0.24
USD 6,761,000	Mongolian Mining Energy Resources 9.25% 15/4/2024	4,358,732	0.21	USD 7,477,186	Modernland Overseas 3% 30/4/2027	3,300,093	0.16
		8,819,953	0.42	USD 82,869	Modernland Overseas 3% 30/4/2027	37,565	0.00
Netherlands				USD 19,304,000	Theta Capital 6.75% 31/10/2026*	14,226,083	0.67
USD 11,616,720	Greenko Dutch 3.85% 29/3/2026*	9,816,128	0.46	USD 7,800,000	Theta Capital 8.125% 22/1/2025	6,660,459	0.31
USD 3,000,000	Minejesa Capital 4.625% 10/8/2030	2,760,000	0.13	USD 12,484,000	TML 4.35% 9/6/2026	10,964,042	0.52
USD 32,954,000	Mong Duong Finance 5.125% 7/5/2029	27,363,931	1.29			154,707,093	7.31
USD 5,570,000	Royal Capital 5% 5/5/2171	5,376,025	0.26	South Korea			
		45,316,084	2.14	USD 7,750,000	KDB Life Insurance 7.5% 21/11/2170	7,168,750	0.34
Pakistan				USD 7,600,000	Shinhan Financial 2.875% 12/11/2170	6,780,036	0.32
USD 1,409,000	Pakistan Government International Bond 6% 8/4/2026	887,670	0.04			13,948,786	0.66
USD 2,892,000	Pakistan Government International Bond 7.375% 8/4/2031	1,633,980	0.08	Sri Lanka			
USD 7,914,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	3,933,614	0.18	USD 15,000,000	Sri Lanka Government International Bond 6.825% 18/7/2026	5,220,637	0.25
		6,455,264	0.30	Thailand			
				USD 39,385,000	Bangkok Bank Hong Kong 5% 23/3/2171*	37,015,205	1.75
				USD 28,872,000	Kasikornbank Hong Kong 4% 10/2/2171	24,708,253	1.17
				USD 24,498,000	Krung Thai Bank 4.4% 25/9/2170	21,068,280	1.00
				USD 7,116,000	Minor International 2.7% 19/1/2171	6,479,865	0.31
				USD 11,055,000	Muang Thai Life Assurance 3.552% 27/1/2037	9,696,930	0.46

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 14,985,000	TMBThanachart Bank 4.9% 2/6/2171*	13,917,319	0.65	Vietnam			
		112,885,852	5.34	USD 16,400,000	BIM Land JSC 7.375% 7/5/2026	12,669,000	0.60
United Kingdom				USD 2,000,000	Vingroup JSC 3% 20/4/2026	1,622,420	0.08
USD 12,081,000	Jaguar Land Rover Automotive 4.5% 1/10/2027*	8,924,692	0.42	USD 9,000,000	Vinpearl JSC 3.25% 21/9/2026	6,783,750	0.32
USD 17,200,000	Vedanta Resources 6.125% 9/8/2024*	11,944,196	0.56			21,075,170	1.00
USD 6,163,000	Vedanta Resources 7.125% 31/5/2023*	5,693,795	0.27	Total Bonds		1,977,201,472	93.35
USD 2,875,000	Vedanta Resources Finance II 8% 23/4/2023*	2,662,660	0.12	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		2,053,196,405	96.94
USD 25,783,000	Vedanta Resources Finance II 8.95% 11/3/2025*	20,110,740	0.95	Total Portfolio		2,053,196,405	96.94
USD 28,521,000	Vedanta Resources Finance II 13.875% 21/1/2024*	24,714,159	1.17	Other Net Assets		64,742,620	3.06
		74,050,242	3.49	Total Net Assets (USD)		2,117,939,025	100.00
United States							
USD 11,963,000	Periama 5.95% 19/4/2026	11,009,190	0.52				
USD 8,267,000	SK Battery America 2.125% 26/1/2026	7,372,139	0.35				
		18,381,329	0.87				

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation Maturity(depreciation) USD
HKD	113,000,000	USD	14,408,044	UBS	14/9/2022	(6,674)
USD	8,684,112	SGD	11,967,254	HSBC Bank	14/9/2022	119,250
USD	27,000,192	HKD	211,751,705	Citigroup	14/9/2022	13,337
USD	2,339,355	CNH	15,800,000	HSBC Bank	14/9/2022	48,899
USD	2,754,056	EUR	2,672,494	HSBC Bank	14/9/2022	78,209
USD	2,498,128	EUR	2,450,071	Barclays	14/9/2022	44,982
Net unrealised appreciation						298,003
AUD Hedged Share Class						
AUD	21,845,730	USD	15,243,837	BNY Mellon	15/9/2022	(268,551)
USD	1,459,515	USD	2,105,846	BNY Mellon	15/9/2022	15,957
Net unrealised depreciation						(252,594)
CNH Hedged Share Class						
USD	454,696	CNY	3,101,397	BNY Mellon	15/9/2022	5,095
CNY	142,352,848	USD	21,053,228	BNY Mellon	15/9/2022	(416,733)
Net unrealised depreciation						(411,638)
EUR Hedged Share Class						
EUR	206,394,904	USD	210,701,470	BNY Mellon	15/9/2022	(4,029,822)
USD	6,421,721	EUR	6,339,594	BNY Mellon	15/9/2022	73,672
Net unrealised depreciation						(3,956,150)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation Maturity(depreciation) USD
GBP Hedged Share Class						
GBP	20,521,507	USD	24,841,879	BNY Mellon	15/9/2022	(1,013,190)
USD	1,411,131	GBP	1,169,400	BNY Mellon	15/9/2022	53,276
Net unrealised depreciation						(959,914)
HKD Hedged Share Class						
HKD	211,720,732	USD	26,999,085	BNY Mellon	15/9/2022	(15,565)
USD	2,510,343	HKD	19,691,385	BNY Mellon	15/9/2022	703
Net unrealised depreciation						(14,862)
SGD Hedged Share Class						
SGD	131,979,341	USD	95,732,140	BNY Mellon	15/9/2022	(1,275,061)
USD	3,695,442	SGD	5,118,957	BNY Mellon	15/9/2022	31,827
Net unrealised depreciation						(1,243,234)
Total net unrealised depreciation (USD underlying exposure - USD 460,472,068)						(6,540,389)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
1,681	USD	US Treasury 10 Year Note (CBT)	December 2022	196,860,859	(1,140,395)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian High Yield Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(37)	USD	US Ultra Bond (CBT)	December 2022	5,574,281	(22,013)
(535)	USD	US Treasury 5 Year Note (CBT)	December 2022	59,330,664	193,097
Total				261,765,804	(969,311)

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
CDS	USD 100,000,000	Fund receives default protection on ITRAXX.ASIA.XJ.IG.37.V1; and pays Fixed 1%	Barclays	20/6/2027	29,518	1,739,026
CDS	USD 97,222,222	Fund receives default protection on ITRAXX.ASIA.XJ.IG.37.V1; and pays Fixed 1%	Goldman Sachs	20/6/2027	1,175,348	1,690,720
CDS	USD 97,222,222	Fund receives default protection on ITRAXX.ASIA.XJ.IG.37.V1; and pays Fixed 1%	Goldman Sachs	20/6/2027	1,135,485	1,690,720
Total (USD underlying exposure - USD 290,260,936)					2,340,351	5,120,466

CDS: Credit Default Swaps

Asian Multi-Asset Income Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				24,000	China Yongda Automobiles Services	17,002	0.02
FUNDS				551	Chindata	4,719	0.01
Luxembourg				1,400	Chow Tai Fook Jewellery	2,829	0.00
385,330	BlackRock Global Funds - China Bond Fund ^{oo}	3,695,310	5.04	39,000	CK Asset	263,856	0.36
Total Funds		3,695,310	5.04	4,000	CK Hutchison	25,864	0.04
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS				19,000	Country Garden	5,640	0.01
Australia				5,000	Country Garden Services	9,913	0.01
128,804	Centuria Office REIT	144,773	0.20	284	Dada Nexus*	1,812	0.00
31,885	Dexus	190,772	0.26	168	Daqo New Energy	11,180	0.02
314,432	GDI Property Partnership	195,025	0.26	1,611	DiDi Global	3,858	0.01
28,352	Goodman	382,210	0.52	335	DingDong Cayman*	1,544	0.00
126,648	National Storage REIT	210,920	0.29	600	ENN Energy	8,746	0.01
14,024	NEXTDC	100,823	0.14	129,600	ESR	364,101	0.50
93,708	Transurban	896,553	1.22	13,000	Fufeng	7,321	0.01
		2,121,076	2.89	2,000	Fulgent Sun International	12,452	0.02
Bermuda				116	Full Truck Alliance	931	0.00
200	China Gas	284	0.00	124	Futu	6,117	0.01
4,000	CK Infrastructure	24,361	0.04	58,844	GDS	204,304	0.28
2,277	Genpact	106,495	0.14	10,000	Geely Automobile	20,258	0.03
40,000	Haitong International	4,434	0.01	88	Grab	257	0.00
900	Jardine Matheson	47,790	0.06	1,000	Greentown Management	850	0.00
12,000	Kunlun Energy	10,473	0.02	337	H World	12,408	0.02
2,000	Luk Fook International	5,135	0.01	1,000	Health & Happiness H&H International*	1,340	0.00
2,400	Man Wah	1,902	0.00	1,596	Hello	7,924	0.01
500	Orient Overseas International	14,003	0.02	532	HUTCHMED China	6,762	0.01
1,000	Pacific Basin Shipping	357	0.00	964	HUYA	3,181	0.00
		215,234	0.30	622	I-Mab	3,738	0.01
Cayman Islands				1,192	iQIYI	4,315	0.01
173	360 DigiTech	2,747	0.00	20,945	JD.com	658,617	0.90
5,500	3SBio	3,665	0.00	402	JOYY	11,385	0.02
515	Agora	2,106	0.00	1,000	JS Global Lifestyle	1,189	0.00
115,556	Alibaba	1,388,391	1.89	379	Kanzhun	8,694	0.01
1,800	ANTA Sports Products	21,764	0.03	881	KE	16,078	0.02
302	Autohome	10,827	0.01	1,153	Kingsoft Cloud	3,863	0.01
25,828	Baidu	465,645	0.64	3,800	Kuaishou Technology	33,310	0.05
158	BeiGene	26,732	0.04	4,000	KWG Living	713	0.00
2,000	Bizlink	22,341	0.03	125	Legend Biotech	5,669	0.01
2,000	Bosideng International	1,126	0.00	947	Li Auto	27,548	0.04
5,400	Budweiser Brewing APAC*	15,928	0.02	3,000	Li Ning	27,521	0.04
2,000	C&D International Investment	4,011	0.01	8,500	Longfor	27,725	0.04
7,350	Chailease	47,571	0.06	2,531	Lufax	10,706	0.02
15,500	China East Education	6,596	0.01	42,600	Meituan	1,030,181	1.41
5,000	China Education*	4,364	0.01	36,000	NagaCorp	29,218	0.04
22,500	China Hongqiao	21,959	0.03	3,555	NetEase	64,228	0.09
2,000	China Meidong Auto	4,098	0.01	2,176	New Oriental Education & Technology	6,515	0.01
1,000	China New Higher Education	315	0.00	2,876	NIO	56,657	0.08
6,000	China Resources Land	24,654	0.03	1,055	Pinduoduo	74,926	0.10
2,000	China State Construction International	2,314	0.00	3,000	Powerlong Commercial Management*	1,636	0.00
				1,520	RLX Technology	2,143	0.00

^{oo}Cross umbrella holding and investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
700	Sea	44,254	0.06	7,500	China Merchants Bank	38,510	0.05
3,000	S-Enjoy Service	2,523	0.00	4,000	China National Building Material*	3,792	0.01
400	Shenzhou International	4,197	0.01	1,600	China National Nuclear Power	1,478	0.00
6,000	SITC International	15,289	0.02	2,000	China Oilfield Services	2,079	0.00
343,000	SUNeVision	225,066	0.31	5,200	China Pacific Insurance	11,038	0.02
300	Sunny Optical Technology	4,124	0.01	132,000	China Petroleum & Chemical	62,396	0.09
832	TAL Education	5,175	0.01	4,400	China Petroleum & Chemical	2,723	0.00
34,700	Tencent	1,446,607	1.97	33,000	China Railway	18,921	0.03
2,050	Tencent Music Entertainment	10,291	0.01	2,600	China State Construction Engineering	1,937	0.00
1,153	Trip.com	29,961	0.04	5,000	China Suntien Green Energy	2,249	0.00
1,010	Vipshop	11,403	0.02	2,638,000	China Tower	329,389	0.45
248	Vnet	1,282	0.00	3,600	China United Network Communications	1,853	0.00
9,000	Want Want China	6,353	0.01	3,300	China Vanke	6,458	0.01
318	Weibo	6,615	0.01	2,600	China Yangtze Power	9,037	0.01
41,500	WH	28,341	0.04	624	Chongqing Changan Automobile	1,313	0.00
5,500	Wuxi Biologics Cayman	48,843	0.07	400	Chongqing Zhifei Biological Products	5,453	0.01
909	XPeng	17,044	0.02	2,500	CITIC	5,084	0.01
286	Youdao	1,576	0.00	30,000	CMOC	13,455	0.02
272	Zai Lab	12,444	0.02	1,000	CMOC	713	0.00
6,000	Zhen Ding Technology	22,472	0.03	416	Contemporary Amperex Technology	29,124	0.04
500	Zhongsheng	2,373	0.00	6,050	COSCO SHIPPING*	9,080	0.01
446	ZTO Express Cayman	11,748	0.02	38,000	CSC Financial	35,780	0.05
		7,146,879	9.79	1,023	Do-Fluoride New Materials	6,022	0.01
	China			18,000	Dongfeng Motor	11,444	0.02
3,032	37 Interactive Entertainment Network Technology	8,952	0.01	908	Eve Energy	12,502	0.02
55,000	Agricultural Bank of China	18,010	0.03	800	Fuyao Glass Industry	3,822	0.01
1,779	Aier Eye Hospital	7,586	0.01	640	Ganfeng Lithium	5,655	0.01
8,000	Aluminum of China	2,956	0.00	2,000	GF	2,619	0.00
46,000	Angang Steel	14,418	0.02	20,500	Great Wall Motor	31,030	0.04
2,500	Anhui Conch Cement	9,556	0.01	2,000	Greentown China	3,792	0.01
4,000	Anhui Expressway	2,905	0.00	12,000	Guangzhou Automobile	10,366	0.01
400	Anhui Gujing Distillery	14,794	0.02	3,400	Guangzhou Automobile	6,855	0.01
180	Asymchem Laboratories Tianjin	4,476	0.01	200	Guangzhou Baiyunshan Pharmaceutical	789	0.00
320	Asymchem Laboratories Tianjin	4,407	0.01	400	Guangzhou Kingmed Diagnostics	3,865	0.01
2,000	AviChina Industry & Technology	976	0.00	1,100	Guangzhou Tinci Materials Technology	7,582	0.01
36,000	BAIC Motor	9,953	0.01	13,600	Guotai Junan	16,167	0.02
205,000	Bank of China	72,089	0.10	900	Guotai Junan	1,929	0.00
17,000	Bank of Communications	9,704	0.01	1,200	Haier Smart Home	4,500	0.01
4,600	Bank of Communications	3,054	0.00	2,400	Haier Smart Home	7,889	0.01
16,000	BBMG	2,161	0.00	5,500	HK Electric Investments & HK Electric Investments	4,590	0.01
553	Beijing Easpring Material Technology	6,303	0.01	7,000	HKT Trust & HKT	9,400	0.01
225	Beijing Wantai Biological Pharmacy Enterprise	4,163	0.01	4,000	Huadian Power International	1,646	0.00
80	Bloomage Biotechnology	1,659	0.00	1,455	Huaibei Mining	3,119	0.00
1,500	BYD	46,288	0.06	12,000	Huaneng Power International	6,146	0.01
200	BYD	8,349	0.01	900	Hubei Xingfa Chemicals	5,042	0.01
20,000	CGN Power	4,765	0.01	500	Huizhou Desay Sv Automotive	11,089	0.01
521,000	China Construction Bank	323,277	0.44	80	Imeik Technology Development	6,482	0.01
34,500	China Galaxy	18,901	0.03				
9,600	China International Capital	16,953	0.02				
14,000	China Life Insurance	20,121	0.03				
6,000	China Longyuan Power	9,724	0.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
127,000	Industrial & Commercial Bank of China	64,725	0.09	100	Suzhou Maxwell Technologies	6,784	0.01
200	Industrial & Commercial Bank of China	127	0.00	2,182	TBEA	7,838	0.01
1,921	Inner Mongolia Yili Industrial	9,952	0.01	1,500	TCL Zhonghuan Renewable Energy Technology	10,460	0.02
1,500	Jiangsu King's Luck Brewery	10,045	0.01	2,548	Tongwei	19,530	0.03
702	Jiangsu Yanghe Brewery Joint-Stock	16,735	0.02	300	Wanhua Chemical	3,851	0.00
700	Jinke Smart Services	779	0.00	200	Weihai Guangwei Composites	2,202	0.00
8,986	Joincare Pharmaceutical Industry	14,210	0.02	400	Wuliangye Yibin	9,694	0.01
140	Joinn Laboratories China	1,581	0.00	1,658	WuXi AppTec	21,545	0.03
420	Joinn Laboratories China	2,248	0.00	1,100	WuXi AppTec	12,523	0.02
300	Kweichow Moutai	83,665	0.11	373	Wuxi Lead Intelligent Equipment	2,982	0.00
3,400	Livzon Pharmaceutical	9,617	0.01	300	Xiamen Faratronic	7,729	0.01
2,900	LONGi Green Energy Technology	21,522	0.03	466	Yangzhou Yangjie Electronic Technology	3,972	0.01
2,200	Luxshare Precision Industry	11,965	0.02	181	YongXing Special Materials Technology	3,531	0.00
680	Luzhou Laojiao	23,084	0.03	4,389	YTO Express	12,482	0.02
36,000	Maanshan Iron & Steel	9,403	0.01	400	Yunnan Botanee Bio-Technology	10,796	0.01
54,000	Metallurgical of China	10,252	0.01	300	Yunnan Energy New Material	8,393	0.01
200	NAURA Technology	8,175	0.01	800	Zhejiang Jiuzhou Pharmaceutical	4,760	0.01
900	Ninestar	5,771	0.01	16,000	Zijin Mining	18,225	0.02
1,400	Nongfu Spring	8,357	0.01	2,400	Zijin Mining	3,061	0.00
23,200	Orient	10,671	0.02	2,800	Zoomlion Heavy Industry Science and Technology	1,266	0.00
100,000	People's Insurance of China	30,961	0.04	9,600	ZTE	20,353	0.03
168,000	PetroChina	79,413	0.11	600	ZTE	2,131	0.00
2,600	PetroChina	2,013	0.00			2,637,958	3.57
100	Pharmaron Beijing	664	0.00	Hong Kong			
34,000	PICC Property & Casualty	36,822	0.05	127,200	AIA	1,230,899	1.68
60,500	Ping An Insurance of China	357,283	0.49	1,200	Bank of East Asia	1,514	0.00
38,000	Postal Savings Bank of China	22,756	0.03	7,500	Beijing Enterprises	22,361	0.03
297	Proya Cosmetics	6,888	0.01	9,000	BOC Hong Kong	31,076	0.04
500	SF	3,582	0.01	4,000	Cathay Pacific Airways	4,159	0.01
500	Shanghai Fosun Pharmaceutical	1,615	0.00	6,000	China Jinmao	1,269	0.00
900	Shanghai Haohai Biological Technology	3,171	0.00	12,000	China Merchants Port	18,041	0.02
1,400	Shanghai Pharmaceuticals*	2,041	0.00	6,500	China Overseas Land & Investment	17,557	0.02
1,302	Shanghai Putailai New Energy Technology	11,961	0.02	1,000	China Power International Development	561	0.00
500	Shanxi Xinghuacun Fen Wine Factory	21,235	0.03	2,000	China Resources Beer	13,977	0.02
680	Shenzhen Capchem Technology	4,145	0.01	18,500	China Resources Pharmaceutical	12,681	0.02
1,597	Shenzhen Inovance Technology	13,882	0.02	4,000	China Resources Power*	7,981	0.01
522	Shenzhen Mindray Bio-Medical Electronics	22,586	0.03	33,000	CITIC	34,099	0.05
742	Shenzhen Senior Technology Material	2,484	0.00	62,000	CLP	534,796	0.73
700	Sichuan Hebang Biotechnology	382	0.00	7,120	CSPC Pharmaceutical	7,248	0.01
800	Sichuan Kelun Pharmaceutical	2,490	0.00	18,000	Far East Horizon*	13,646	0.02
47,000	Sinopec Engineering	21,019	0.03	4,500	Fosun International	3,320	0.00
2,400	Sinopharm	5,345	0.01	12,000	Guangdong Investment	11,008	0.01
111,000	Sinotrans	31,821	0.04	2,000	Henderson Land Development	6,702	0.01
100	StarPower Semiconductor	5,748	0.01	1,900	Hong Kong Exchanges & Clearing	76,933	0.11
400	Sunwoda Electronic	1,583	0.00	18,000	Lenovo	14,907	0.02
1,700	Suzhou Dongshan Precision Manufacturing	6,372	0.01	51,600	Link REIT	400,053	0.55
				60,000	MTR	307,698	0.42
				12,000	New World Development	39,217	0.05

*All or a portion of this security represents a security on loan.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
4,500	Power Assets	26,947	0.04	4,300	RHB Bank	5,515	0.01
348,000	SF Real Estate Investment Trust	134,347	0.18	1,200	Sime Darby	614	0.00
28,000	Shougang Fushan Resources	8,919	0.01	11,500	Sime Darby Plantation	11,460	0.01
1,500	Sun Hung Kai Properties	17,640	0.02	5,000	Telekom Malaysia	6,670	0.01
3,500	Swire Pacific	24,237	0.03			162,396	0.22
9,400	Swire Properties	21,726	0.03		Mauritius		
2,000	Techtronic Industries	23,749	0.03	1,535	Azure Power Global	6,309	0.01
		3,069,268	4.17	1,570	MakeMyTrip	53,192	0.07
	India					59,501	0.08
1,822	HDFC Bank	112,126	0.15		New Zealand		
8,708	ICICI Bank	191,315	0.26	67,649	Vector	194,792	0.27
8,593	Infosys	158,884	0.22		Philippines		
		462,325	0.63	13,100	Aboitiz Power	7,302	0.01
	Indonesia			107,600	AREIT	73,771	0.10
124,100	AKR Corporindo	10,033	0.01	17,500	DMCI	2,960	0.00
64,200	Astra International	30,170	0.04	7,760	International Container Terminal Services	25,040	0.04
161,200	Bank Central Asia	89,058	0.12	4,410	Manila Electric	23,654	0.03
1,400	Bank Jago	795	0.00	724,700	MREIT	198,742	0.27
56,300	Bank Mandiri Persero	33,569	0.05	695	PLDT	20,780	0.03
206,900	Bank Rakyat Indonesia Persero	60,498	0.08			352,249	0.48
13,900	Matahari Department Store	3,587	0.01		Russian Federation		
65,500	Mitra Adiperkasa	4,457	0.01	4,000	United RUSAL International	2,044	0.00
85,000	Perusahaan Gas Negara	10,538	0.01		Singapore		
43,500	Sumber Alfaria Trijaya	6,389	0.01	274,300	AIMS APAC REIT	268,933	0.37
102,000	Telkom Indonesia Persero	31,337	0.04	6,100	Ascendas Real Estate Investment Trust	12,311	0.02
		280,431	0.38	335,703	CapitaLand China Trust	264,269	0.36
	Italy			183,904	CapitaLand Integrated Commercial Trust	272,433	0.37
2,700	PRADA	14,655	0.02	119,600	Capitaland Investment	315,832	0.43
	Japan			171,820	Cromwell European Real Estate Investment Trust	354,102	0.48
356	Canadian Solar Infrastructure Fund	319,055	0.43	8,100	DBS	188,974	0.26
3,900	East Japan Railway*	203,394	0.28	226,000	Digital Core REIT Management	170,630	0.23
39,900	Hulic	304,701	0.41	465,013	ESR-LOGOS REIT	136,442	0.19
491	Ichigo Office REIT Investment	305,626	0.42	257,054	Frasers Centrepont Trust	415,749	0.57
9,700	Japan Airport Terminal*	403,919	0.55	398,700	Frasers Logistics & Commercial Trust	388,046	0.53
23,200	Keihanshin Building	210,430	0.29	1,200	Jardine Cycle & Carriage*	28,219	0.04
80	Kenedix Office Investment	414,971	0.57	3,000	Keppel	15,608	0.02
87	Mitsui Fudosan Logistics Park*	341,594	0.47	146,100	Keppel DC REIT	202,839	0.28
8,700	West Japan Railway	340,466	0.46	14,200	Keppel REIT	10,975	0.01
		2,844,156	3.88	14,600	Mapletree Industrial Trust	26,435	0.04
	Jersey			141,900	Mapletree Pan Asia Commercial Trust	186,852	0.25
1,543	WNS	131,973	0.18	601,300	NETLINK NBN MANAGEMENT	402,347	0.55
	Malaysia			6,600	Oversea-Chinese Banking	57,104	0.08
4,500	CIMB	5,400	0.00	10,400	Sembcorp Industries	25,231	0.03
2,000	Genting Malaysia	1,336	0.00	5,900	Singapore Airlines	22,463	0.03
5,400	IHH Healthcare	7,481	0.01				
2,300	Kuala Lumpur Kepong	11,892	0.02				
8,000	Malayan Banking	16,034	0.02				
8,000	MISC	12,691	0.02				
23,400	Petronas Chemicals	46,011	0.06				
9,100	Press Metal Aluminium	9,719	0.02				
26,200	Public Bank	27,573	0.04				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
33,200	Suntec Real Estate Investment Trust	37,540	0.05	298	Samsung C&T	26,847	0.04
4,800	Wilmar International	13,878	0.02	911	Samsung Card	21,352	0.03
		3,817,212	5.21	14	Samsung Electro-Mechanics	1,465	0.00
South Korea				42,725	Samsung Electronics	1,906,981	2.60
4	AfreecaTV	230	0.00	632	Samsung Electronics	25,751	0.03
62	Amorepacific	5,701	0.01	186	Samsung Fire & Marine Insurance	27,117	0.04
193	Celltrion	27,344	0.04	104	Samsung SDI	46,497	0.06
868	Cheil Worldwide	14,212	0.02	6	Samsung SDS	576	0.00
31	CJ CheilJedang	9,445	0.01	13	Seah Besteel	181	0.00
40	CLIO Cosmetics	450	0.00	478	Shinhan Financial	13,080	0.02
199	DB Insurance	8,882	0.01	60	SK	10,452	0.01
646	Doosan Bobcat	16,759	0.02	7,705	SK Hynix	548,403	0.75
80	Ecopro	6,711	0.01	6	SK IE Technology	373	0.00
74,668	ESR Kendall Square REIT	308,709	0.42	70	SK Innovation	9,944	0.01
747	Fila	17,425	0.02	539	S-Oil	40,902	0.06
689	GS	23,721	0.03	31	Youngone	1,034	0.00
1,004	GS Engineering & Construction	22,631	0.03			3,717,932	5.08
463	Hana Financial	13,586	0.02	Taiwan			
73	HD Hyundai	3,449	0.01	3,000	Accton Technology	27,942	0.04
1,396	Hite Jinro	31,833	0.04	2,000	Advantech	21,519	0.03
365	HMM	6,072	0.01	18,000	ASE Technology	50,503	0.07
221	Hyundai Glovis	29,163	0.04	7,000	Cathay Financial	10,245	0.01
120	Hyundai Mobis	19,289	0.03	9,000	Chicony Electronics	24,128	0.03
498	Hyundai Motor	72,975	0.10	7,000	Chunghwa Telecom	27,828	0.04
132	Hyundai Steel	3,247	0.00	36,000	CTBC Financial	27,795	0.04
261	Kakao	14,323	0.02	13,000	CTCI	19,241	0.03
289	KakaoBank	5,899	0.01	7,000	Delta Electronics	60,485	0.08
816	KB Financial	30,168	0.04	4,000	E Ink	31,475	0.04
362	Kia	21,868	0.03	5,000	Evergreen Marine Taiwan	14,505	0.02
34	Kolon Industries	1,335	0.00	14,000	Far EasTone Telecommunications	34,405	0.04
630	Korea Gas	20,489	0.03	7,140	First Financial	6,228	0.01
301	Korea Shipbuilding & Offshore Engineering	21,874	0.03	10,000	Formosa Plastics	29,930	0.04
6	Krafton	1,106	0.00	1,000	Formosa Sumco Technology	6,012	0.01
519	KT	14,435	0.02	7,000	Fubon Financial	13,201	0.02
199	KT&G	12,378	0.02	1,000	Globalwafers	15,967	0.02
118	LG Chem	55,756	0.08	5,000	Gloria Material Technology	4,674	0.01
27	LG Chem	6,076	0.01	61	Hiwin Technologies	416	0.00
30	LG Energy Solution	10,373	0.02	105,000	Hon Hai Precision Industry	376,017	0.51
30	LG H&H	15,970	0.02	2,000	Kinsus Interconnect Technology	8,082	0.01
25	LG Innotek	6,430	0.01	2,000	Lite-On Technology	4,324	0.00
21	LX Hausys	707	0.00	1,000	Lotes	23,918	0.03
317	LX INTERNATIONAL	10,250	0.01	2,000	Makalot Industrial	11,860	0.02
204	NAVER	36,604	0.05	14,000	MediaTek	306,793	0.42
43	NCSOFT	12,168	0.02	1,000	Nan Ya Printed Circuit Board	8,887	0.01
21	Netmarble	997	0.00	12,000	Pegatron	25,074	0.04
247	NHN KCP	2,345	0.01	1,000	PharmaEngine	4,205	0.01
373	Pan Ocean	1,436	0.00	14,000	Primax Electronics	30,863	0.04
337	POSCO	64,248	0.09	3,000	Realtek Semiconductor	34,103	0.05
675	Posco International	13,550	0.02	3,000	Sercomm	9,590	0.01
23	Samsung Biologics	14,358	0.02	2,000	Simple Technology	18,957	0.03
				7,000	Taiwan Mobile	22,906	0.03

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
166,000	Taiwan Semiconductor Manufacturing	2,754,170	3.76	BONDS			
6,000	Taiwan Union Technology	11,335	0.02	Bermuda			
5,000	Unimicron Technology	24,887	0.03	USD 225,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	190,821	0.26
1,000	Uni-President Enterprises	2,169	0.00	British Virgin Islands			
41,000	United Microelectronics	55,363	0.07	USD 200,000	Celestial Miles 5.75% 31/7/2171	198,150	0.27
5,000	Vanguard International Semiconductor	12,222	0.02	USD 200,000	China Cinda 2020 I Management 1.875% 20/1/2026	177,960	0.24
28,000	Wistron	25,482	0.03	USD 208,263	Easy Tactic 7.5% 11/7/2025	46,723	0.06
2,000	Wistron NeWeb	5,585	0.01	USD 200,000	Fortune Star BVI 6.75% 2/7/2023	163,000	0.22
5,000	WT Microelectronics	10,628	0.02	USD 200,000	Fortune Star BVI 6.85% 2/7/2024	131,831	0.18
		4,213,919	5.75	USD 200,000	Huarong Finance II 5.5% 16/1/2025	186,756	0.25
Thailand				USD 200,000	Midea Investment Development 2.88% 24/2/2027	186,882	0.26
3,800	Advanced Info Service	20,010	0.03	USD 300,000	NWD Finance BVI 5.25% 22/12/2170	273,415	0.37
11,400	Airports of Thailand	22,745	0.03	USD 200,000	Peak RE Bvi 5.35% 28/4/2171	163,000	0.22
18,200	Bangkok Dusit Medical Services	14,600	0.02	USD 200,000	RKPF Overseas 2020 A 5.2% 12/1/2026	82,000	0.11
2,000	Bumrungrad Hospital	11,848	0.02	USD 200,000	Scenery Journey 11.5% 24/10/2022	10,000	0.01
8,800	Central Pattana	16,713	0.02	USD 200,000	Sinochem Offshore Capital 2.375% 23/9/2031	158,210	0.22
13,000	CP ALL*	21,927	0.03	USD 164,540	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	160,218	0.22
1,200	Delta Electronics Thailand*	17,245	0.02	USD 200,000	Studio City 7% 15/2/2027	170,000	0.23
1,113,600	Digital Telecommunications Infrastructure Fund	412,303	0.56	USD 200,000	Wanda Properties International 7.25% 29/1/2024	145,402	0.20
7,600	Energy Absolute	17,769	0.03			2,253,547	3.06
1,700	Global Power Synergy	3,170	0.00	Canada			
16,100	Gulf Energy Development	22,630	0.03	USD 225,000	MEGlobal Canada 5% 18/5/2025	226,687	0.31
2,700	Gulf Energy Development	3,795	0.01	Cayman Islands			
300	Intouch	598	0.00	USD 200,000	Agile 6.05% 13/10/2025	78,885	0.11
563,200	Jasmine Broadband Internet Infrastructure Fund	135,153	0.19	USD 200,000	Baidu 1.625% 23/2/2027	175,661	0.24
1,000	Jay Mart	1,426	0.00	USD 200,000	China Aoyuan 7.95% 19/2/2023	13,657	0.02
5,000	JMT Network Services	10,696	0.01	USD 245,000	China Evergrande 11.5% 22/1/2023	18,303	0.02
2,300	Minor International	2,066	0.00	USD 200,000	China SCE 7% 2/5/2025	45,000	0.06
184	Minor International (Wts 15/2/2024)*	18	0.00	USD 200,000	CIFI 5.95% 20/10/2025	103,000	0.14
1,232	Minor International (Wts 31/7/2023)	368	0.00	USD 200,000	CIFI 6.55% 28/3/2024	119,000	0.16
203	Minor International (Wts 5/5/2023)	26	0.00	USD 200,000	Country Garden 3.125% 22/10/2025	99,500	0.14
1,000	PTT	1,028	0.00	USD 200,000	Fantasia 12.25% 18/10/2022	19,500	0.03
500	SCB X	1,515	0.00	USD 200,000	FWD 5.5% 1/8/2171	188,500	0.26
2,900	Siam Makro	2,744	0.01	USD 200,000	FWD 5.75% 9/7/2024	197,317	0.27
44,700	Thai Beverage	20,633	0.03	USD 200,000	Kaisa 11.95% 22/10/2022	23,004	0.03
3,500	Thonburi Healthcare	6,551	0.01	USD 200,000	KWG 7.4% 5/3/2024	31,000	0.04
		767,577	1.05	USD 200,000	Melco Resorts Finance 5.25% 26/4/2026	150,500	0.20
United Kingdom							
3,828	ReNew Energy Global*	25,035	0.04				
United States							
239	Coupang	4,094	0.00				
709	Yum China	35,032	0.05				
		39,126	0.05				
Total Common / Preferred Stocks (Shares) & Warrants		32,275,738	44.04				

*Wts is an abbreviation for warrants.

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	MGM China 5.375% 15/5/2024	179,500	0.25	CNY 500,000	China Government Bond 4% 22/5/2024	74,646	0.10
USD 200,000	Modern Land China 11.95% 4/3/2024	33,000	0.05	CNY 1,300,000	Export-Import Bank of China/The 3.38% 16/7/2031	195,144	0.27
USD 95,428	Pearl II 6% 29/12/2049	3,705	0.01	CNY 400,000	Export-Import Bank of China/The 3.86% 20/5/2029	61,711	0.08
USD 76,000	Pearl III 9% 22/10/2025	28,533	0.04	USD 200,000	Lanzhou City Development Investment 4.15% 15/11/2022	181,501	0.25
USD 200,000	Powerlong Real Estate 6.25% 10/8/2024	28,339	0.04	USD 200,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	168,051	0.23
USD 200,000	Shimao 3.45% 11/1/2031	27,500	0.04			5,337,814	7.29
USD 200,000	Shui On Development 5.75% 12/11/2023	181,000	0.25		Hong Kong		
USD 200,000	Sunac China 7% 9/7/2025	29,000	0.04	USD 250,000	Bank of East Asia 5.825% 21/4/2171	238,490	0.33
USD 200,000	Times China 6.75% 8/7/2025	31,926	0.04	USD 250,000	Chong Hing Bank 5.7% 15/1/2171	244,564	0.33
USD 200,000	Tingyi Cayman Islands 1.625% 24/9/2025	181,891	0.25	USD 200,000	CITIC 2.875% 17/2/2027	187,773	0.26
USD 200,000	Wynn Macau 5.5% 15/1/2026	156,500	0.21	USD 200,000	ICBCIL Finance 2.25% 2/11/2026	183,675	0.25
USD 200,000	Wynn Macau 5.5% 1/10/2027	146,500	0.20	USD 200,000	Lenovo 5.875% 24/4/2025	200,652	0.27
USD 200,000	Yuzhou 7.85% 12/8/2026	15,675	0.02	USD 259,000	Yango Justice International 9.25% 15/4/2023	16,835	0.02
		2,305,896	3.16	USD 200,000	Yanlord Land HK 6.8% 27/2/2024	182,088	0.25
	China					1,254,077	1.71
CNY 1,000,000	Agricultural Development Bank of China 3.63% 19/7/2026	150,856	0.21		India		
USD 200,000	Bank of Communications 3.8% 18/11/2170	198,083	0.27	USD 200,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energy 6.25% 10/12/2024	193,401	0.26
USD 200,000	China Construction Bank 2.85% 21/1/2032	189,359	0.26	USD 200,000	HDFC Bank 3.7% 25/2/2171	173,321	0.24
CNY 2,940,000	China Development Bank 2.89% 22/6/2025	432,887	0.59	USD 200,000	JSW Steel 5.95% 18/4/2024	198,779	0.27
CNY 1,300,000	China Development Bank 3.07% 10/3/2030	191,551	0.26	USD 200,000	Manappuram Finance 5.9% 13/1/2023	198,500	0.27
CNY 1,100,000	China Development Bank 3.42% 2/7/2024	162,968	0.22	USD 200,000	Power Finance 3.75% 6/12/2027	185,566	0.25
CNY 1,600,000	China Development Bank 3.45% 20/9/2029	241,297	0.33	USD 200,000	REC 2.75% 13/1/2027	180,242	0.25
CNY 1,500,000	China Development Bank 3.5% 13/8/2026	225,217	0.31			1,129,809	1.54
CNY 380,000	China Development Bank 3.66% 1/3/2031	58,186	0.08		Indonesia		
CNY 2,500,000	China Government Bond 1.99% 9/4/2025	360,719	0.49	USD 200,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	187,500	0.26
CNY 7,100,000	China Government Bond 2.5% 25/7/2027	1,034,563	1.41	USD 200,000	Indonesia Government International Bond 4.35% 11/1/2048	180,500	0.25
CNY 1,900,000	China Government Bond 2.85% 4/6/2027	281,145	0.38	IDR 7,000,000,000	Indonesia Treasury Bond 6.5% 15/6/2025	475,627	0.65
CNY 170,000	China Government Bond 3.12% 5/12/2026	25,406	0.04	IDR 9,500,000,000	Indonesia Treasury Bond 7% 15/9/2030	640,374	0.87
CNY 1,820,000	China Government Bond 3.13% 21/11/2029	272,556	0.37	USD 200,000	Pertamina Persero 6.45% 30/5/2044	209,184	0.28
CNY 2,140,000	China Government Bond 3.19% 11/4/2024	316,315	0.43			1,693,185	2.31
CNY 380,000	China Government Bond 3.39% 16/3/2050	57,314	0.08		Japan		
CNH 1,000,000	China Government Bond 3.6% 27/6/2028	152,559	0.21	USD 200,000	Asahi Mutual Life Insurance 6.5% 5/3/2171	201,298	0.27
CNY 1,400,000	China Government Bond 3.72% 12/4/2051	224,297	0.31		Jersey		
CNY 500,000	China Government Bond 3.86% 22/7/2049	81,483	0.11	USD 200,000	Galaxy Pipeline Assets Bidco 2.625% 31/3/2036	168,695	0.23
					Kuwait		
				USD 200,000	Burgan Bank SAK 5.749% 31/12/2170	177,636	0.24

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Luxembourg				PHP 2,100,000	Philippine Government Bond 5.25% 18/5/2037	33,144	0.05
USD 200,000	EIG Pearl 3.545% 31/8/2036	175,559	0.24	PHP 15,000,000	Philippine Government Bond 5.5% 8/3/2023	269,545	0.37
Malaysia				PHP 6,900,000	Philippine Government Bond 6.25% 22/3/2028	125,931	0.17
USD 200,000	Dua Capital 2.78% 11/5/2031	163,841	0.22	PHP 15,000,000	Philippine Government International Bond 6.25% 14/1/2036	257,823	0.35
MYR 1,650,000	Malaysia Government Bond 2.632% 15/4/2031	332,177	0.45	USD 200,000	Rizal Commercial Banking 6.5% 27/2/2171	188,715	0.26
MYR 1,150,000	Malaysia Government Bond 3.48% 15/3/2023	257,945	0.35			1,364,935	1.87
MYR 603,000	Malaysia Government Bond 3.502% 31/5/2027	133,387	0.18	Singapore			
MYR 700,000	Malaysia Government Bond 3.733% 15/6/2028	155,470	0.21	USD 200,000	ABJA Investment 5.95% 31/7/2024	203,186	0.28
MYR 620,000	Malaysia Government Bond 3.757% 22/5/2040	128,143	0.18	USD 200,000	BOC Aviation 1.75% 21/1/2026	181,342	0.25
MYR 1,508,000	Malaysia Government Bond 4.254% 31/5/2035	336,948	0.46	USD 200,000	GLP 3.875% 4/6/2025	176,017	0.24
MYR 430,000	Malaysia Government Bond 4.736% 15/3/2046	98,962	0.14	USD 170,640	LLPL Capital 6.875% 4/2/2039	164,933	0.22
MYR 50,000	Malaysia Government Bond 4.935% 30/9/2043	11,865	0.02	USD 200,000	LMIRT Capital 7.25% 19/6/2024	166,000	0.23
MYR 1,400,000	Malaysia Government Investment Issue 4.128% 15/8/2025	318,666	0.43	USD 397,000	Medco Platinum Road 6.75% 30/1/2025	381,120	0.52
MYR 530,000	Malaysia Government Investment Issue 4.638% 15/11/2049	118,719	0.16	USD 200,000	Singapore Airlines 3% 20/7/2026	190,651	0.26
		2,056,123	2.80	SGD 640,000	Singapore Government Bond 1.75% 1/2/2023	455,861	0.62
Mauritius				SGD 773,000	Singapore Government Bond 2% 1/2/2024	547,524	0.75
USD 200,000	CA Magnum 5.375% 31/10/2026	181,000	0.25	SGD 92,000	Singapore Government Bond 2.25% 1/8/2036	60,300	0.08
USD 200,000	Greenko Solar Mauritius 5.55% 29/1/2025	183,000	0.25	SGD 370,000	Singapore Government Bond 2.375% 1/7/2039	243,257	0.33
USD 250,000	India Airport Infra 6.25% 25/10/2025	226,854	0.31	SGD 470,000	Singapore Government Bond 2.75% 1/3/2046	321,272	0.44
USD 200,000	Network i2i 5.65% 15/4/2171	192,654	0.26	SGD 357,000	Singapore Government Bond 3.375% 1/9/2033	264,794	0.36
		783,508	1.07	SGD 340,000	Singapore Government Bond 3.5% 1/3/2027	249,804	0.34
Mongolia				USD 200,000	Theta Capital 6.75% 31/10/2026	147,390	0.20
USD 400,000	Mongolia Government International Bond 5.125% 7/4/2026	369,500	0.51	USD 200,000	TML 4.35% 9/6/2026	175,650	0.24
Netherlands						3,929,101	5.36
USD 194,000	Greenko Dutch 3.85% 29/3/2026	163,930	0.23	South Korea			
USD 200,000	Minejesa Capital 4.625% 10/8/2030	184,000	0.25	USD 200,000	Heungkuk Life Insurance 4.475% 9/5/2171	193,238	0.27
USD 250,000	Mong Duong Finance 5.125% 7/5/2029	207,592	0.28	USD 200,000	Kookmin Bank 4.35% 2/1/2171	195,967	0.27
		555,522	0.76	KRW 600,000,000	Korea Treasury Bond 1.5% 10/3/2025	426,566	0.58
Pakistan				KRW 950,000,000	Korea Treasury Bond 1.5% 10/12/2030	601,872	0.82
USD 200,000	Pakistan Government International Bond 7.375% 8/4/2031	113,000	0.15	KRW 181,000,000	Korea Treasury Bond 1.5% 10/9/2036	103,956	0.14
Philippines				KRW 96,000,000	Korea Treasury Bond 1.5% 10/3/2050	46,222	0.06
PHP 10,500,000	Philippine Government Bond 2.375% 9/3/2024	180,900	0.25	KRW 7,000,000	Korea Treasury Bond 1.5% 10/9/2066	2,893	0.00
PHP 4,400,000	Philippine Government Bond 2.625% 12/8/2025	73,336	0.10	KRW 50,000,000	Korea Treasury Bond 1.625% 10/9/2070	21,167	0.03
PHP 900,000	Philippine Government Bond 3.625% 21/3/2033	12,889	0.02	KRW 155,000,000	Korea Treasury Bond 1.875% 10/3/2024	113,256	0.16
PHP 3,000,000	Philippine Government Bond 4.625% 9/9/2040	43,813	0.06				
PHP 11,000,000	Philippine Government Bond 4.875% 20/1/2032	178,839	0.24				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
KRW 280,000,000	Korea Treasury Bond 1.875% 10/3/2051	147,887	0.20	THB 8,300,000	Thailand Government Bond 2% 17/6/2042	181,993	0.25
KRW 75,000,000	Korea Treasury Bond 2% 10/6/2031	48,946	0.07	THB 17,000,000	Thailand Government Bond 2.125% 17/12/2026	469,939	0.64
KRW 96,770,000	Korea Treasury Bond 2% 10/3/2046	54,449	0.07	THB 7,500,000	Thailand Government Bond 2.875% 17/12/2028	213,468	0.29
KRW 159,560,000	Korea Treasury Bond 2.125% 10/3/2047	91,453	0.13	THB 4,350,000	Thailand Government Bond 3.4% 17/6/2036	122,340	0.17
KRW 120,000,000	Korea Treasury Bond 2.25% 10/9/2037	75,708	0.10	THB 1,657,000	Thailand Government Bond 3.6% 17/6/2067	37,228	0.05
KRW 676,380,000	Korea Treasury Bond 2.625% 10/6/2028	479,525	0.66	THB 6,400,000	Thailand Government Bond 3.65% 20/6/2031	192,164	0.26
KRW 5,000,000	Korea Treasury Bond 2.625% 10/9/2035	3,347	0.01	THB 5,000,000	Thailand Government Bond 3.775% 25/6/2032	151,611	0.21
KRW 186,140,000	Korea Treasury Bond 2.625% 10/3/2048	117,523	0.16	THB 2,919,000	Thailand Government Bond 4.85% 17/6/2061	87,036	0.12
KRW 180,000,000	Korea Treasury Bond 3% 10/12/2042	123,575	0.17	USD 200,000	TMBThanachart Bank 4.9% 2/6/2171	185,750	0.26
KRW 55,460,000	Korea Treasury Bond 3.375% 10/9/2023	41,626	0.06			2,568,965	3.51
KRW 111,170,000	Korea Treasury Bond 3.5% 10/3/2024	83,214	0.11	United Kingdom			
KRW 126,500,000	Korea Treasury Bond 3.75% 10/12/2033	95,256	0.13	USD 298,000	Vedanta Resources Finance II 13.875% 21/1/2024	258,224	0.35
USD 200,000	Shinhan Financial 5.875% 13/2/2171	200,530	0.27	United States			
		3,268,176	4.47	USD 200,000	Periama 5.95% 19/4/2026	184,054	0.25
Sri Lanka				USD 215,000	SK Battery America 2.125% 26/1/2026	191,727	0.26
USD 200,000	Sri Lanka Government International Bond 5.75% 18/4/2023	68,058	0.09	USD 200,000	United States Treasury Bill 0% 13/10/2022 [†]	199,454	0.27
USD 250,000	Sri Lanka Government International Bond 6.825% 18/7/2026	87,011	0.12			575,235	0.78
USD 500,000	Sri Lanka Government International Bond 6.85% 3/11/2025	176,924	0.24	Total Bonds		31,289,306	42.70
		331,993	0.45	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Thailand						67,260,354	91.78
USD 200,000	Bangkok Bank Hong Kong 5% 23/3/2171	187,966	0.26	Other Transferable Securities			
USD 200,000	GC Treasury Center 4.4% 30/3/2032	185,148	0.25	COMMON STOCKS (SHARES)			
USD 200,000	Kasikornbank Hong Kong 5.275% 14/4/2171	188,300	0.26	China			
USD 200,000	Krung Thai Bank 4.4% 25/9/2170	172,000	0.23	2,000	Sunac China**	510	0.00
USD 200,000	Muang Thai Life Assurance 3.552% 27/1/2037	175,431	0.24	Total Common Stocks (Shares)		510	0.00
THB 800,000	Thailand Government Bond 1.6% 17/6/2035	18,591	0.02	Total Other Transferable Securities		510	0.00
				Total Portfolio		67,260,864	91.78
				Other Net Assets		6,021,608	8.22
				Total Net Assets (USD)		73,282,472	100.00

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Asian Multi-Asset Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
CNH	1,409,160	USD	208,641	HSBC Bank	14/9/2022	(4,361)
HKD	6,385,318	USD	814,184	Citigroup	14/9/2022	(402)
IDR	15,495,924,772	USD	1,044,479	Bank of America	14/9/2022	(1,121)
IDR	1,599,000,000	USD	108,864	JP Morgan	14/9/2022	(1,202)
IDR	1,638,360,000	USD	111,620	Goldman Sachs	14/9/2022	(1,307)
INR	105,810,465	USD	1,344,720	Citigroup	21/9/2022	(16,524)
INR	9,739,000	USD	122,557	Goldman Sachs	21/9/2022	(307)
INR	80,542,156	USD	1,009,111	HSBC Bank	14/9/2022	2,871
INR	4,637,000	USD	58,080	Nomura	21/9/2022	126
KRW	1,273,000,000	USD	971,607	Morgan Stanley	14/9/2022	(20,945)
PHP	1,860,000	USD	33,385	BNP Paribas	14/9/2022	(302)
SGD	500,000	USD	357,202	Bank of America	14/9/2022	644
THB	5,732,705	USD	160,849	Citigroup	14/9/2022	(3,519)
USD	198,910	PHP	11,128,000	Morgan Stanley	14/10/2022	1,506
USD	566,822	THB	20,439,000	Goldman Sachs	17/10/2022	4,751
USD	67,396	INR	5,407,000	Nomura	21/9/2022	(476)
USD	92,457	KRW	120,000,000	BNP Paribas	14/9/2022	2,842
USD	39,772	SGD	55,000	Morgan Stanley	14/9/2022	409
USD	78,600	INR	6,266,000	Citigroup	21/9/2022	(54)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	1,496,548	KRW	1,953,817,949	Citigroup	14/9/2022	37,457
USD	539,888	SGD	744,000	HSBC Bank	14/9/2022	7,414
USD	31,425	MYR	140,000	Morgan Stanley	14/9/2022	151
USD	1,159,381	IDR	17,000,000,000	JP Morgan	14/9/2022	14,752
USD	1,066,302	CNH	7,240,000	HSBC Bank	14/9/2022	16,752
USD	28,051	HKD	220,000	Morgan Stanley	14/9/2022	13
USD	29,059	MYR	130,000	Barclays	14/9/2022	18
USD	11,087	HKD	87,000	Citigroup	14/9/2022	-
Net unrealised appreciation						39,186
HKD Hedged Share Class						
HKD	33,383	USD	4,256	BNY Mellon	15/9/2022	(2)
USD	316	HKD	2,480	BNY Mellon	15/9/2022	-
Net unrealised depreciation						(2)
SGD Hedged Share Class						
SGD	11,587	USD	8,407	BNY Mellon	15/9/2022	(115)
USD	122	SGD	170	BNY Mellon	15/9/2022	-
Net unrealised depreciation						(115)
Total net unrealised appreciation (USD underlying exposure - USD 11,641,202)						39,069

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(21)	USD	MSCI Emerging Markets Index	September 2022	1,038,765	(7,445)
4	KRW	Korean 10 Year Bond	September 2022	330,395	(14,384)
39	USD	SGX Nifty 50 Index	September 2022	1,370,304	3,050
1	USD	US Treasury 10 Year Note (CBT)	December 2022	117,109	(703)
Total				2,856,573	(19,482)

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
IRS	INR 151,900,000	Fund receives Fixed 6.275%; and pays Floating INR MIBOR 6 Month	Bank of America	21/12/2024	(5,676)	(5,676)
IRS	HKD 2,700,000	Fund receives Fixed 3.315%; and pays Floating HKD HIBOR 3 Month	Goldman Sachs	12/12/2024	(2,831)	(2,831)
IRS	HKD 1,700,000	Fund receives Fixed 2.965%; and pays Floating HKD HIBOR 3 Month	Goldman Sachs	21/12/2027	(4,687)	(4,687)
IRS	HKD 1,500,000	Fund receives Fixed 2.965%; and pays Floating HKD HIBOR 3 Month	Goldman Sachs	12/12/2032	(6,299)	(6,299)
Total (USD underlying exposure - USD 2,643,452)					(19,493)	(19,493)

IRS: Interest Rate Swaps

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
335	Call	S&P 500 Index	Citibank	USD 100	16/9/2022	(6,655)	10,765
699	Put	S&P 500 Index	Citibank	USD 850	21/10/2022	(4,757)	57,454
Total (USD underlying exposure - USD 1,279,602)						(11,412)	68,219

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(14,100)	Call	Meituan	BNP Paribas	HKD 203.84	9/8/2022	21,495	(2,484)
(10,200)	Call	Tencent Holdings	BNP Paribas	HKD 350.41	9/8/2022	17,746	(1,134)
(45,000)	Call	AIA	BNP Paribas	HKD 85.64	8/9/2022	12,782	(2)
(8,300)	Call	Baidu	BNP Paribas	HKD 149.52	8/9/2022	7,297	(1,288)
(15,700)	Call	Samsung Electronics	BNP Paribas	USD 933	8/9/2022	15,966	(669)
(54,600)	Call	AIA	BNP Paribas	HKD 76.988	20/9/2022	6,036	(7,263)
(52,300)	Call	Baidu	BNP Paribas	HKD 94.284	20/9/2022	(8,803)	(30,504)
(10,700)	Call	JD.com	BNP Paribas	HKD 229.74	20/9/2022	(15,696)	(29,181)
(20,900)	Call	Meituan	BNP Paribas	HKD 181.872	20/9/2022	(20,366)	(35,839)
(26,500)	Call	Ping An Insurance	BNP Paribas	HKD 44.625	20/9/2022	(1,642)	(6,488)
(12,700)	Call	Tencent Holdings	BNP Paribas	HKD 302.82	20/9/2022	(28,057)	(44,376)
(335)	Call	S&P 500 Index	Citibank	USD 300	16/9/2022	9,416	(701)
(699)	Put	S&P 500 Index	Citibank	USD 650	21/10/2022	7,646	(28,213)
(6,600)	Call	JD.com	Goldman Sachs	HKD 257.88	9/8/2022	10,142	(2,413)
(22,000)	Call	Ping An Insurance	Goldman Sachs	HKD 51.293	9/8/2022	4,691	(100)
(32,800)	Call	Baidu	Goldman Sachs	HKD 108.36	8/9/2022	28,658	(664)
(147,000)	Call	China Construction Bank	Goldman Sachs	HKD 5.212	8/9/2022	1,720	(4)
(167,000)	Call	China Construction Bank	Goldman Sachs	HKD 4.93	20/9/2022	819	(1,186)
(6,000)	Call	Trane Technologies	Goldman Sachs	USD 720.11	20/9/2022	2,038	(1,297)
(54,000)	Call	Trane Technologies	JP Morgan	USD 518.96	9/8/2022	20,974	(6,166)
(8,700)	Call	ICICI Bank	JP Morgan	USD 19.951	8/9/2022	(12,123)	(17,841)
(8,500)	Call	Infosys	JP Morgan	USD 19.282	8/9/2022	5,555	(507)
(3,200)	Call	SK Hynix	JP Morgan	USD 60	8/9/2022	9,292	(61)
(28,000)	Call	Trane Technologies	JP Morgan	USD 106.59	8/9/2022	(112)	(2,707)
(5,000)	Call	Trane Technologies	JP Morgan	USD 716.1	8/9/2022	4,076	(339)
(13,050)	Call	Baidu	JP Morgan	HKD 136.435	20/9/2022	(6,384)	(15,286)
(4,900)	Call	DBS Group Holdings	JP Morgan	SGD 33.24	20/9/2022	1,271	(1,106)
(3,850)	Call	SK Hynix	JP Morgan	USD 44	20/9/2022	(601)	(9,448)
(63,000)	Call	Trane Technologies	JP Morgan	USD 515	20/9/2022	6,717	(16,679)
(18,050)	Call	Samsung Electronics	Morgan Stanley	USD 986.5	20/9/2022	3,980	(15,151)
(33,000)	Call	Trane Technologies	Morgan Stanley	USD 111.65	20/9/2022	1,601	(1,131)
Total (USD underlying exposure - USD 4,448,849)						106,134	(280,228)

Asian Sustainable Equity Fund⁽¹⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Indonesia			
		114,400		Bank Central Asia	63,203	1.38	
		214,800		Bank Rakyat Indonesia Persero	62,808	1.37	
					126,011	2.75	
FUNDS				Malaysia			
	Ireland			67,700	Public Bank	71,248	1.56
2,826	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	282,613	6.17	Singapore			
Total Funds		282,613	6.17	57,500	ComfortDelGro	58,021	1.27
COMMON / PREFERRED STOCKS (SHARES)				9,300	Oversea-Chinese Banking	80,465	1.76
	Bermuda			44,900	Singapore Telecommunications	84,187	1.84
64,000	China Water Affairs	58,385	1.27			222,673	4.87
	Cayman Islands			South Korea			
1,000	Alibaba	12,015	0.26	2,492	Hana Financial	73,127	1.60
2,172	Alibaba	211,879	4.63	156	Korea Zinc	78,376	1.71
678	Baidu	98,473	2.15	2,069	KT	57,543	1.26
18,000	China Mengniu Dairy	81,760	1.79	5,762	Samsung Electronics	234,779	5.13
915	JD.com	58,441	1.28	173	Samsung SDI	77,346	1.69
16,500	Longfor	53,818	1.17	2,986	Shinhan Financial	81,707	1.79
5,900	NetEase	106,595	2.33	780	SK Hynix	55,516	1.21
2,700	Tencent	112,560	2.46	561	SK Innovation	79,691	1.74
12,000	Wuxi Biologics Cayman	106,567	2.33			738,085	16.13
44,000	Xinyi Solar	60,770	1.33	Taiwan			
		902,878	19.73	9,000	Accton Technology	83,828	1.83
	China			22,000	Chunghwa Telecom	87,458	1.91
13,000	China Merchants Bank	66,751	1.46	22,000	Taiwan Semiconductor Manufacturing	365,010	7.98
1,000	Contemporary Amperex Technology	70,011	1.53			536,296	11.72
16,100	Haier Smart Home	60,372	1.32	Thailand			
7,400	Hangzhou Silan Microelectronics	42,540	0.93	12,700	Advanced Info Service	66,874	1.46
8,360	LONGi Green Energy Technology	62,043	1.36	99,400	Bangkok Dusit Medical Services	79,738	1.74
14,300	Ming Yang Smart Energy	55,613	1.21			146,612	3.20
6,500	Shenzhen Inovance Technology	56,502	1.23	United Kingdom			
980	Shenzhen Mindray Bio-Medical Electronics	42,402	0.93	5,863	Prudential	61,922	1.35
3,700	Sungrow Power Supply	59,745	1.30	12,033	Standard Chartered	83,587	1.83
		515,979	11.27			145,509	3.18
	Hong Kong			United States			
4,800	AIA	46,449	1.02	408	Albemarle	111,074	2.43
27,500	BOC Hong Kong	94,953	2.07	Total Common / Preferred Stocks (Shares)			
37,000	Hang Lung Properties	61,662	1.35			4,276,353	93.44
		203,064	4.44	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
	India					4,558,966	99.61
1,383	Axis Bank	64,725	1.41	Total Portfolio			
830	HDFC Bank	51,078	1.12			4,558,966	99.61
5,388	ICICI Bank	118,374	2.59	Other Net Assets			
5,057	Infosys	93,504	2.04			17,844	0.39
6,796	Mahindra & Mahindra	109,755	2.40	Total Net Assets (USD)			
923	State Bank of India	61,103	1.33			4,576,810	100.00
		498,539	10.89				

[~]Investment in connected party fund, see further information in Note 10.

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian Sustainable Equity Fund⁽¹⁾ continued

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised depreciation USD
Singapore			
2,400	Oversea-Chinese Banking	JP Morgan	(614)
			(614)
Total (USD underlying exposure - USD 20,762)			(614)

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian Tiger Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 6,688,000	China Huaneng Hong Kong Treasury Management 3.08% 9/6/2171	6,422,286	0.18
FUNDS				USD 1,000,000	China Railway Xunjie 3.25% 28/7/2026	967,285	0.03
	Ireland			USD 5,000,000	Chinalco Capital 2.125% 3/6/2026	4,588,200	0.13
1,478,175	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	147,840,980	4.19	USD 6,600,000	Chinalco Capital 2.95% 24/2/2027 [*]	6,171,891	0.17
Total Funds		147,840,980	4.19	USD 2,813,000	CLP Power HK Finance 3.55% 6/2/2171	2,702,344	0.08
BONDS				USD 2,000,000	CNCBINV 1 BVI 1.75% 17/11/2024	1,872,060	0.05
	Australia			USD 14,000,000	CNOOC Finance 2003 5.5% 21/5/2033	14,214,620	0.40
USD 2,000,000	National Australia Bank 1.887% 12/1/2027	1,814,441	0.05	USD 7,000,000	CNPC Global Capital 1.35% 23/6/2025 [*]	6,460,300	0.18
USD 8,325,000	National Australia Bank 3.347% 12/1/2037 [*]	6,948,901	0.20	USD 8,000,000	CNPC Global Capital 2% 23/6/2030 [*]	6,857,960	0.20
USD 1,775,000	Westpac Banking 2.963% 16/11/2040	1,279,295	0.04	USD 10,420,000	Coastal Emerald 4.3% 1/2/2171 [*]	10,100,887	0.29
USD 8,000,000	Woodside Finance 3.7% 15/9/2026	7,663,355	0.22	HKD 14,300,000	Crystal Idea 2.25% 31/10/2022	1,580,568	0.04
USD 10,000,000	Woodside Finance 4.5% 4/3/2029	9,629,624	0.27	USD 1,000,000	CSSC Capital 2015 2.1% 27/7/2026	909,573	0.03
		27,335,616	0.78	USD 6,683,746	Easy Tactic 7.5% 11/7/2027	1,153,013	0.03
	Bermuda			HKD 44,000,000	Farsail Goldman International 7% 24/11/2026	2,912,366	0.08
USD 7,058,000	Hopson Development 8% 6/1/2023	6,205,817	0.18	USD 4,500,000	Fortune Star BVI 6.75% 2/7/2023	3,667,500	0.11
USD 13,000,000	Kunlun Energy 3.75% 13/5/2025	12,741,495	0.36	USD 1,000,000	Fortune Star BVI 6.85% 2/7/2024	659,155	0.02
USD 16,850,000	Li & Fung 4.5% 18/8/2025	15,286,151	0.43	USD 21,195,000	HKT Capital No 6 3% 18/1/2032 [*]	18,253,876	0.52
USD 20,294,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 [*]	17,211,189	0.49	USD 2,000,000	Hongkong Electric Finance 2.875% 3/5/2026 [*]	1,913,815	0.05
		51,444,652	1.46	USD 6,714,000	Huarong Finance 2017 4.25% 7/11/2027	5,434,530	0.15
	British Virgin Islands			USD 4,700,000	Huarong Finance 2017 4.75% 27/4/2027	3,944,675	0.11
USD 25,800,000	1MDB Global Investments 4.4% 9/3/2023	25,093,531	0.71	USD 2,812,000	Huarong Finance 2019 2.5% 24/2/2023 [*]	2,762,790	0.08
USD 10,405,000	Bluestar Finance 3.1% 12/1/2171	10,069,739	0.29	USD 9,962,000	Huarong Finance 2019 3.25% 13/11/2024 [*]	8,874,374	0.25
USD 5,000,000	BOCOM International Blossom 1.75% 28/6/2026	4,544,050	0.13	USD 3,079,000	Huarong Finance 2019 3.75% 29/5/2024	2,841,166	0.08
USD 2,166,000	Champion Path 4.5% 27/1/2026	1,559,520	0.04	USD 5,493,000	Huarong Finance 2019 3.875% 13/11/2029	4,120,368	0.12
USD 5,000,000	Chang Development International 3.9% 12/9/2022 [*]	4,992,500	0.14	USD 3,153,000	Huarong Finance 2019 4.105% 24/2/2023	3,097,823	0.09
USD 4,641,000	China Cinda 2020 I Management 3% 20/1/2031 [*]	3,667,771	0.10	USD 16,500,000	Huarong Finance 2019 4.23% 24/2/2025	14,357,186	0.41
USD 21,647,000	China Cinda 2020 I Management 3.25% 28/1/2027	19,456,432	0.55	USD 5,348,000	Huarong Finance 2019 4.5% 29/5/2029	4,148,216	0.12
USD 975,000	China Great Wall International IV 3.125% 31/7/2024	917,831	0.03	USD 17,027,000	Huarong Finance II 4.625% 3/6/2026	14,712,435	0.42
USD 8,041,000	China Great Wall International V 2.375% 18/8/2030	5,793,400	0.16	USD 5,461,000	Huarong Finance II 5% 19/11/2025	4,890,797	0.14
USD 7,777,000	China Great Wall International VI 4.25% 28/4/2025	7,320,101	0.21				
USD 21,690,000	China Huadian Overseas Development Management 4% 29/11/2170 [*]	21,566,258	0.61				

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,732,000	Hysan MTN 2.82% 4/9/2029*	6,956,287	0.20	USD 7,000,000	State Grid Overseas Investment BVI 1% 5/8/2025	6,408,605	0.18
USD 21,930,000	Inventive Global Investments 1.65% 3/9/2025	20,126,257	0.57	USD 8,000,000	State Grid Overseas Investment BVI 1.625% 5/8/2030*	6,693,120	0.19
USD 18,005,000	JIC Zhixin 2.125% 27/8/2030	15,098,183	0.43	USD 14,031,000	State Grid Overseas Investment BVI 4.25% 2/5/2028	14,069,024	0.40
USD 1,000,000	JIC Zhixin 3.5% 24/11/2027	949,995	0.03	USD 5,932,000	Studio City 7% 15/2/2027*	5,042,200	0.14
USD 7,034,000	Knight Castle Investments 7.99% 23/1/2023	5,071,514	0.14	USD 1,000,000	Sunny Express Enterprises 2.95% 1/3/2027*	948,480	0.03
USD 34,100,000	Midea Investment Development 2.88% 24/2/2027*	31,863,381	0.90	USD 28,471,000	Sunny Express Enterprises 3.125% 23/4/2030*	25,779,921	0.73
USD 290,000	Minmetals Bounteous Finance BVI 4.75% 30/7/2025	290,403	0.01	USD 18,840,000	TCL Technology Investments 1.875% 14/7/2025	17,375,661	0.50
USD 8,726,000	New Metro Global 4.625% 15/10/2025	3,794,828	0.11	USD 4,525,000	Wanda Properties Overseas 6.875% 23/7/2023*	3,733,125	0.10
USD 2,300,000	New Metro Global 4.8% 15/12/2024	1,174,023	0.03	USD 15,905,000	Wharf REIC Finance BVI 2.875% 7/5/2030*	14,103,202	0.40
USD 800,000	New Metro Global 6.8% 5/8/2023*	572,000	0.02	USD 8,049,000	Yunda Investment 2.25% 19/8/2025*	7,232,389	0.21
USD 13,000,000	NWD Finance BVI 4.125% 10/12/2170	10,068,110	0.28			629,114,561	17.85
USD 5,613,000	NWD Finance BVI 4.8% 9/6/2171	4,010,797	0.11	Canada			
USD 9,650,000	NWD MTN 3.75% 14/1/2031	7,629,338	0.22	USD 5,100,000	MEGlobal Canada 5.875% 18/5/2030	5,346,840	0.15
USD 3,100,000	NWD MTN 4.5% 19/5/2030*	2,615,052	0.07	USD 5,000,000	Petronas Energy Canada 2.112% 23/3/2028	4,497,350	0.13
USD 15,500,000	NWD MTN 5.875% 16/6/2027*	15,281,450	0.43			9,844,190	0.28
USD 10,015,000	Ocean Laurel 2.375% 20/10/2025	9,006,640	0.26	Cayman Islands			
USD 17,150,000	Peak RE Bvi 5.35% 28/4/2171	13,977,250	0.40	USD 15,000,000	AAC Technologies 3% 27/11/2024*	13,039,650	0.37
USD 11,100,000	RKPF Overseas 2019 A 6.7% 30/9/2024	6,380,002	0.18	USD 9,090,000	AC Energy Finance International 5.1% 25/5/2171	7,968,180	0.23
USD 6,065,000	SF Investment 2021 2.375% 17/11/2026*	5,561,302	0.16	USD 2,370,000	ACEN Finance 4% 8/3/2171*	1,954,450	0.06
USD 8,700,000	SF Investment 2021 3% 17/11/2028*	7,761,487	0.22	USD 5,885,000	Agile 5.5% 21/4/2025	2,385,840	0.07
USD 1,000,000	SFG International 2.4% 3/6/2026*	915,533	0.02	USD 3,600,000	Agile 5.75% 2/1/2025	1,476,000	0.04
USD 24,500,000	Sinochem Offshore Capital 2.25% 24/11/2026	22,116,885	0.63	USD 1,492,000	Agile 6.05% 13/10/2025	588,482	0.02
USD 10,500,000	Sinochem Offshore Capital 2.375% 23/9/2031	8,306,025	0.24	USD 17,835,000	Alibaba 3.4% 6/12/2027	16,858,088	0.48
USD 4,700,000	Sino-Ocean Land Treasure Finance II 5.95% 4/2/2027*	1,836,384	0.05	USD 3,454,000	Anton Oilfield Services 7.5% 2/12/2022	3,304,252	0.09
USD 2,030,000	Sino-Ocean Land Treasure IV 4.75% 14/1/2030	755,668	0.02	USD 5,000,000	Baidu 4.375% 29/3/2028*	4,858,650	0.14
USD 5,000,000	Sinopec Overseas Development 2017 3.25% 13/9/2027	4,827,150	0.14	USD 4,960,000	CCBL Cayman 1 1.6% 15/9/2026	4,443,565	0.13
USD 15,250,000	Sinopec Overseas Development 2017 3.625% 12/4/2027	15,007,753	0.43	USD 18,200,000	CDBL Funding 2 2.75% 2/3/2025	17,432,051	0.49
USD 15,000,000	Sinopec Overseas Development 2018 2.3% 8/1/2031*	13,055,475	0.37	USD 1,080,000	Central China Real Estate 7.25% 24/4/2023	547,549	0.02
USD 15,000,000	Sinopec Overseas Development 2018 2.7% 13/5/2030*	13,596,525	0.39	USD 500,000	Central China Real Estate 7.65% 27/8/2023	210,000	0.01
USD 10,000,000	Sinopec Overseas Development 2018 2.95% 12/11/2029*	9,270,000	0.26	USD 11,380,000	Champion MTN 2.95% 15/6/2030	9,987,812	0.28
USD 4,113,500	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	4,005,449	0.11	USD 1,273,000	China Aoyuan 6.35% 8/2/2024	85,928	0.00
USD 300,000	State Elite Global 1.5% 29/9/2026	274,496	0.01	USD 2,413,000	China Aoyuan 7.95% 19/2/2023	164,766	0.01
				USD 787,000	China Aoyuan 8.5% 23/1/2022***	53,123	0.00
				USD 5,571,000	China Evergrande 10% 11/4/2023	415,258	0.01
				USD 2,830,000	China Evergrande 10.5% 11/4/2024	210,849	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 9,524,000	China Evergrande 11.5% 22/1/2023	711,514	0.02	USD 770,000	Logan 4.85% 14/12/2026*	130,900	0.00
USD 16,300,000	China Modern Dairy 2.125% 14/7/2026	14,346,527	0.40	USD 1,210,000	Logan 5.25% 19/10/2025*	211,750	0.01
USD 6,000,000	China Overseas Finance Cayman VII 4.75% 26/4/2028*	5,642,490	0.16	USD 2,000,000	Logan 6.5% 16/7/2023*	370,000	0.01
USD 10,200,000	China Overseas Finance Cayman VIII 3.45% 15/7/2029*	8,763,177	0.25	USD 5,725,000	Longfor 3.375% 13/4/2027*	4,616,640	0.13
USD 11,945,000	China Resources Land 3.75% 9/6/2171*	11,427,572	0.32	USD 700,000	Longfor 3.85% 13/1/2032*	511,975	0.01
USD 3,420,000	China SCE 5.95% 29/9/2024	967,159	0.03	USD 4,170,000	Longfor 3.95% 16/9/2029*	3,164,446	0.09
USD 1,305,000	China SCE 7% 2/5/2025	293,625	0.01	USD 7,900,000	Maldives Sukuk Issuance 9.875% 8/4/2026	6,505,295	0.18
USD 3,000,000	CIFI 4.8% 17/5/2028*	1,383,420	0.04	USD 14,178,000	Meituan 2.125% 28/10/2025*	12,516,055	0.36
USD 6,965,000	CIFI 5.25% 13/5/2026	3,378,025	0.10	USD 3,800,000	Melco Resorts Finance 5.25% 26/4/2026	2,859,500	0.08
USD 2,300,000	CIFI 5.95% 20/10/2025	1,184,500	0.03	USD 7,475,000	Melco Resorts Finance 5.75% 21/7/2028*	5,139,063	0.15
USD 12,235,000	Country Garden 2.7% 12/7/2026	5,628,100	0.16	USD 3,100,000	MGM China 5.25% 18/6/2025*	2,620,523	0.08
USD 3,100,000	Country Garden 3.125% 22/10/2025	1,542,250	0.04	USD 3,100,000	MGM China 5.875% 15/5/2026*	2,603,186	0.07
USD 8,100,000	Country Garden 4.2% 6/2/2026	4,009,500	0.11	USD 8,970,000	Modern Land China 11.5% 13/11/2022	1,480,050	0.04
USD 11,776,000	Country Garden 4.8% 6/8/2030	5,122,560	0.15	USD 3,739,000	Modern Land China 12.85% 25/10/2021***	616,935	0.02
USD 1,000,000	CSCEC Finance Cayman II 3.5% 5/7/2027	957,763	0.03	USD 8,346,660	Pearl II 6% 29/12/2049	324,017	0.01
USD 3,667,000	eHi Car Services 7.75% 14/11/2024	2,200,200	0.06	USD 6,647,340	Pearl III 9% 22/10/2025	2,495,677	0.07
USD 800,000	ENN Energy 2.625% 17/9/2030*	676,860	0.02	USD 881,000	Redco Properties 9.9% 17/2/2024	136,467	0.00
USD 23,800,000	ENN Energy 4.625% 17/5/2027*	23,902,578	0.68	USD 1,358,000	Ronshine China 7.1% 25/1/2025*	95,060	0.00
USD 4,000,000	ESR 1.5% 30/9/2025	3,823,320	0.11	USD 8,115,000	Ronshine China 7.35% 15/12/2023	568,050	0.02
SGD 2,500,000	ESR 5.65% 2/9/2170	1,720,517	0.05	USD 7,015,000	Sands China 4.875% 18/6/2030*	5,647,075	0.16
USD 16,875,000	Fantasia 9.875% 19/10/2023*	1,645,312	0.05	USD 2,593,000	Seazen 6% 12/8/2024	1,138,839	0.03
USD 8,000,000	Fantasia 10.875% 2/3/2024	780,000	0.02	USD 5,310,000	Shui On Development 5.5% 29/6/2026*	3,701,973	0.11
USD 5,000,000	Fantasia 11.75% 17/4/2022***	464,275	0.01	USD 1,596,000	Shui On Development 5.75% 12/11/2023*	1,444,380	0.04
USD 8,660,000	Fantasia 11.875% 1/6/2023	844,350	0.02	USD 1,000,000	Shui On Development 6.15% 24/8/2024	830,000	0.02
USD 4,075,000	FWD 5.5% 1/8/2171	3,840,688	0.11	USD 10,167,000	Sinic 8.5% 24/1/2022***	244,211	0.01
USD 3,430,000	Golden Eagle Retail 4.625% 21/5/2023*	3,254,941	0.09	USD 6,000,000	Sinic 9.5% 18/10/2021***	162,000	0.00
USD 762,000	Greentown China 4.7% 29/4/2025	643,890	0.02	USD 2,810,000	Sunac China 5.95% 26/4/2024	407,450	0.01
USD 2,500,000	Greentown China 5.65% 13/7/2025	2,112,500	0.06	USD 1,545,000	Sunac China 6.5% 9/7/2023	227,887	0.01
USD 16,855,000	Haidilao International 2.15% 14/1/2026*	13,104,763	0.37	USD 2,030,000	Sunac China 6.65% 3/8/2024	294,350	0.01
USD 6,700,000	Hansoh Pharmaceutical 0% 22/1/2026	6,180,750	0.18	USD 3,500,000	Sunac China 6.8% 20/10/2024	507,500	0.01
USD 4,636,000	Hilong 9.75% 18/11/2024	2,161,535	0.06	USD 1,000,000	Sunac China 7% 9/7/2025	145,000	0.00
USD 7,007,000	Hilong 9.75% 18/11/2024	2,942,940	0.08	USD 1,090,000	Sunac China 7.95% 11/10/2023	160,775	0.00
USD 1,255,000	Kaisa 9.375% 30/6/2024	145,276	0.00	USD 16,788,000	Tencent 3.68% 22/4/2041	13,268,564	0.37
USD 1,268,000	Kaisa 10.5% 7/9/2022	146,074	0.00	USD 27,000,000	Tencent 3.975% 11/4/2029*	25,380,000	0.72
USD 3,207,000	Kaisa 11.5% 30/1/2023	368,805	0.01	USD 23,402,000	Tencent Music Entertainment 2% 3/9/2030	17,756,033	0.50
USD 3,354,000	Kaisa 11.95% 22/10/2022	385,769	0.01	USD 2,130,000	Times China 5.55% 4/6/2024	394,050	0.01
USD 4,000,000	Kaisa 11.95% 12/11/2023	460,000	0.01	USD 1,340,000	Times China 6.2% 22/3/2026	201,201	0.01
USD 3,106,000	King Talent Management 5.6% 4/6/2171	3,018,962	0.08	USD 1,500,000	Times China 6.75% 16/7/2023	352,500	0.01
USD 6,658,000	KWG 7.875% 1/9/2023	1,098,570	0.03	USD 18,130,000	Tingyi Cayman Islands 1.625% 24/9/2025	16,488,429	0.47
USD 19,800,000	Link Finance Cayman 2009 2.75% 19/1/2032*	17,161,056	0.49	USD 7,000,000	Weibo 3.375% 8/7/2030*	5,549,040	0.16
USD 1,363,000	Logan 4.7% 6/7/2026*	231,710	0.01	USD 559,000	Yuzhou 6.35% 13/1/2027	41,925	0.00
				USD 3,000,000	Yuzhou 7.375% 13/1/2026	225,000	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,600,000	Yuzhou 7.7% 20/2/2025	195,000	0.01	USD 12,000,000	CNAC HK Finbridge 3% 22/9/2030	10,241,160	0.29
USD 4,000,000	Yuzhou 7.85% 12/8/2026	313,491	0.01	USD 12,500,000	CNAC HK Finbridge 3.875% 19/6/2029	11,453,625	0.32
USD 1,475,000	Yuzhou 8.3% 27/5/2025	110,625	0.00	USD 15,000,000	CNAC HK Finbridge 4.125% 19/7/2027	14,362,050	0.41
USD 3,880,000	Yuzhou 8.375% 30/10/2024	291,000	0.01	USD 7,500,000	CNAC HK Finbridge 5.125% 14/3/2028	7,425,412	0.21
USD 3,120,000	Yuzhou 8.5% 4/2/2023	234,000	0.01	USD 8,500,000	Far East Horizon 4.25% 26/10/2026	7,341,195	0.21
USD 4,200,000	Zhen Ding Technology 0% 30/6/2025	4,177,404	0.12	USD 17,165,000	GLP China 2.95% 29/3/2026	13,800,660	0.39
USD 1,032,000	Zhenro Properties 6.63% 7/1/2026	51,600	0.00	USD 6,500,000	ICBCIL Finance 1.625% 2/11/2024	6,134,440	0.17
USD 850,000	Zhenro Properties 6.7% 4/8/2026	42,500	0.00	USD 11,500,000	ICBCIL Finance 2.25% 2/11/2026*	10,561,312	0.30
USD 1,470,000	Zhenro Properties 7.1% 10/9/2024	73,500	0.00	USD 25,000,000	Lenovo 3.421% 2/11/2030*	20,417,812	0.58
USD 1,326,000	Zhenro Properties 7.35% 5/2/2025	58,316	0.00	USD 5,199,000	Minsheng Hong Kong International Leasing Via Landmark Funding 2020 3.15% 10/3/2024	4,897,042	0.14
USD 27,492,000	Zhongsheng 3% 13/1/2026*	24,675,926	0.70	USD 10,690,000	Nanyang Commercial Bank 6.5% 28/10/2170	10,485,768	0.30
		416,415,449	11.80	USD 7,630,000	Pingan Real Estate Capital 2.75% 29/7/2024	6,886,647	0.19
	China			USD 5,000,000	Pingan Real Estate Capital 3.45% 29/7/2026	4,157,300	0.12
USD 1,704,000	Bank of Jinzhou 5.5% 27/10/2170	1,471,297	0.04	USD 6,000,000	Vanke Real Estate Hong Kong 3.15% 12/5/2025*	5,380,425	0.15
CNY 520,000,000	China Government Bond 2.5% 25/7/2027	75,770,823	2.15	USD 4,600,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029*	3,492,078	0.10
USD 10,675,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	9,782,677	0.28	USD 5,000,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027	4,243,500	0.12
USD 11,270,000	Jinan Hi-tech 2.8% 22/11/2024	10,821,341	0.31	USD 4,000,000	Westwood 2.8% 20/1/2026	3,520,000	0.10
USD 12,415,000	Lanzhou City Development Investment 4.15% 15/11/2022	11,266,675	0.32	USD 20,115,000	Xiaomi Best Time International 2.875% 14/7/2031*	14,915,071	0.42
CNY 36,000,000	Pharmaron Beijing 0% 18/6/2026	4,579,663	0.13	USD 5,845,000	Yango Justice International 7.5% 15/4/2024	379,925	0.01
USD 4,800,000	Pharmaron Beijing 0% 18/6/2026	4,298,079	0.12	USD 8,143,000	Yango Justice International 7.5% 17/2/2025	529,295	0.02
USD 7,838,000	Prime Bloom 0% 5/7/2022***	1,312,865	0.04	USD 12,155,000	Yango Justice International 7.875% 4/9/2024	790,075	0.02
USD 11,189,000	Yinchuan Tonglian Capital Investment Operation 4.45% 10/6/2023	10,259,278	0.29	USD 10,535,000	Yango Justice International 8.25% 25/11/2023*	684,775	0.02
USD 11,218,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	9,425,981	0.27	USD 2,800,000	Yanlord Land HK 5.125% 20/5/2026*	2,103,080	0.06
USD 4,765,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	3,904,917	0.11	USD 1,478,000	Zhejiang Seaport International 1.98% 17/3/2026	1,356,368	0.04
		142,893,596	4.06			292,112,101	8.27
	Hong Kong				India		
USD 15,295,000	AIA 2.7% 7/10/2170	13,522,462	0.38	USD 6,077,000	Adani Electricity Mumbai 3.867% 22/7/2031	4,847,592	0.14
USD 12,950,000	Bank of Communications Hong Kong 2.304% 8/7/2031	11,878,905	0.34	USD 8,879,000	Adani Electricity Mumbai 3.949% 12/2/2030	7,336,984	0.21
USD 14,945,000	Bank of East Asia 4% 29/5/2030	14,185,383	0.40	USD 7,045,000	Adani Green Energy 4.375% 8/9/2024*	6,375,725	0.18
USD 13,930,000	Bank of East Asia 5.825% 21/4/2171	13,288,663	0.38	USD 3,423,000	Adani Transmission Step-One 4.25% 21/5/2036	2,857,048	0.08
USD 13,690,000	CITIC 2.85% 25/2/2030*	11,985,150	0.34				
USD 30,400,000	CITIC 3.5% 17/2/2032*	27,234,904	0.77				
USD 5,000,000	CITIC 4% 11/1/2028*	4,840,638	0.14				
USD 14,600,000	CMB International Leasing Management 1.25% 16/9/2024*	13,605,375	0.38				
USD 17,460,000	CMB International Leasing Management 1.875% 12/8/2025*	16,011,606	0.45				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,700,000	Axis Bank /Gift City 4.1% 8/3/2171	4,121,900	0.12	USD 10,000,000	Indonesia Government International Bond 3.7% 30/10/2049	8,225,000	0.23
USD 7,775,000	Bharti Airtel 3.25% 3/6/2031*	6,741,275	0.19	USD 5,000,000	Indonesia Government International Bond 3.85% 15/10/2030	4,894,700	0.14
USD 10,000,000	Export-Import Bank of India 3.375% 5/8/2026	9,555,600	0.27	USD 15,000,000	Indonesia Government International Bond 4.35% 11/1/2048*	13,537,500	0.38
USD 200,000	GMR Hyderabad International Airport 4.25% 27/10/2027	173,577	0.00	USD 7,402,000	Indonesia Government International Bond 4.625% 15/4/2043*	6,957,880	0.20
USD 9,244,000	HDFC Bank 3.7% 25/2/2171	8,010,897	0.23	USD 15,378,000	Indonesia Government International Bond 4.75% 18/7/2047	14,671,842	0.42
USD 9,900,000	Indian Railway Finance 3.835% 13/12/2027*	9,402,500	0.27	USD 17,000,000	Indonesia Government International Bond 5.125% 15/1/2045	16,702,500	0.47
USD 1,901,640	JSW Hydro Energy 4.125% 18/5/2031*	1,545,411	0.04	USD 4,000,000	Indonesia Government International Bond 5.25% 8/1/2047	3,990,000	0.11
USD 3,500,000	JSW Steel 3.95% 5/4/2027*	2,963,520	0.08	USD 12,988,000	Indonesia Government International Bond 6.625% 17/2/2037	14,618,481	0.41
USD 3,553,000	Manappuram Finance 5.9% 13/1/2023	3,526,353	0.10	USD 29,280,000	Pertamina Persero 2.3% 9/2/2031	24,302,400	0.69
USD 382,000	Muthoot Finance 4.4% 2/9/2023	374,360	0.01	USD 10,200,000	Pertamina Persero 3.1% 21/1/2030	9,181,526	0.26
USD 10,700,000	Oil & Natural Gas 3.375% 5/12/2029*	9,486,112	0.27	USD 1,000,000	Pertamina Persero 4.7% 30/7/2049	869,830	0.02
USD 6,000,000	Oil India 5.125% 4/2/2029*	5,913,900	0.17	USD 20,000,000	Pertamina Persero 5.625% 20/5/2043	19,282,950	0.55
USD 9,343,000	Power Finance 3.75% 6/12/2027	8,668,739	0.24	USD 19,500,000	Pertamina Persero 6.45% 30/5/2044*	20,395,440	0.58
USD 9,422,000	Power Finance 3.9% 16/9/2029*	8,551,855	0.24	USD 10,280,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050*	8,506,700	0.25
USD 6,321,000	Power Finance 4.5% 18/6/2029*	5,998,360	0.17	USD 20,900,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	21,135,125	0.60
USD 21,369,000	REC 3.875% 7/7/2027*	20,005,871	0.57	USD 18,500,000	Perusahaan Penerbit SBSN Indonesia III 4.45% 20/2/2029*	18,803,863	0.53
USD 20,400,000	Reliance Industries 2.875% 12/1/2032*	17,319,294	0.49	USD 19,875,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032	20,520,937	0.58
USD 4,400,000	Reliance Industries 3.625% 12/1/2052	3,336,729	0.10	USD 24,600,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3% 30/6/2030	20,993,517	0.60
USD 12,500,000	Reliance Industries 3.667% 30/11/2027*	11,940,500	0.34	USD 5,000,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3.875% 17/7/2029	4,614,862	0.13
USD 4,062,000	Shriram Transport Finance 4.15% 18/7/2025	3,732,409	0.10			307,779,240	8.73
USD 6,000,000	Shriram Transport Finance 5.1% 16/7/2023	5,895,000	0.17		Isle of Man		
USD 8,200,000	Summit Digital Infrastructure 2.875% 12/8/2031*	6,382,552	0.18	USD 2,507,000	Gohl Capital 4.25% 24/1/2027	2,274,657	0.06
USD 4,160,000	Yes Bank Ifsc Banking Unit Branch 3.75% 6/2/2023	4,128,166	0.12		Japan		
		179,192,229	5.08	USD 23,400,000	JERA 3.665% 14/4/2027	22,223,714	0.63
	Indonesia			USD 10,425,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	9,020,860	0.26
USD 7,338,000	Alam Sutera Realty 8% 2/5/2024	5,301,705	0.15			31,244,574	0.89
USD 8,400,000	Bank Mandiri Persero 3.75% 11/4/2024	8,316,903	0.23				
USD 10,090,000	Bank Negara Indonesia Persero 4.3% 24/3/2171	8,727,850	0.25				
USD 17,000,000	Indonesia Government International Bond 1.85% 12/3/2031	14,311,875	0.41				
USD 15,000,000	Indonesia Government International Bond 3.4% 18/9/2029*	14,329,631	0.41				
USD 5,756,000	Indonesia Government International Bond 3.5% 14/2/2050	4,586,223	0.13				

*All or a portion of this security represents a security on loan.

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Jersey				USD 7,738,000	India Green Power 4% 22/2/2027*	6,209,745	0.18
USD 17,103,308	Galaxy Pipeline Assets Bidco 2.16% 31/3/2034	14,944,015	0.43	USD 2,157,000	Network i2i 3.975% 3/6/2171*	1,866,199	0.05
USD 11,850,000	Galaxy Pipeline Assets Bidco 2.625% 31/3/2036	9,995,149	0.28			56,630,718	1.60
USD 14,837,411	Galaxy Pipeline Assets Bidco 2.94% 30/9/2040	12,404,558	0.35	Mongolia			
		37,343,722	1.06	USD 5,069,000	Mongolia Government International Bond 5.125% 7/4/2026*	4,682,489	0.13
Kuwait				USD 1,549,000	Mongolian Mining Energy Resources 9.25% 15/4/2024	998,621	0.03
USD 19,350,000	Burgan Bank SAK 2.75% 15/12/2031	15,617,095	0.44			5,681,110	0.16
Luxembourg				Netherlands			
USD 1,479,234	Dragon Aviation Finance Luxembourg 4% 28/11/2022	1,482,000	0.04	USD 5,000,000	Equate Petrochemical 4.25% 3/11/2026	4,918,750	0.14
USD 11,400,000	EIG Pearl 3.545% 31/8/2036*	10,006,875	0.29	USD 3,175,780	Greenko Dutch 3.85% 29/3/2026	2,683,534	0.07
		11,488,875	0.33	USD 11,750,000	Majapahit 7.875% 29/6/2037	13,461,681	0.38
Macau				USD 18,000,000	Minejesa Capital 4.625% 10/8/2030	16,560,000	0.47
USD 14,200,000	Luso International Banking 5.375% 28/12/2027	13,880,358	0.39	USD 11,500,000	Mong Duong Finance 5.125% 7/5/2029	9,549,226	0.27
Malaysia				USD 5,000,000	Royal Capital 5% 5/5/2171*	4,825,875	0.14
USD 35,000,000	CIMB Bank 2.125% 20/7/2027	31,391,413	0.89			51,999,066	1.47
USD 26,795,000	Dua Capital 2.78% 11/5/2031	21,950,598	0.62	Pakistan			
USD 26,000,000	Export-Import Bank of Malaysia 1.831% 26/11/2026*	23,477,220	0.67	USD 8,068,000	Pakistan Government International Bond 6% 8/4/2026	5,082,840	0.15
USD 1,000,000	Malaysia Sukuk Global 3.179% 27/4/2026	985,118	0.03	USD 4,000,000	Pakistan Government International Bond 7.875% 31/3/2036	2,216,040	0.06
USD 22,200,000	Misc Capital Two Labuan 3.75% 6/4/2027	20,842,794	0.59	USD 8,455,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	4,202,515	0.12
USD 10,000,000	Petronas Capital 3.5% 21/4/2030	9,587,700	0.27			11,501,395	0.33
USD 1,000,000	RHB Bank 1.658% 29/6/2026	910,415	0.03	Philippines			
		109,145,258	3.10	USD 8,689,000	Globe Telecom 3% 23/7/2035	6,427,796	0.18
Mauritius				USD 7,155,000	Globe Telecom 4.2% 2/5/2171	6,714,020	0.19
USD 2,791,500	Azure Power Energy 3.575% 19/8/2026*	1,800,517	0.05	USD 6,000,000	Philippine Government International Bond 1.648% 10/6/2031	4,987,500	0.14
USD 4,000,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	2,671,680	0.08	USD 6,000,000	Philippine Government International Bond 2.457% 5/5/2030	5,392,500	0.15
USD 4,474,000	CA Magnum 5.375% 31/10/2026*	4,048,970	0.12	USD 24,500,000	Philippine Government International Bond 2.65% 10/12/2045	17,578,750	0.50
USD 5,742,800	Clean Renewable Power Mauritius 4.25% 25/3/2027*	4,674,352	0.13	USD 16,150,000	Philippine Government International Bond 3.556% 29/9/2032	15,483,812	0.44
USD 3,000,000	Greenko Mauritius 6.25% 21/2/2023*	2,942,625	0.08	USD 38,610,000	Philippine Government International Bond 3.7% 1/3/2041	33,397,650	0.95
USD 7,726,000	Greenko Solar Mauritius 5.95% 29/7/2026*	6,779,565	0.19	USD 15,000,000	Rizal Commercial Banking 6.5% 27/2/2171*	14,153,625	0.40
USD 6,000,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	5,429,130	0.15			104,135,653	2.95
USD 4,827,000	India Airport Infra 6.25% 25/10/2025*	4,380,092	0.12				
USD 8,647,000	India Clean Energy 4.5% 18/4/2027	6,630,260	0.19				
USD 5,539,950	India Cleantech Energy 4.7% 10/8/2026	4,321,161	0.12				
USD 5,073,000	India Green Energy 5.375% 29/4/2024	4,876,422	0.14				

*All or a portion of this security represents a security on loan.

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Qatar				USD 19,750,000	Korea Electric Power 3.625% 14/6/2025	19,406,449	0.55
USD 1,571,000	Commercial Bank 4.5% 3/9/2170	1,453,929	0.04	USD 12,550,000	Korea Electric Power 4% 14/6/2027	12,393,188	0.35
Singapore				USD 29,900,000	Korea Gas 3.875% 13/7/2027	29,295,440	0.83
USD 3,000,000	Bakrie Telecom 11.5% 7/5/2015***	27,900	0.00	USD 4,615,000	Korea Water Resources 3.5% 27/4/2025*	4,524,684	0.13
USD 17,362,000	BOC Aviation 1.75% 21/1/2026	15,742,299	0.44	USD 11,112,000	KT 4% 8/8/2025*	11,000,269	0.31
USD 9,255,000	BOC Aviation 4.284% 21/5/2025	9,184,708	0.26	USD 1,760,000	Kyobo Life Insurance 5.9% 15/6/2052	1,771,458	0.05
USD 12,000,000	BPRL International Singapore 4.375% 18/1/2027*	11,548,530	0.33	USD 18,085,000	LG Chem 2.375% 7/7/2031	15,181,209	0.43
USD 17,397,000	DBS 3.3% 27/8/2171*	16,557,160	0.47	USD 10,480,000	LOTTE Property & Development 4.5% 1/8/2025*	10,493,871	0.30
USD 11,000,000	GLP 4.5% 17/11/2170	7,678,000	0.22	USD 16,125,000	Mirae Asset 2.625% 30/7/2025	15,048,898	0.43
USD 8,000,000	GLP 4.6% 29/12/2170	5,248,660	0.15	USD 20,000,000	NongHyup Bank 4% 6/1/2026*	19,832,500	0.56
USD 138,447	JGC Ventures 0% 30/6/2025	62,993	0.00	USD 26,100,000	Shinhan Card 2.5% 27/1/2027*	23,674,657	0.67
USD 8,599,520	JGC Ventures 3% 30/6/2025	3,992,241	0.11	USD 20,600,000	Shinhan Financial 2.875% 12/11/2170	18,377,466	0.52
USD 19,623,600	LLPL Capital 6.875% 4/2/2039*	18,967,240	0.54	USD 29,100,000	SK Hynix 2.375% 19/1/2031*	22,943,968	0.65
USD 5,000,000	LMIRT Capital 7.25% 19/6/2024	4,150,000	0.12	USD 18,000,000	Tongyang Life Insurance 5.25% 22/3/2171	16,095,060	0.46
USD 4,500,000	Medco Bell 6.375% 30/1/2027*	3,985,525	0.11			422,219,814	11.97
USD 5,000,000	Medco Oak Tree 7.375% 14/5/2026	4,726,150	0.13	Sri Lanka			
USD 24,610,728	Modernland Overseas 3% 30/4/2027	10,862,068	0.31	USD 5,489,000	Sri Lanka Government International Bond 5.75% 18/4/2023	1,867,865	0.05
USD 272,760	Modernland Overseas 3% 30/4/2027	123,644	0.00	USD 5,821,000	Sri Lanka Government International Bond 6.2% 11/5/2027	1,950,195	0.06
USD 2,000,000	Oil India International 4% 21/4/2027*	1,916,085	0.06	USD 2,535,000	Sri Lanka Government International Bond 6.35% 28/6/2024	852,761	0.02
USD 13,003,000	Oversea-Chinese Banking 1.832% 10/9/2030	11,897,290	0.34	USD 7,779,000	Sri Lanka Government International Bond 6.825% 18/7/2026	2,707,423	0.08
USD 4,300,000	Singapore Airlines 3.375% 19/1/2029*	3,970,082	0.11	USD 12,001,000	Sri Lanka Government International Bond 6.85% 14/3/2024	4,051,898	0.12
USD 7,500,000	Theta Capital 6.75% 31/10/2026*	5,527,125	0.16	USD 18,114,000	Sri Lanka Government International Bond 6.85% 3/11/2025	6,409,594	0.18
USD 5,000,000	TML 4.35% 9/6/2026	4,391,238	0.13			17,839,736	0.51
		140,558,938	3.99	Thailand			
South Korea				USD 10,000,000	Bangkok Bank Hong Kong 3.466% 23/9/2036*	8,398,700	0.24
USD 16,500,000	GS Caltex 1.625% 27/7/2025	15,097,170	0.43	USD 6,063,000	Bangkok Bank Hong Kong 5% 23/3/2171*	5,698,189	0.16
USD 18,850,000	GS Caltex 4.5% 5/1/2026*	18,639,230	0.53	USD 11,336,000	GC Treasury Center 4.4% 30/3/2032	10,494,217	0.30
USD 23,000,000	Hana Bank 3.25% 30/3/2027	21,944,990	0.62	USD 5,000,000	GC Treasury Center 5.2% 30/3/2052	4,418,625	0.12
USD 10,750,000	Hanwha Life Insurance 3.379% 4/2/2032	9,561,190	0.27	USD 12,928,000	Kasikornbank Hong Kong 3.343% 2/10/2031	11,593,346	0.33
USD 24,900,000	Hyundai Capital Services 2.5% 24/1/2027*	22,687,360	0.64	USD 6,300,000	Kasikornbank Hong Kong 4% 10/2/2171*	5,391,452	0.15
USD 7,500,000	KB 2.125% 1/11/2026	6,740,063	0.19	USD 3,200,000	Kasikornbank Hong Kong 5.275% 14/4/2171	3,012,800	0.08
USD 8,755,000	KB Kookmin Card 4% 9/6/2025	8,631,892	0.24	USD 3,550,000	Krung Thai Bank 4.4% 25/9/2170	3,053,000	0.09
USD 7,550,000	KDB Life Insurance 7.5% 21/11/2170	6,983,750	0.20				
USD 12,000,000	Kia 1.75% 16/10/2026*	10,692,847	0.30				
USD 17,800,000	Kia 2.75% 14/2/2027	16,393,787	0.47				
USD 22,910,000	Kodit Global 2022 The 1st Securitization Specialty 3.619% 27/5/2025	22,392,383	0.64				
USD 14,900,000	Kookmin Bank 2.125% 15/2/2025	14,164,499	0.40				
USD 25,100,000	Kookmin Bank 2.375% 15/2/2027	23,156,381	0.66				
USD 5,200,000	Kookmin Bank 4.35% 2/1/2171	5,095,155	0.14				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2022

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
USD 27,429,000	Minor International 2.7% 19/1/2171	24,976,984	0.71	USD 20,592,000	SK Battery America 2.125% 26/1/2026	18,363,019	0.52
USD 12,690,000	Muang Thai Life Assurance 3.552% 27/1/2037	11,131,076	0.32	USD 3,600,000	Wipro IT Services 1.5% 23/6/2026	3,253,500	0.09
USD 6,539,000	Thaioil Treasury Center 2.5% 18/6/2030	5,356,585	0.15			52,586,582	1.49
USD 3,800,000	Thaioil Treasury Center 3.5% 17/10/2049	2,463,588	0.07	Vietnam			
USD 3,800,000	Thaioil Treasury Center 3.75% 18/6/2050	2,525,100	0.07	USD 10,000,000	BIM Land JSC 7.375% 7/5/2026	7,725,000	0.22
USD 10,000,000	TMBThanachart Bank 4.9% 2/6/2171*	9,287,500	0.26	USD 6,600,000	Vingroup JSC 3% 20/4/2026	5,353,986	0.15
				USD 7,200,000	Vinpearl JSC 3.25% 21/9/2026	5,427,000	0.15
						18,505,986	0.52
		107,801,162	3.05	Total Bonds		3,329,319,911	94.40
United Kingdom				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 22,400,000	CSL Finance 3.85% 27/4/2027	22,061,668	0.63			3,477,160,891	98.59
USD 9,334,000	State Grid Europe Development 2014 3.125% 7/4/2025	9,124,312	0.26				
USD 19,410,000	State Grid Europe Development 2014 3.25% 7/4/2027*	18,870,887	0.53	Other Transferable Securities			
USD 7,400,000	Vedanta Resources 6.125% 9/8/2024*	5,138,782	0.15	BONDS			
USD 7,800,000	Vedanta Resources Finance II 8.95% 11/3/2025	6,084,000	0.17	Hong Kong			
		61,279,649	1.74	CNH 2,989,562	China City Construction International 5.35% 3/7/2017**,*	-	0.00
United States				Total Bonds			
USD 13,475,000	Hanwha Energy USA 4.125% 5/7/2025	13,310,201	0.38	Total Other Transferable Securities			
USD 7,840,000	HCL America 1.375% 10/3/2026*	7,051,923	0.20	Total Portfolio			
USD 3,000,000	Hyundai Capital America 2.375% 15/10/2027	2,621,569	0.08	Other Net Assets			
USD 3,500,000	Periama 5.95% 19/4/2026	3,220,945	0.09	Total Net Assets (USD)			
USD 5,000,000	SK Battery America 1.625% 26/1/2024	4,765,425	0.13				

* All or a portion of this security represents a security on loan.
 ** Security subject to a fair value adjustment as detailed in Note 2(j).
 *** This security is in default, see Note 2(b).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
HKD	60,000,000	USD	7,650,354	Standard Chartered Bank	14/9/2022	(3,609)
HKD	12,000,000	USD	1,530,060	HSBC Bank	14/9/2022	(711)
USD	10,155,646	SGD	13,995,120	HSBC Bank	14/9/2022	139,457
USD	15,523,739	HKD	121,746,472	Citigroup	14/9/2022	7,668
USD	84,171,663	CNH	571,317,835	HSBC Bank	14/9/2022	1,350,278
Net unrealised appreciation						1,493,083
AUD Hedged Share Class						
AUD	159,051,007	USD	111,002,187	BNY Mellon	15/9/2022	(1,972,435)
USD	2,484,827	AUD	3,582,318	BNY Mellon	15/9/2022	29,144
Net unrealised depreciation						(1,943,291)
CAD Hedged Share Class						
CAD	57,013,667	USD	44,198,676	BNY Mellon	15/9/2022	(789,574)
USD	1,506,070	CAD	1,942,224	BNY Mellon	15/9/2022	27,298
Net unrealised depreciation						(762,276)

Open Forward Foreign Exchange Contracts as at 31 August 2022

					Maturity date	Unrealised appreciation/(depreciation) USD
Currency	Purchases	Currency	Sales	Counterparty		
CHF Hedged Share Class						
CHF	77,652,578	USD	81,326,362	BNY Mellon	15/9/2022	(1,950,246)
USD	719,847	CHF	689,584	BNY Mellon	15/9/2022	14,960
Net unrealised depreciation						(1,935,286)
CNH Hedged Share Class						
CNY	335,447,970	USD	49,638,866	BNY Mellon	15/9/2022	(1,009,910)
USD	1,895,791	CNY	12,933,324	BNY Mellon	15/9/2022	20,885
Net unrealised depreciation						(989,025)
EUR Hedged Share Class						
EUR	425,588,388	USD	434,829,363	BNY Mellon	15/9/2022	(8,670,002)
USD	8,578,229	EUR	8,548,600	BNY Mellon	15/9/2022	18,301
Net unrealised depreciation						(8,651,701)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Asian Tiger Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
GBP Hedged Share Class						
GBP	97,027,220	USD	117,548,740	BNY Mellon	15/9/2022	(4,884,895)
USD	2,624,615	GBP	2,192,706	BNY Mellon	15/9/2022	78,549
Net unrealised depreciation						(4,806,346)
HKD Hedged Share Class						
HKD	1,453,612,897	USD	185,366,811	BNY Mellon	15/9/2022	(105,809)
USD	5,769,474	HKD	45,253,645	BNY Mellon	15/9/2022	1,957
Net unrealised depreciation						(103,852)
NZD Hedged Share Class						
NZD	44,326,617	USD	27,856,079	BNY Mellon	15/9/2022	(700,552)
USD	791,266	NZD	1,258,810	BNY Mellon	15/9/2022	20,091
Net unrealised depreciation						(680,461)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
SGD Hedged Share Class						
SGD	416,587,711	USD	302,283,688	BNY Mellon	15/9/2022	(4,133,546)
USD	6,532,303	SGD	9,047,432	BNY Mellon	15/9/2022	57,096
Net unrealised depreciation						(4,076,450)
ZAR Hedged Share Class						
USD	117,584	ZAR	1,972,270	BNY Mellon	15/9/2022	2,122
ZAR	102,379,711	USD	6,123,620	BNY Mellon	15/9/2022	(130,033)
Net unrealised depreciation						(127,911)
Total net unrealised depreciation (USD underlying exposure - USD 1,483,513,872)						(22,583,516)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/(depreciation) USD
(19)	USD	US Long Bond (CBT)	December 2022	2,589,344	18,406
(668)	USD	US Treasury 10 Year Note (CBT)	December 2022	78,229,062	(93,196)
(612)	USD	US Ultra 10 Year Note	December 2022	76,777,313	531,135
902	USD	US Ultra Bond (CBT)	December 2022	135,891,937	6,988
2,123	USD	US Treasury 2 Year Note (CBT)	December 2022	442,363,536	(771,227)
(2,042)	USD	US Treasury 5 Year Note (CBT)	December 2022	226,454,608	1,010,553
Total				962,305,800	702,659

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
CDS	USD 100,000,000	Fund receives default protection on ITRAXX.ASIA.XJ.IG.37.V1; and pays Fixed 1%	Barclays	20/6/2027	29,518	1,739,026
CDS	USD 77,777,778	Fund receives default protection on ITRAXX.ASIA.XJ.IG.37.V1; and pays Fixed 1%	Goldman Sachs	20/6/2027	940,278	1,352,576
CDS	USD 77,777,778	Fund receives default protection on ITRAXX.ASIA.XJ.IG.37.V1; and pays Fixed 1%	Goldman Sachs	20/6/2027	908,388	1,352,576
Total (USD underlying exposure - USD 251,924,586)					1,878,184	4,444,178

CDS: Credit Default Swaps

China Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
BONDS							
	Australia						
USD 6,550,000	Woodside Finance 3.7% 15/9/2026	43,286,598	0.11	USD 26,553,000	China Great Wall International VI 4.25% 28/4/2025*	172,425,619	0.44
USD 3,000,000	Woodside Finance 4.5% 4/3/2029	19,930,298	0.05	USD 5,878,000	China Huadian Overseas Development 2018 3.375% 23/12/2170*	39,313,183	0.10
		63,216,896	0.16	USD 680,000	China Huadian Overseas Development Management 4% 29/11/2170	4,664,524	0.01
	Bermuda			USD 5,947,000	China Huaneng Hong Kong Treasury Management 3.08% 9/6/2171	39,398,030	0.10
USD 19,395,000	China Oil & Gas 4.7% 30/6/2026	104,040,233	0.27	USD 30,000,000	Chinalco Capital 4.1% 11/3/2171	205,449,451	0.53
USD 9,707,000	Hopson Development 8% 6/1/2023	58,882,407	0.15	USD 12,354,000	CLP Power HK Finance 3.55% 6/2/2171	81,876,948	0.21
USD 8,400,000	Kunlun Energy 3.75% 13/5/2025	56,798,848	0.15	USD 5,000,000	CMHI Finance BVI 3.5% 9/4/2171	34,148,871	0.09
HKD 1,160,847	REXLot 4.5% 17/4/2019***	127,549	0.00	USD 7,800,000	CMHI Finance BVI 3.875% 9/4/2171	52,802,864	0.14
		219,849,037	0.57	USD 42,345,000	Coastal Emerald 4.3% 1/2/2171*	283,189,509	0.73
	British Virgin Islands			USD 10,000,000	Dianjian Haiyu 3.45% 29/3/2171*	66,618,144	0.17
USD 20,000,000	1MDB Global Investments 4.4% 9/3/2023	134,200,855	0.35	USD 5,750,000	Dianjian Haiyu 4.3% 20/12/2170*	39,576,751	0.10
USD 750,000	Baic Finance Investment 2% 16/3/2024	4,961,891	0.01	USD 4,000,000	Dianjian International Finance 4.6% 19/7/2171*	27,664,803	0.07
USD 7,000,000	Beijing Environment Bvi 1.65% 24/9/2024*	45,466,828	0.12	USD 5,091,092	Easy Tactic 7.5% 11/7/2025*	7,879,803	0.02
USD 19,730,000	Bluestar Finance 3.1% 12/1/2171	131,730,526	0.34	USD 16,286,948	Easy Tactic 7.5% 11/7/2027	19,383,723	0.05
USD 2,560,000	Bluestar Finance 3.375% 16/7/2024	17,265,442	0.04	USD 6,430,232	Easy Tactic 7.5% 11/7/2028	5,320,763	0.01
USD 10,000,000	Bluestar Finance 3.875% 24/12/2170	68,414,851	0.18	USD 5,000,000	Elect Global Investments 4.1% 3/9/2170	30,770,712	0.08
USD 35,000,000	CCCI Treasure 3.425% 21/8/2171*	235,529,405	0.61	USD 6,760,000	Estate Sky 5.45% 21/7/2025	41,506,863	0.11
USD 18,000,000	Celestial Miles 5.75% 31/7/2171*	123,032,485	0.32	HKD 56,000,000	Farsail Goldman International 7% 24/11/2026	25,571,986	0.07
USD 8,125,000	Central Plaza Development 3.85% 14/7/2025*	45,169,011	0.12	USD 2,000,000	Fortune Star BVI 5.05% 27/1/2027	7,048,729	0.02
USD 6,000,000	Central Plaza Development 4.65% 19/1/2026	33,478,102	0.09	USD 2,000,000	Fortune Star BVI 5.95% 19/10/2025	7,446,868	0.02
USD 3,100,000	Central Plaza Development 5.75% 14/5/2171	16,166,088	0.04	USD 2,700,000	Fortune Star BVI 6.85% 2/7/2024	12,278,195	0.03
USD 10,000,000	Chalco Hong Kong Investment 1.55% 28/7/2024*	65,243,402	0.17	USD 2,400,000	Franshion Brilliant 3.2% 9/4/2026*	12,500,903	0.03
USD 22,343,000	Chang Development International 3.9% 12/9/2022*	153,912,100	0.40	USD 5,000,000	Franshion Brilliant 4% 3/1/2171	33,093,589	0.09
USD 6,300,000	Chang Development International 4.3% 27/4/2024	42,821,886	0.11	USD 3,000,000	Franshion Brilliant 4.25% 23/7/2029	15,618,420	0.04
USD 1,215,000	China Cinda 2020 I Management 1.25% 20/1/2024	7,954,358	0.02	USD 4,612,000	Franshion Brilliant 6% 8/8/2171	27,236,901	0.07
USD 30,643,000	China Cinda 2020 I Management 3.25% 28/1/2027	190,011,536	0.49	USD 5,958,000	Future Diamond 4.25% 22/9/2022*	40,590,165	0.11
USD 200,000	China Cinda Finance 2017 I 3.875% 8/2/2023	1,375,196	0.00	USD 1,000,000	Hangzhou Bay Overseas Development 1.95% 24/12/2024	6,512,336	0.02
USD 5,000,000	China Great Wall International III 4.375% 25/5/2023*	34,063,582	0.09	USD 13,000,000	Horse Gallop Finance 1.1% 26/7/2024*	84,468,439	0.22
USD 342,000	China Great Wall International IV 3.125% 31/7/2024	2,221,096	0.01	USD 10,000,000	Huafa 2021 I 2.95% 28/2/2025*	62,156,465	0.16
				USD 18,000,000	Huafa 2021 I 4.25% 18/2/2171	111,094,639	0.29
				USD 14,786,000	Huarong Finance 2017 4.25% 7/11/2027	82,568,529	0.21
				USD 8,450,000	Huarong Finance 2017 4.75% 27/4/2027	48,927,526	0.13

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

China Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 4,897,000	Huarong Finance 2017 4.95% 7/11/2047*	22,441,645	0.06	USD 5,000,000	Sinochem Offshore Capital 1% 23/9/2024	32,152,745	0.08
USD 2,917,000	Huarong Finance 2019 3.625% 30/9/2030	14,664,790	0.04	USD 5,000,000	Sinochem Offshore Capital 1.5% 24/11/2024*	32,330,565	0.08
USD 6,000,000	Huarong Finance 2019 4.23% 24/2/2025	36,018,021	0.09	USD 5,000,000	Sinochem Offshore Capital 2.25% 24/11/2026	31,139,461	0.08
USD 19,557,000	Huarong Finance 2019 4.5% 29/5/2029*	104,653,906	0.27	USD 25,000,000	SND International Bvi 2.7% 14/12/2023	168,679,841	0.43
USD 9,601,000	Huarong Finance II 4.625% 3/6/2026	57,232,945	0.15	USD 6,169,000	Studio City 7% 15/2/2027*	36,175,697	0.09
USD 2,399,000	Huarong Finance II 5% 19/11/2025	14,822,480	0.04	USD 16,956,000	Studio City Finance 5% 15/1/2029	63,168,472	0.16
USD 10,000,000	Huarong Finance II 5.5% 16/1/2025	64,420,960	0.17	USD 5,000,000	Summer Spring Project 5% 17/11/2022	34,396,457	0.09
EUR 17,000,000	Huarong Universe Investment 1.625% 5/12/2022	110,733,658	0.28	USD 15,200,000	Sun Hung Kai BVI 5% 7/9/2026	93,066,881	0.24
USD 20,000,000	Industrial Investment Overseas 4.4% 11/7/2023	138,048,057	0.36	USD 10,000,000	Towngas Finance 4.75% 12/8/2171	68,640,274	0.18
USD 14,800,000	Jiangning Jingkai Overseas Investment 2.9% 19/10/2022	101,913,574	0.26	USD 2,800,000	UHI Capital 3% 12/6/2024*	18,792,611	0.05
USD 7,840,000	King Power Capital 5.625% 3/11/2024	55,401,587	0.14	USD 15,000,000	Vertex Capital Investment 2.85% 28/7/2026	93,926,749	0.24
USD 800,000	Knight Castle Investments 7.99% 23/1/2023	3,979,316	0.01	USD 10,000,000	Vertex Capital Investment 4.75% 3/4/2024	68,821,026	0.18
USD 2,151,000	Lai Fung Bonds 2018 5.65% 18/1/2023*	14,116,216	0.04	USD 10,000,000	Xiangyu Investment BVI 5% 28/4/2025	67,086,802	0.17
USD 45,000,000	Minmetals Bounteous Finance BVI 3.375% 3/9/2170	302,936,836	0.78	USD 11,700,000	Xingsheng BVI 1.375% 25/8/2024*	75,760,272	0.20
USD 3,000,000	New Metro Global 4.625% 15/10/2025	9,000,806	0.02	USD 10,000,000	Xinzhan 6.5% 21/7/2023	68,666,663	0.18
USD 3,000,000	New Metro Global 4.8% 15/12/2024	10,564,609	0.03	USD 10,000,000	Yili Investment 1.625% 19/11/2025*	62,561,089	0.16
USD 10,000,000	NWD Finance BVI 6.15% 16/12/2170*	66,626,642	0.17	USD 24,610,000	Yunda Investment 2.25% 19/8/2025*	152,557,883	0.39
USD 5,000,000	NWD MTN 3.75% 14/1/2031	27,271,735	0.07	USD 15,000,000	Yunnan Energy Investment Overseas Finance 4.25% 14/11/2022	102,724,208	0.26
USD 4,700,000	NWD MTN 4.125% 18/7/2029	27,236,581	0.07	USD 3,000,000	Yunnan Energy Investment Overseas Finance 4.5% 20/2/2171*	18,941,508	0.05
USD 5,250,000	NWD MTN 4.5% 19/5/2030	30,553,507	0.08	USD 10,700,000	Zhaobing Investment BVI 5.875% 18/9/2022	73,482,925	0.19
USD 5,150,000	Peak RE Bvi 5.35% 28/4/2171	28,956,632	0.08	USD 13,100,000	Zhongyuan Sincere Investment 4.25% 28/6/2024	89,109,213	0.23
USD 1,000,000	Poly Real Estate Finance 3.95% 5/2/2023*	6,850,436	0.02	USD 5,000,000	Zhuji Development 3.2% 18/10/2024	33,553,146	0.09
USD 3,000,000	Powerchina Roadbridge British Virgin Islands 3.08% 1/10/2170*	19,557,757	0.05			6,492,382,239	16.78
USD 4,000,000	RKPF Overseas 2019 A 6% 4/9/2025	11,866,200	0.03	Cayman Islands			
USD 9,500,000	RKPF Overseas 2019 A 6.7% 30/9/2024*	37,670,786	0.10	USD 8,909,000	AAC Technologies 3.75% 2/6/2031	37,412,699	0.10
USD 2,000,000	RKPF Overseas 2019 A 7.875% 1/2/2023	12,142,158	0.03	USD 2,275,000	ACEN Finance 4% 8/3/2171	12,943,176	0.04
USD 5,000,000	SDG Finance 2.4% 25/8/2024	33,138,433	0.09	USD 95,000,000	Alibaba 3.6% 28/11/2024*	646,041,448	1.67
USD 11,800,000	SDG Finance 4.95% 24/11/2170	77,975,696	0.20	USD 12,116,000	Anton Oilfield Services 7.5% 2/12/2022*	79,963,773	0.21
USD 3,000,000	Sepco Virgin 3.55% 25/4/2171	20,179,438	0.05	USD 10,000,000	Baidu 3.075% 7/4/2025	66,374,485	0.17
USD 19,455,000	SF Investment 2021 2.375% 17/11/2026	123,072,238	0.32	USD 13,000,000	Baidu 3.875% 29/9/2023	89,456,348	0.23
USD 26,100,000	Shuifa International BVI 4.15% 17/9/2022*	179,225,391	0.46	USD 6,700,000	Baidu 4.125% 30/6/2025*	45,527,794	0.12
USD 25,000,000	Shuifa International BVI 4.3% 8/5/2023*	161,251,824	0.42	USD 54,500,000	Baidu 4.375% 14/5/2024*	376,043,717	0.97
				USD 5,000,000	CCBL Cayman 1 3.5% 16/5/2024*	33,983,899	0.09
				USD 773,000	CDBL Funding 1 3% 24/4/2023	5,287,135	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

China Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 12,200,000	CDBL Funding 1 4.25% 2/12/2024*	83,640,344	0.22	USD 5,000,000	ESR 1.5% 30/9/2025	32,971,133	0.08
USD 3,630,000	CDBL Funding 2 1.375% 4/3/2024	23,875,374	0.06	USD 11,835,000	Fantasia 9.875% 19/10/2023	7,960,788	0.02
USD 30,000,000	CDBL Funding 2 2.75% 2/3/2025	198,235,560	0.51	USD 7,790,000	Fantasia 11.875% 1/6/2023	5,239,928	0.01
USD 6,273,000	Central China Real Estate 7.25% 24/4/2023	21,941,074	0.06	USD 300,000	Fantasia 15% 18/12/2021***	200,364	0.00
USD 4,030,000	Central China Real Estate 7.9% 7/11/2023	10,843,085	0.03	USD 200,000	FWD 5.5% 1/8/2171	1,300,453	0.00
USD 1,740,000	China Aoyuan 5.375% 13/9/2022	810,282	0.00	USD 30,000,000	Geely Automobile 4% 9/6/2171*	194,593,948	0.50
USD 4,521,000	China Aoyuan 6.2% 24/3/2026	2,105,336	0.01	USD 5,530,000	Golden Eagle Retail 4.625% 21/5/2023	36,204,070	0.09
USD 9,264,000	China Aoyuan 6.35% 8/2/2024	4,314,054	0.01	USD 7,539,610	Golden Wheel Tiandi 10% 11/4/2025	17,945,318	0.05
USD 4,727,000	China Aoyuan 7.95% 21/6/2024	2,201,266	0.01	USD 5,000,000	Greentown China 5.65% 13/7/2025	29,148,078	0.08
USD 4,350,000	China Aoyuan 8.5% 23/1/2022***	2,025,705	0.00	USD 25,147,000	Haidilao International 2.15% 14/1/2026*	134,886,905	0.35
CNH 50,000,000	China Education 4% 22/3/2025	49,631,250	0.13	USD 18,600,000	Hansoh Pharmaceutical 0% 22/1/2026	118,375,691	0.31
USD 2,984,000	China Evergrande 7.5% 28/6/2023	1,532,818	0.00	USD 8,518,000	Hilong 9.75% 18/11/2024	27,399,314	0.07
USD 7,636,000	China Evergrande 8.75% 28/6/2025	3,951,031	0.01	USD 6,079,000	Hilong 9.75% 18/11/2024	17,614,270	0.04
USD 3,000,000	China Evergrande 9.5% 29/3/2024	1,534,362	0.00	USD 4,300,000	Kaisa 0% 30/6/2022***	3,424,140	0.01
USD 2,983,000	China Evergrande 10% 11/4/2023	1,533,986	0.00	USD 8,000,000	Kaisa 0% 22/7/2022***	6,378,772	0.02
USD 5,500,000	China Evergrande 10.5% 11/4/2024	2,827,036	0.01	USD 6,838,000	Kaisa 11.95% 22/10/2022	5,425,956	0.01
USD 11,597,000	China Evergrande 11.5% 22/1/2023	5,977,135	0.02	USD 794,000	King Talent Management 5.6% 4/6/2171*	5,324,268	0.01
USD 3,390,000	China Hongqiao 6.25% 8/6/2024*	21,516,456	0.05	USD 12,000,000	Longfor 3.375% 13/4/2027*	66,759,792	0.17
USD 6,800,000	China Hongqiao 7.375% 2/5/2023*	45,274,802	0.12	USD 22,020,000	Meituan 2.125% 28/10/2025*	134,107,482	0.35
USD 15,000,000	China Mengniu Dairy 1.875% 17/6/2025	95,806,283	0.25	USD 4,000,000	Melco Resorts Finance 5.25% 26/4/2026	20,765,850	0.05
USD 26,000,000	China Modern Dairy 2.125% 14/7/2026*	157,875,855	0.41	USD 1,467,000	Melco Resorts Finance 5.625% 17/7/2027	7,242,748	0.02
USD 3,960,000	China Overseas Finance Cayman III 5.375% 29/10/2023*	27,383,989	0.07	USD 2,125,000	Melco Resorts Finance 5.75% 21/7/2028*	10,078,940	0.03
USD 5,000,000	China Overseas Finance Cayman VI 5.95% 8/5/2024*	34,905,858	0.09	USD 23,660,000	Modern Land China 9.8% 11/4/2023	26,932,824	0.07
USD 5,000,000	China Overseas Finance Cayman VIII 2.375% 2/3/2025	31,958,625	0.08	USD 5,375,000	Modern Land China 11.5% 13/11/2022	6,118,509	0.02
USD 1,700,000	China Overseas Finance Cayman VIII 3.05% 27/11/2029	9,764,858	0.03	USD 3,158,000	Modern Land China 11.8% 26/2/2022***	3,703,772	0.01
USD 2,050,000	China Overseas Finance Cayman VIII 3.45% 15/7/2029	12,150,621	0.03	USD 6,107,000	Modern Land China 12.85% 25/10/2021***	6,951,765	0.02
USD 4,000,000	China Resources Land 3.75% 9/6/2171	26,400,432	0.07	USD 30,000,000	Overseas Chinese Town Asia 4.5% 15/1/2171*	203,057,929	0.52
USD 5,000,000	China Resources Land 6% 27/2/2024*	34,897,148	0.09	USD 2,944,925	Pearl II 6% 29/12/2049	788,702	0.00
CNY 9,900,000	Country Garden 4.15% 3/11/2025	4,999,500	0.01	USD 2,345,360	Pearl III 9% 22/10/2025	6,074,818	0.02
USD 11,502,000	eHi Car Services 7.75% 14/11/2024	47,611,057	0.12	USD 6,285,000	Redco Properties 9.9% 17/2/2024	6,716,452	0.02
USD 1,200,000	ENN Energy 2.625% 17/9/2030*	7,004,438	0.02	USD 6,570,202	Redco Properties 11% 6/8/2023	9,602,974	0.02
USD 19,000,000	ENN Energy 4.625% 17/5/2027*	131,645,069	0.34	USD 2,515,000	Redsun Properties 10.5% 3/10/2022	1,474,824	0.00
				USD 6,272,000	Ronshine China 6.75% 5/8/2024	3,028,916	0.01
				USD 1,681,000	Ronshine China 7.1% 25/1/2025*	811,800	0.00
				USD 11,559,000	Ronshine China 7.35% 15/12/2023	5,582,150	0.01
				USD 11,100,000	Ronshine China 8.1% 9/6/2023	5,360,487	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

China Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 3,000,000	Ronshine China 8.75% 25/10/2022	1,655,749	0.00	CNY 20,000,000	Bazhong Stat Own Capital 7.5% 27/11/2024	19,884,630	0.05
USD 8,285,000	Shui On Development 5.5% 29/6/2026	39,848,723	0.10	CNY 30,000,000	Bazhong State-owned Capital Operation 7.2% 24/9/2024	29,996,985	0.08
USD 13,316,000	Sinic 8.5% 24/1/2022***	2,206,632	0.01	CNY 20,000,000	Beijing Easyhome Investment 5.25% 26/9/2022	19,907,430	0.05
USD 3,650,000	Sinic 9.5% 18/10/2021***	679,892	0.00	CNY 20,000,000	Beijing Easyhome Investment 5.5% 2/9/2023	19,997,490	0.05
USD 19,000,000	Sunrise Cayman 5.25% 11/3/2024*	130,145,185	0.34	CNY 10,000,000	Beijing Easyhome Investment 6.3% 5/9/2023	9,549,830	0.02
USD 1,653,000	Tencent 3.28% 11/4/2024*	11,226,125	0.03	CNY 20,000,000	Brilliance Auto 5.8% 20/3/2024	7,446,000	0.02
USD 9,150,000	Times China 6.2% 22/3/2026	9,478,282	0.02	CNY 100,000,000	Central Huijin Investment 3.71% 18/9/2027	104,366,000	0.27
USD 2,789,000	Times China 6.75% 16/7/2023	4,521,678	0.01	CNY 10,000,000	Changchun Urban Development & Investment 3.8% 30/4/2025	9,607,413	0.02
USD 6,532,000	Times China 6.75% 8/7/2025	7,193,560	0.02	CNY 20,000,000	Changchun Urban Development & Investment 4.3% 26/10/2023	20,189,880	0.05
USD 4,000,000	Tingyi Cayman Islands 1.625% 24/9/2025	25,097,166	0.06	USD 9,500,000	Changde Urban Construction and Investment 3% 4/11/2023	64,166,337	0.17
USD 14,349,000	Weibo 1.25% 15/11/2022	98,273,649	0.25	USD 5,000,000	Changde Urban Construction and Investment 5.7% 26/8/2025	34,546,681	0.09
USD 3,000,000	Yuzhou 7.375% 13/1/2026	1,552,264	0.00	USD 13,990,000	Changde Urban Construction and Investment 5.8% 18/9/2022	96,559,790	0.25
USD 5,800,000	Yuzhou 7.85% 12/8/2026	3,135,997	0.01	USD 18,371,000	Chengdu Communications Investment 4.75% 13/12/2027	125,631,691	0.32
USD 10,975,000	Yuzhou 8.3% 27/5/2025	5,678,701	0.01	CNY 20,000,000	Chengdu Hanyu Investment 7.7% 9/6/2026	20,415,950	0.05
USD 6,960,000	Zhenro Properties 8% 6/3/2023	2,260,147	0.01	CNY 10,000,000	Chengdu Hi-tech Investment 4.29% 10/3/2026	10,453,640	0.03
USD 24,799,000	Zhongsheng 3% 13/1/2026*	153,562,260	0.40	CNY 30,000,000	Chengdu Rail Transit 4.16% 16/6/2171	30,882,618	0.08
		4,165,279,303	10.74	CNY 20,000,000	Chengdu Rail Transit 4.23% 23/3/2171	20,587,720	0.05
	China			CNY 80,000,000	Chengdu Rail Transit 4.23% 23/3/2171	82,350,880	0.21
CNY 90,000,000	Agricultural Bank of China 3.1% 6/5/2030	91,152,900	0.24	USD 9,400,000	Chengdu Tianfu New Area Investment 4.65% 7/5/2024*	65,081,514	0.17
CNY 50,000,000	Agricultural Development Bank of China 2.96% 17/4/2030	50,367,531	0.13	EUR 1,000,000	Chengdu Xiangcheng Investment 3.8% 23/10/2023	6,821,829	0.02
CNY 200,000,000	Agricultural Development Bank of China 3.3% 5/11/2031	205,738,172	0.53	CNY 100,000,000	China Aluminum International Engineering 5.29% 31/10/2170	100,394,250	0.26
CNY 500,000,000	Agricultural Development Bank of China 3.74% 12/7/2029	528,558,260	1.36	CNY 640,000,000	China Construction Bank 3.45% 10/8/2031	653,328,960	1.69
CNY 300,000,000	Agricultural Development Bank of China 3.75% 25/1/2029	316,415,718	0.82	USD 48,000,000	China Construction Bank 4.25% 27/2/2029*	331,315,336	0.86
CNY 200,000,000	Agricultural Development Bank of China 3.79% 26/10/2030	212,669,240	0.55	CNY 410,000,000	China Development Bank 3.45% 20/9/2029	426,269,210	1.10
CNY 40,000,000	Agricultural Development Bank of China 3.92% 18/6/2051	44,786,120	0.11	CNY 770,000,000	China Development Bank 3.48% 8/1/2029	800,576,700	2.07
CNY 60,000,000	Agricultural Development Bank of China 3.95% 26/2/2031	64,667,321	0.17	CNY 850,000,000	China Development Bank 3.65% 21/5/2029	893,810,470	2.31
CNY 180,000,000	Agricultural Development Bank of China 3.95% 26/2/2036	196,423,517	0.51	CNY 130,000,000	China Development Bank 3.8% 25/1/2036	139,948,250	0.36
CNY 10,000,000	Aluminum of China 3.32% 13/3/2025	10,148,500	0.03	CNY 320,000,000	China Development Bank 4.04% 6/7/2028	342,659,085	0.88
CNY 50,000,000	Aoyuan 5.5% 3/3/2025	15,250,000	0.04	CNY 10,000,000	China Development Bank 5.25% 24/6/2028	11,358,379	0.03
CNY 48,000,000	Aoyuan 5.65% 6/8/2025	13,641,600	0.03	CNY 10,000,000	China Fortune Land Development 7.4% 9/3/2021***	3,681,250	0.01
CNY 270,000,000	Bank of China 4.15% 19/3/2031	282,425,220	0.73				
CNY 630,000,000	Bank of China 4.2% 21/9/2030	657,808,200	1.70				
USD 35,000,000	Bank of China 5% 13/11/2024*	245,402,842	0.63				
CNY 120,000,000	Bank of Communications 3.24% 21/5/2030	121,948,800	0.31				
CNY 530,000,000	Bank of Communications 3.65% 27/9/2031	545,003,505	1.41				
CNY 100,000,000	Bank of East Asia China 4.94% 25/4/2029	102,936,600	0.27				
CNY 39,500,000	Bank of Hangzhou 0.4% 29/3/2027	48,951,165	0.13				
USD 2,870,000	Bank of Jinzhou 5.5% 27/10/2170	17,096,059	0.04				

*All or a portion of this security represents a security on loan.
 ***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

China Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 9,650,000	China Gezhouba Overseas Investment 4.15% 25/5/2171	66,036,642	0.17	CNY 70,000,000	Export-Import Bank of China/The 3.23% 23/3/2030	71,711,543	0.19
CNY 400,000,000	China Government Bond 3.02% 22/10/2025	409,754,000	1.06	CNY 200,000,000	Export-Import Bank of China/The 3.38% 16/7/2031	206,971,000	0.53
CNY 85,000,000	China Government Bond 3.72% 12/4/2051	93,882,158	0.24	CNY 42,000,000	Fantasia 7.5% 17/12/2023	18,577,650	0.05
CNY 50,000,000	China Government Bond 3.76% 22/3/2071	56,744,943	0.15	CNY 34,480,000	Flat Glass 0.3% 20/5/2028	44,063,027	0.11
USD 9,200,000	China Grand Automotive Services 9.125% 30/1/2024	34,908,704	0.09	USD 1,000,000	Fujian Zhanglong 3.45% 19/12/2023	6,791,192	0.02
CNY 17,269,100	China Harzone Industry 1% 10/4/2026	20,854,511	0.05	CNY 17,200,000	Fusun Hi-Tech 5.59% 16/9/2023	17,096,963	0.04
CNY 100,000,000	China Huadian 3.5% 16/4/2171	101,924,500	0.26	CNY 50,000,000	Fusun Hi-Tech 6.2% 18/1/2024	48,817,675	0.13
CNY 90,000,000	China Huadian 3.68% 14/2/2171	92,100,150	0.24	CNY 50,000,000	Gansu Province Road Transportation Construction 4.49% 14/1/2171	50,098,257	0.13
CNY 50,000,000	China International Capital 4.2% 26/4/2171	52,055,450	0.14	USD 5,000,000	Gansu Provincial Highway Aviation Tourism Investment 3.25% 3/11/2023*	33,243,124	0.09
CNY 100,000,000	China International Capital 4.68% 29/1/2171	105,673,200	0.27	CNY 130,000,000	Gansu Provincial Highway Aviation Tourism Investment 4.58% 25/12/2170	129,966,980	0.33
CNY 20,000,000	China National Building Material 3.65% 2/3/2171	20,263,441	0.05	CNY 40,000,000	Gansu Provincial Highway Aviation Tourism Investment 4.77% 28/5/2171	39,861,734	0.10
CNY 180,000,000	China National Petroleum 2.99% 23/3/2025	182,046,989	0.47	USD 13,395,000	Ganzhou Urban Investment 3% 12/10/2024	89,762,043	0.23
CNY 110,000,000	China National Petroleum 2.99% 23/3/2025	111,548,615	0.29	CNY 500,000	GD Gian Leap 4.27% 8/1/2025	405,573	0.00
CNY 10,000,000	China Railway 4.41% 25/11/2170	10,379,843	0.03	CNY 30,000,000	GD Gian Leap 4.64% 23/11/2024	26,385,630	0.07
CNY 43,116,000	China Southern Airlines 0.4% 15/10/2026	57,425,985	0.15	CNY 10,000,000	Gotion High-tech 6.5% 13/4/2023	9,984,330	0.03
CNY 70,000,000	China Southern Power Grid 2.7% 27/5/2025	70,278,250	0.18	CNY 57,685,000	Guangdong Giant Leap Construction 4.28% 15/9/2024	57,424,350	0.15
CNY 20,000,000	China Suntien Green Energy 3.86% 15/5/2025	20,546,870	0.05	CNY 40,000,000	Guangxi Communications Investment 3.46% 10/4/2025	40,565,820	0.10
USD 15,400,000	Chongqing International Logistics Hub Park Construction 4.3% 26/9/2024*	97,397,219	0.25	USD 36,370,000	Guangxi Financial Investment 3.6% 18/11/2023	231,704,259	0.60
CNY 29,000,000	Chongqing Longhu Development 3.38% 14/7/2023	26,538,073	0.07	USD 3,500,000	Guangxi Liuzhou Dongcheng Investment Development 7% 30/9/2022	22,697,557	0.06
USD 11,425,000	Chongqing Nan'an Urban Construction & Development 4.2% 7/7/2024	77,029,936	0.20	CNY 10,000,000	Guangxi Liuzhou Investment 5.2% 14/11/2024	9,884,210	0.03
USD 15,885,000	Chongqing Nan'an Urban Construction & Development 4.5% 17/8/2026*	99,808,226	0.26	CNY 10,000,000	Guangxi Liuzhou Investment 6.95% 7/8/2023	9,593,910	0.02
USD 5,000,000	Chongqing Nan'an Urban Construction & Development 4.56% 10/6/2026	31,599,966	0.08	CNY 20,000,000	Guangzhou Communications Investment 3.58% 30/4/2171	20,478,930	0.05
USD 8,400,000	Chongqing Nan'an Urban Construction & Development 4.66% 4/6/2024*	56,606,740	0.15	CNY 10,000,000	Guangzhou Metro 2.74% 30/4/2025	10,039,900	0.03
CNY 42,000,000	Dahua 5.48% 15/3/2023	40,140,744	0.10	CNY 130,000,000	Guangzhou Metro 3.07% 26/1/2171	126,518,275	0.33
CNY 30,000,000	Dalian Wanda Commercial Management 5.5% 9/10/2024	29,327,610	0.08	CNY 35,000,000	Guiyang City Construction Investment 4.37% 25/3/2026	20,597,395	0.05
CNY 50,000,000	Dalian Wanda Commercial Management 5.58% 12/11/2023	47,972,150	0.12	CNY 10,000,000	Guizhou Water Investment 4% 20/3/2025	9,997,619	0.03
CNY 20,000,000	Dalian Wanda Commercial Management 6.2% 25/3/2024	17,331,260	0.04	USD 15,810,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	99,955,086	0.26
CNY 150,000,000	DBS Bank China 4.7% 24/3/2031	158,838,300	0.41	CNY 10,200,000	Guotai Junan 2% 7/7/2023	11,294,103	0.03
				CNY 20,000,000	Hangzhou Binjiang Real Estate 4% 20/2/2023	19,984,260	0.05

* All or a portion of this security represents a security on loan.

China Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 10,000,000	Hangzhou Finance And Investment 3.2% 30/4/2025	10,113,610	0.03	CNY 10,000,000	Jilin Provincial Expressway 4.7% 29/11/2029	10,410,875	0.03
CNY 50,000,000	Hangzhou Municipal Construction Investment 3.87% 1/2/2026	51,685,111	0.13	USD 19,330,000	Jinan Hi-tech 2.8% 22/11/2024	128,047,835	0.33
CNY 120,000,000	Harbin City Construction Investment 4.74% 19/10/2025	122,435,100	0.32	CNY 30,000,000	Jingdezhen State Owned Assets Operation and Investment 5.45% 20/1/2025	30,363,285	0.08
CNY 20,000,000	Harbin City Construction Investment 4.8% 29/6/2025	20,374,300	0.05	CNY 60,000,000	Jingdezhen State-owned Assets Operation & Investment 4.46% 21/8/2025	60,975,780	0.16
CNY 30,000,000	HBIS 4.44% 9/7/2025	31,021,740	0.08	CNY 30,000,000	Jingrui Real Estate 7% 7/8/2024	29,984,218	0.08
CNY 100,000,000	Hefei Industry Investment 3.5% 29/4/2025	102,097,426	0.26	CNY 11,000,000	Jining city Shizhong District Urban Construction Investment 3.52% 14/9/2023	4,378,027	0.01
CNY 20,000,000	Hefei Industry Investment 4.43% 20/8/2024	20,732,966	0.05	CNY 50,000,000	Jining city Shizhong District Urban Construction Investment 7.5% 25/9/2022	49,905,250	0.13
CNY 2,000,000	Holitech 5.33% 28/2/2023	2,000,600	0.01	USD 5,000,000	Jinjiang Road & Bridge Construction Development 4.5% 23/6/2023	34,549,958	0.09
CNY 90,000,000	Huadian Power International 3.68% 20/2/2171	91,669,831	0.24	CNY 11,542,000	Jinke Properties 5% 28/5/2024	4,325,509	0.01
CNY 10,000,000	Huadian Power International 4.17% 28/11/2170	10,336,243	0.03	CNY 30,000,000	Kaisa Group Shenzhen 7% 25/6/2023	14,194,830	0.04
CNY 10,000,000	Huafa Industrial Stock 5.5% 10/9/2170	10,004,835	0.03	USD 17,000,000	Kunming Municipal Urban Construction Investment & Development 5.8% 17/10/2022	116,592,588	0.30
USD 1,800,000	Huai An Traffic 6% 19/9/2022	12,418,737	0.03	USD 8,600,000	Kunming Rail Transit 3.5% 12/12/2022	58,944,754	0.15
CNY 50,000,000	Huangshi Cihu Hightech 6.5% 26/12/2024	49,879,050	0.13	USD 410,000	Kunming Rail Transit 3.9% 12/12/2024	2,777,833	0.01
CNY 310,000,000	Hubei Provincial Communications Investment 3.93% 9/3/2171	318,984,172	0.82	USD 26,790,000	Lanzhou City Development Investment 4.15% 15/11/2022	167,727,761	0.43
CNY 20,000,000	Hubei Provincial Communications Investment 4.47% 3/12/2170	20,765,030	0.05	CNY 8,300,000	Legend 5.5% 21/6/2024	7,472,760	0.02
CNY 130,000,000	Hubei Science & Technology Investment 4.7% 17/3/2031	137,076,137	0.35	CNY 28,610,000	Leyard Optoelectronic 1% 14/11/2025	35,493,709	0.09
CNY 8,027,000	Hunan Aihua 1.8% 2/3/2024	11,757,909	0.03	CNY 22,000,000	Liuzhou Dongtong Investment Development 4.45% 22/7/2023	4,229,794	0.01
CNY 50,000,000	Huzhou Communications Investment 4.19% 19/4/2036	52,092,900	0.13	CNY 3,000,000	LONGi Green Energy Technology 0.2% 5/1/2028	3,774,750	0.01
CNY 20,000,000	Huzhou Moganshan Hi-tech 4.75% 28/4/2026	20,637,310	0.05	USD 9,380,000	Mianyang Investment 5.95% 30/10/2022	64,778,027	0.17
CNY 330,000,000	Industrial & Commercial Bank of China 4.15% 16/11/2030	344,229,854	0.89	USD 13,100,000	Nanjing Yangzi State-owned Investment 4.5% 5/12/2027	88,286,337	0.23
CNY 270,000,000	Industrial & Commercial Bank of China 4.15% 21/1/2031	281,638,350	0.73	CNY 30,000,000	Ningbo Joyson Electronic 6% 19/3/2023	29,728,935	0.08
CNY 40,000,000	Industrial & Commercial Bank of China 4.2% 24/9/2030	41,770,200	0.11	CNY 15,000,000	Ningxia Yuangao Industrial 7.5% 22/11/2020***	15,000,000	0.04
CNY 60,000,000	Inner Mongolia Highway 4.77% 8/11/2024	62,029,200	0.16	CNY 36,000,000	Pharmaron Beijing 0% 18/6/2026	31,572,000	0.08
CNY 10,000,000	Inner Mongolia Highway 5.34% 5/6/2024	10,424,395	0.03	USD 4,800,000	Pharmaron Beijing 0% 18/6/2026	29,652,247	0.08
CNY 60,000,000	Jiangmen City Transportation Construction Investment 4.47% 19/5/2025	62,556,202	0.16	CNY 40,000,000	PICC Property & Casualty 3.59% 23/3/2030	40,847,180	0.11
CNY 21,849,100	Jiangxi Wannianqing Cement 0.9% 3/6/2026	25,982,513	0.07	CNY 80,000,000	Ping An International Financial Leasing 3.8% 25/4/2025	81,238,280	0.21
USD 10,000,000	Jiaozuo Investment 5.5% 20/1/2023	69,047,830	0.18	CNY 100,000,000	Ping An Life Insurance 3.58% 1/4/2030	102,017,332	0.26
USD 2,000,000	Jiaxing City Investment & Development 2.6% 29/10/2023	13,484,039	0.03	CNY 70,000,000	Ping An Real Estate 2.77% 24/4/2025	70,097,504	0.18
CNY 50,000,000	Jilin Provincial Expressway 4.09% 8/5/2030	50,976,188	0.13				
CNY 10,000,000	Jilin Provincial Expressway 4.1% 23/4/2030	10,317,295	0.03				

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

China Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 50,000,000	Ping An Real Estate 3.85% 22/10/2023	50,108,400	0.13	CNY 143,699,000	Shimao Construction 4.3% 11/11/2024	44,037,996	0.11
CNY 300,000,000	Postal Savings Bank of China 3.44% 23/8/2031	305,323,500	0.79	CNY 35,000,000	Shimao Construction 4.8% 11/11/2026	7,489,650	0.02
CNY 30,000,000	Powerchina Real Estate 4.18% 26/4/2026	30,687,060	0.08	USD 1,000,000	Shougang 4% 23/5/2024	6,800,609	0.02
USD 855,000	Prime Bloom 0% 5/7/2022***	988,016	0.00	CNY 50,000,000	Sichuan Energy Industry Investment 4.68% 23/3/2171	51,568,350	0.13
CNY 20,000,000	Radiance 6.95% 19/11/2024	19,823,370	0.05	CNY 10,000,000	Sichuan Expressway Construction & Development 3.48% 12/3/2025	10,217,515	0.03
CNY 40,000,000	Rencheng Rongxin Developments 7.2% 18/9/2023	39,997,440	0.10	CNY 13,200,000	Sino Ocean Capital 4.7% 9/9/2023	11,255,904	0.03
USD 800,000	Rudong County Jinxin Transportation Engineering Construction Investment 2.68% 22/10/2024	5,242,542	0.01	CNY 36,000,000	Sino-Ocean China 4% 2/8/2023	20,430,000	0.05
USD 6,800,000	Rugao Economic & Trade Development 5.95% 22/1/2023	46,678,318	0.12	CNY 59,679,000	Sino-Ocean China 4.29% 21/11/2022	54,846,702	0.14
CNY 50,000,000	Seazen 6.3% 21/4/2024	44,856,050	0.12	CNY 70,000,000	State Power Investment 3.57% 11/5/2171	71,662,672	0.18
CNY 26,461,000	Sh Powerlong 6.5% 7/8/2023	9,416,147	0.02	CNY 10,000,000	State Power Investment 4.07% 16/8/2171	10,309,660	0.03
CNY 50,000,000	Shaanxi Expressway Construction 4.18% 13/10/2170	48,420,475	0.13	CNY 10,000,000	State Power Investment 4.2% 22/10/2170	10,350,850	0.03
CNY 10,000,000	Shaanxi Provincial Communication Construction 6.5% 23/10/2170	10,473,840	0.03	CNY 10,000,000	State Power Investment 4.84% 23/4/2171	10,404,055	0.03
CNY 50,000,000	Shaanxi Provincial Expressway Construction 4.18% 13/10/2170	49,709,375	0.13	CNY 10,000,000	STO Express 3.18% 29/4/2023	9,811,700	0.03
CNY 20,000,000	Shaanxi Yanchang Petroleum 3.78% 26/2/2171	20,491,240	0.05	CNY 14,000,000	Sunac Real Estate 6.48% 11/9/2023	3,621,338	0.01
CNY 30,000,000	Shandong Public 5% 6/3/2023	30,053,466	0.08	CNY 2,200,000	Sunac Real Estate 6.8% 19/1/2025	451,000	0.00
CNY 28,302,000	Shandong Sun Paper Industry JSC 1.5% 22/12/2022	43,246,871	0.11	CNY 70,000,000	Sunac Real Estate 7% 13/6/2024	26,836,250	0.07
CNY 44,318,500	Shanghai Bairun Investment 0.3% 29/9/2027	50,891,598	0.13	CNY 20,000,000	Sunshine City 6.95% 24/4/2024	11,500,000	0.03
CNY 20,000,000	Shanghai Powerlong Industrial Development 6.5% 27/8/2023	7,483,000	0.02	USD 14,850,000	Sunshine Life Insurance 4.5% 20/4/2026	92,823,819	0.24
CNY 36,000,000	Shanghai Powerlong Industrial Development 6.6% 11/1/2026	14,162,400	0.04	CNY 20,000,000	Suzhou Rail Transit 3.82% 18/8/2025	20,677,672	0.05
CNY 50,000,000	Shanghai Powerlong Industrial Development 7.4% 15/7/2022***	36,526,250	0.10	USD 5,000,000	Taiyuan Longcheng Development Investment 3.7% 26/6/2023	34,102,648	0.09
CNY 100,000,000	Shanghai Pudong Development Bank 4.27% 17/9/2030	104,467,500	0.27	CNY 10,000,000	Tianjin Free Trade Zone Investment 5.5% 21/1/2024	9,810,110	0.03
CNY 121,161,000	Shanghai Shimao 3.6% 5/3/2023	31,459,454	0.08	CNY 20,000,000	Tianjin Ftz Investment 4.78% 27/11/2022	20,035,390	0.05
CNY 10,000,000	Shanghai Shimao 5.5% 6/5/2023	6,404,604	0.02	CNY 30,000,000	Tianjin Infrastructure Construction & Investment 2.82% 23/4/2023	29,882,288	0.08
CNY 39,797,000	Shanghai Shimao Jianshe 4.15% 16/10/2022	12,007,153	0.03	CNY 29,905,000	Tongwei 0.2% 24/2/2028	42,088,596	0.11
CNY 90,000,000	Shangrao Binjiang Investment 7% 2/7/2024	91,115,010	0.24	CNY 17,289,100	Top Resource Conservation & Environment 0.7% 24/12/2026	49,464,288	0.13
CNY 110,000,000	Shangrao Investment 4.2% 31/7/2025	113,187,965	0.29	CNY 20,000,000	Triumph Science & Technology 4.95% 17/1/2171	20,184,000	0.05
CNY 70,000,000	Shangrao Investment 5.17% 3/11/2170	71,547,560	0.18	CNY 10,000,000	Tsinghua Tongfang 5.85% 15/3/2023	9,879,200	0.03
CNY 20,000,000	Shenzhen Metro 4.08% 28/9/2025	20,879,620	0.05	CNY 13,000,000	Wingtech Technology 0.2% 28/7/2027	15,110,095	0.04
CNY 60,000,000	Shimao Construction 3.2% 11/5/2025	16,519,860	0.04	CNY 150,000,000	Wuhan Metro 3.5% 27/9/2170	150,445,575	0.39
CNY 120,000,000	Shimao Construction 3.23% 25/3/2025	31,800,000	0.08	CNY 280,000,000	Wuhan Metro 4.4% 24/3/2171	297,272,780	0.77
				CNY 110,000,000	Wuhan Metro 4.5% 1/9/2170	115,324,550	0.30

***This security is in default, see Note 2(b).

China Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 121,849,000	Xiamen Zhongjun Industrial 5.5% 21/10/2025	107,836,365	0.28	USD 10,000,000	Zhuzhou City Construction Development 4.6% 29/3/2025	68,213,401	0.18
CNY 10,000,000	Xi'an Hi-tech 3.99% 20/4/2025	10,143,630	0.03	CNY 50,000,000	Zhuzhou City Construction Development 5% 31/12/2049	51,015,150	0.13
USD 1,500,000	Xi'an Qujiang Culture 6% 25/9/2022	9,986,235	0.03	CNY 70,000,000	Zoucheng City Asset 6.1% 16/9/2022	69,978,965	0.18
CNY 3,661,800	Xi'an Triangle Defense 0.6% 25/5/2027	5,346,246	0.01			19,784,860,960	51.14
CNY 30,000,000	Xianyang Municipal Construction & Investment 6.4% 9/4/2024	30,635,925	0.08	Hong Kong			
CNY 50,000,000	Xinhu Zhongbao 7.8% 10/9/2022	49,876,050	0.13	USD 18,640,000	AIA 2.7% 7/10/2170*	113,693,443	0.29
CNY 10,000,000	Xinxiang Investment 3.7% 11/3/2025	10,182,468	0.03	USD 7,000,000	Airport Authority 2.1% 8/6/2171	44,743,041	0.12
CNY 40,000,000	Xinxiang Cathay International 3.8% 22/4/2171	41,045,520	0.11	USD 10,310,000	Bank of East Asia 4.875% 22/4/2032	67,196,462	0.17
CNY 80,000,000	Yanchang Petroleum 4.25% 13/11/2170	81,768,800	0.21	USD 11,700,000	Bank of East Asia 5.825% 21/4/2171	77,001,509	0.20
CNY 80,000,000	Yanchang Petroleum 4.63% 8/12/2170	82,218,080	0.21	USD 1,253,000	Bank of East Asia 5.875% 19/3/2171	8,437,399	0.02
CNY 10,000,000	Yango 6.6% 23/6/2024	2,932,000	0.01	USD 2,360,000	Bocom Leasing Management Hong Kong 1.125% 18/6/2024	15,357,716	0.04
CNY 140,000,000	Yango 7.4% 24/3/2022***	80,500,000	0.21	USD 336,000	Bocom Leasing Management Hong Kong 4.375% 22/1/2024	2,313,186	0.01
USD 42,205,000	Yinchuan Tonglian Capital Investment Operation 4.45% 10/6/2023	266,976,256	0.69	USD 33,000,000	CMB International Leasing Management 1.25% 16/9/2024	212,155,751	0.55
CNY 20,000,000	Yiwu State-owned Capital Operation 3.78% 3/4/2025	20,178,924	0.05	USD 20,000,000	CMB International Leasing Management 3% 3/7/2024*	133,689,988	0.34
CNY 10,000,000	Yiyang City Transportation Investment Development 5.58% 14/9/2025	10,126,645	0.03	USD 5,000,000	CNAC HK Finbridge 3% 22/9/2030	29,438,869	0.08
CNY 20,000,000	Yiyang Province Area Construction 4.95% 13/10/2023	7,912,170	0.02	USD 6,000,000	CNAC HK Finbridge 3.35% 22/3/2171	40,878,161	0.10
CNY 110,000,000	Yiyang Province Area Innovative Plant Construction Collecting Bond 5.16% 23/11/2023	44,147,950	0.11	USD 9,400,000	CNAC HK Finbridge 4.125% 19/7/2027	62,092,084	0.16
CNY 95,000,000	Yuzhou Grand 6.5% 24/7/2025	38,826,500	0.10	USD 5,000,000	CNAC HK Finbridge 4.875% 14/3/2025	34,606,702	0.09
CNY 135,000,000	Yuzhou Grand 6.5% 15/9/2025	57,915,000	0.15	USD 5,000,000	Far East Horizon 2.625% 3/3/2024*	31,523,043	0.08
CNY 24,000,000	Zhejiang Huayou Cobalt 0.2% 24/2/2028	30,093,720	0.08	USD 15,000,000	Far East Horizon 4.25% 26/10/2026	89,376,286	0.23
CNY 70,000,000	Zhejiang Huzhou Huantaihu 4.7% 2/9/2025	71,028,405	0.18	USD 10,000,000	Far East Horizon 4.375% 27/2/2023*	68,238,237	0.18
CNY 15,000,000	Zhejiang Huzhou Huantaihu 4.77% 15/8/2023	15,255,549	0.04	USD 8,665,000	GLP China 2.95% 29/3/2026	48,062,662	0.12
CNY 50,000,000	Zhejiang Huzhou Huantaihu 5.08% 22/1/2026	51,019,775	0.13	CNY 40,000,000	GLP China 3.9% 23/7/2023	40,305,409	0.10
USD 24,500,000	Zhengzhou Urban Construction Investment 3.8% 16/1/2025	165,051,862	0.43	CNH 111,600,000	GLP China 4% 2/7/2024	104,360,508	0.27
USD 15,000,000	Zhenjiang Cultural Tourism Industry 7.5% 22/11/2022	104,519,143	0.27	CNY 107,893,000	GLP China 4.4% 2/5/2027	109,554,984	0.28
USD 3,000,000	Zhenjiang Transportation Industry 7% 28/11/2022	20,921,550	0.05	USD 21,000,000	HBIS Hong Kong 3.75% 18/12/2022	144,352,838	0.37
USD 24,262,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	140,643,904	0.36	USD 4,670,000	Hongkong International Qingdao 3.9% 11/11/2022	32,154,643	0.08
USD 3,920,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	22,162,474	0.06	USD 10,000,000	Hongkong International Qingdao 3.99% 27/4/2023	68,494,016	0.17
USD 4,502,000	Zhongyuan Asset Management 4.2% 29/11/2022	30,421,833	0.08	USD 1,000,000	Hongkong International Qingdao 4.25% 4/12/2022	6,886,397	0.02
CNY 20,000,000	Zhuhai Huafa 5.3% 11/12/2170	20,746,350	0.05	USD 2,100,000	Hongkong Xiangyu Investment 4.5% 30/1/2023	14,307,103	0.04
				USD 24,000,000	Huatong International Investment 2.98% 4/3/2024	158,658,818	0.41
				USD 12,412,000	Huaxin Cement International Finance 2.25% 19/11/2025	77,041,996	0.20
				USD 22,700,000	ICBCIL Finance 1.625% 2/11/2024	147,798,706	0.38

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

China Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 5,000,000	ICBCIL Finance 4.034% 20/11/2024	34,342,564	0.09	USD 1,007,000	Muthoot Finance 4.4% 2/9/2023	6,808,301	0.02
USD 14,000,000	Jinan Urban Construction International Investment 2.3% 10/11/2024	92,057,909	0.24	USD 4,249,000	Muthoot Finance 6.125% 31/10/2022	29,267,704	0.08
USD 29,000,000	Jinchuan Golden Ocean Capital 4% 10/2/2024*	196,568,428	0.51	USD 8,155,000	Power Finance 3.75% 6/12/2027	52,200,751	0.14
USD 21,360,000	Lai Sun MTN 5% 28/7/2026	105,240,160	0.27	USD 9,096,000	REC 5.25% 13/11/2023	63,090,020	0.16
USD 20,000,000	MCC Hong Kong 2.95% 20/10/2170	135,090,820	0.35	USD 6,883,000	Shriram Transport Finance 4.15% 18/7/2025*	43,632,523	0.11
USD 6,801,000	Minsheng Hong Kong International Leasing Via Landmark Funding 2020 3.15% 10/3/2024	44,194,681	0.11			356,383,146	0.92
USD 10,185,000	Nanyang Commercial Bank 6.5% 28/10/2170	68,923,411	0.18	Indonesia			
USD 3,000,000	Phoenix Charm International Investment 7% 22/11/2022	20,903,829	0.05	USD 5,000,000	Bank Mandiri Persero 3.75% 11/4/2024	34,153,528	0.09
USD 12,620,000	Pingan Real Estate Capital 2.75% 29/7/2024	78,582,504	0.20	USD 8,550,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	59,649,644	0.15
USD 16,550,000	Pingan Real Estate Capital 3.45% 29/7/2026	94,934,172	0.25			93,803,172	0.24
USD 19,500,000	SCI HK Development 2.95% 30/3/2024	129,955,584	0.33	Isle of Man			
USD 21,000,000	SCI HK Development 3.75% 30/3/2026	136,263,573	0.35	USD 10,000,000	Gohl Capital 4.25% 24/1/2027	62,595,756	0.16
USD 2,500,000	Vanke Real Estate Hong Kong 3.15% 12/5/2025*	15,466,375	0.04	Kuwait			
USD 10,000,000	Vanke Real Estate Hong Kong 4.15% 18/4/2023*	67,767,211	0.17	USD 8,875,000	Burgan Bank SAK 2.75% 15/12/2031	49,416,371	0.13
USD 7,375,000	Vanke Real Estate Hong Kong 4.2% 7/6/2024*	48,420,507	0.12	Malaysia			
USD 5,000,000	Vanke Real Estate Hong Kong 4.547% 25/5/2023	33,781,587	0.09	USD 400,000	Cindai Capital 0% 8/2/2023	2,716,808	0.01
USD 10,000,000	Westwood 2.8% 20/1/2026*	60,710,790	0.16	Mauritius			
USD 2,000,000	Westwood 3.8% 20/1/2031*	11,038,325	0.03	USD 1,226,000	CA Magnum 5.375% 31/10/2026	7,654,596	0.02
USD 3,110,000	Yango Justice International 7.5% 17/2/2025	1,394,623	0.00	USD 1,900,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	11,860,849	0.03
USD 17,314,000	Yango Justice International 7.875% 4/9/2024	7,764,151	0.02	USD 8,174,000	India Clean Energy 4.5% 18/4/2027*	43,239,728	0.11
USD 3,825,000	Yango Justice International 8.25% 25/11/2023	1,715,252	0.00	USD 1,894,000	India Cleantech Energy 4.7% 10/8/2026	10,191,962	0.03
USD 1,315,000	Zhejiang Seaport International 1.98% 17/3/2026	8,325,533	0.02			72,947,135	0.19
		3,376,161,946	8.68	Mongolia			
India				USD 2,911,000	Mongolian Mining Energy Resources 9.25% 15/4/2024	12,947,164	0.03
USD 1,952,000	Adani Electricity Mumbai 3.867% 22/7/2031	10,742,365	0.03	Netherlands			
USD 1,978,000	Adani Electricity Mumbai 3.949% 12/2/2030	11,276,206	0.03	USD 9,700,000	Greenko Dutch 3.85% 29/3/2026	56,547,271	0.15
USD 5,400,000	Axis Bank /Gift City 4.1% 8/3/2171	32,672,063	0.08	USD 10,000,000	Minejesa Capital 4.625% 10/8/2030	63,470,371	0.16
USD 579,000	GMR Hyderabad International Airport 4.25% 27/10/2027	3,466,762	0.01			120,017,642	0.31
USD 4,680,000	ICICI Bank 3.25% 9/9/2022	32,291,945	0.08	Pakistan			
USD 8,950,000	JSW Infrastructure 4.95% 21/1/2029*	51,433,649	0.13	USD 2,885,000	Pakistan Government International Bond 6% 8/4/2026	12,539,193	0.03
USD 2,848,000	Manappuram Finance 5.9% 13/1/2023	19,500,857	0.05	USD 2,180,000	Pakistan Government International Bond 7.375% 8/4/2031	8,497,441	0.02
						21,036,634	0.05
				Philippines			
				USD 9,110,000	Globe Telecom 4.2% 2/5/2171	58,975,895	0.15
				USD 2,500,000	Rizal Commercial Banking 6.5% 27/2/2171	16,274,200	0.04
						75,250,095	0.19
				Qatar			
				USD 1,171,000	Commercial Bank 4.5% 3/9/2170	7,476,652	0.02

*All or a portion of this security represents a security on loan.

China Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
Singapore				Vietnam			
USD 14,232,000	BOC Aviation 1.75% 21/1/2026	89,026,141	0.23	USD 5,000,000	BIM Land JSC 7.375% 7/5/2026	26,647,207	0.07
USD 20,000,000	BOC Aviation 3.5% 10/10/2024	134,635,144	0.35	USD 12,800,000	Vingroup JSC 3% 20/4/2026	71,635,199	0.18
USD 3,000,000	BOC Aviation 4% 25/1/2024	20,509,812	0.05			98,282,406	0.25
USD 10,728,990	LLPL Capital 6.875% 4/2/2039	71,543,058	0.18	Total Bonds		36,992,551,801	95.52
USD 6,907,000	Oversea-Chinese Banking 1.832% 10/9/2030	43,599,062	0.11	COMMERCIAL PAPER			
USD 12,800,000	Oversea-Chinese Banking 4.602% 15/6/2032	87,487,118	0.23	China			
USD 12,000,000	United Overseas Bank 3.863% 7/10/2032	79,067,801	0.21	CNY 80,000,000	Guangxi Liuzhou Dongcheng Investment Development 6.42% 28/9/2022	79,779,560	0.21
USD 37,045,000	United Overseas Bank 3.875% 19/4/2171	253,273,498	0.65	CNY 20,000,000	Huaihua Industrial Park Investments 5.5% 11/10/2022	20,022,290	0.05
		779,141,634	2.01	CNY 40,000,000	TJ Wong St Own 5.97% 3/3/2023	40,512,880	0.10
South Korea				CNY 30,000,000	Wego Holding 0% 12/5/2022***	30,060,450	0.08
USD 14,190,000	KB Kookmin Card 4% 9/6/2025	96,519,591	0.25	CNY 100,000,000	Zhangjiakou Tongtai 6.4% 28/9/2022	99,982,700	0.26
USD 18,700,000	Kodit Global 2022 The 1st Securitization Specialty 3.619% 27/5/2025	126,095,631	0.32			270,357,880	0.70
USD 12,200,000	Kookmin Bank 2.125% 15/2/2025	80,012,526	0.20	Total Commercial Paper		270,357,880	0.70
USD 3,360,000	Korea Western Power 4.125% 28/6/2025	22,924,107	0.06	CERTIFICATES OF DEPOSIT			
USD 1,498,000	Kyobo Life Insurance 5.9% 15/6/2052	10,401,910	0.03	China			
USD 11,360,000	Shinhan Financial 2.875% 12/11/2170	69,916,543	0.18	CNY 80,000,000	Shanghai Pudong Development Bank 0% 9/2/2022***	77,915,160	0.20
USD 10,000,000	Shinhan Financial 3.34% 5/2/2030*	65,661,306	0.17	Total Certificates of Deposit		77,915,160	0.20
USD 10,000,000	Shinhan Financial 5.875% 13/2/2171	69,172,528	0.18	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 15,000,000	Woori Bank 4.75% 30/4/2024	103,517,933	0.27			37,340,824,841	96.42
		644,222,075	1.66	Other Transferable Securities			
Thailand				BONDS			
USD 14,727,000	GC Treasury Center 4.4% 30/3/2032	94,056,258	0.24	Hong Kong			
USD 2,500,000	Kasikornbank Hong Kong 5.275% 14/4/2171	16,238,411	0.04	CNY 3,736,953	China City Construction International 5.35% 3/7/2017**,*	-	0.00
USD 9,293,000	Thaioil Treasury Center 2.5% 18/6/2030	52,518,926	0.14	Total Bonds		-	0.00
USD 1,900,000	TMBThanachart Bank 4.9% 2/6/2171*	12,174,066	0.03	Total Other Transferable Securities		-	0.00
		174,987,661	0.45	Total Portfolio		37,340,824,841	96.42
United Kingdom				Other Net Assets		1,384,574,938	3.58
CNH 112,000,000	Standard Chartered 4.35% 18/3/2026	112,099,120	0.29	Total Net Assets (CNH)		38,725,399,779	100.00
United States							
USD 20,000,000	BOC Aviation USA 1.625% 29/4/2024	131,325,027	0.34				
USD 11,175,000	Hanwha Energy USA 4.125% 5/7/2025	76,152,922	0.20				
		207,477,949	0.54				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b).

China Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ CNH
CNH	4,048,020,000	USD	600,000,000	Citigroup	14/9/2022	(90,829,441)
CNH	6,802,828,000	USD	1,007,000,000	HSBC Bank	14/9/2022	(143,547,424)
CNH	3,487,462,400	USD	515,800,000	Goldman Sachs	14/9/2022	(70,573,944)
CNH	6,424,128,701	USD	952,297,868	BNP Paribas	14/9/2022	(144,899,928)
CNH	80,235,398	USD	11,800,000	Deutsche Bank	14/9/2022	(1,162,426)
USD	20,280,205	EUR	19,820,421	HSBC Bank	14/9/2022	2,997,949
USD	9,570,902	HKD	75,060,756	Citigroup	14/9/2022	32,588
USD	11,400,000	CNH	76,757,910	Deutsche Bank	14/9/2022	1,880,117
Net unrealised depreciation						(446,102,509)
AUD Hedged Share Class						
AUD	223,454,982	CNY	1,054,337,653	BNY Mellon	15/9/2022	2,303,399
CNY	10,204,181	AUD	2,150,602	BNY Mellon	15/9/2022	34,680
Net unrealised appreciation						2,338,079
CAD Hedged Share Class						
CAD	15,305,850	CNY	80,212,140	BNY Mellon	15/9/2022	175,806
CNY	471,081	CAD	89,556	BNY Mellon	15/9/2022	723
Net unrealised appreciation						176,529
EUR Hedged Share Class						
CNY	28,967,458	EUR	4,189,841	BNY Mellon	15/9/2022	27,109
EUR	404,963,458	CNY	2,797,589,177	BNY Mellon	15/9/2022	(401,527)
Net unrealised depreciation						(374,418)
GBP Hedged Share Class						
CNY	5,121,427	GBP	626,963	BNY Mellon	15/9/2022	99,544
GBP	38,646,485	CNY	316,549,569	BNY Mellon	15/9/2022	(6,995,919)
Net unrealised depreciation						(6,896,375)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ CNH
HKD Hedged Share Class						
CNY	51,896,266	HKD	59,881,812	BNY Mellon	15/9/2022	(748,578)
HKD	2,040,780,653	CNY	1,759,526,948	BNY Mellon	15/9/2022	34,608,623
Net unrealised appreciation						33,860,045
JPY Hedged Share Class						
JPY	499,243	CNY	25,099	BNY Mellon	15/9/2022	(262)
Net unrealised depreciation						(262)
NZD Hedged Share Class						
CNY	127,330	NZD	29,571	BNY Mellon	15/9/2022	2,362
NZD	18,545,021	CNY	78,792,752	BNY Mellon	15/9/2022	(421,988)
Net unrealised depreciation						(419,626)
SGD Hedged Share Class						
CNY	11,768,045	SGD	2,388,504	BNY Mellon	15/9/2022	(23,882)
SGD	638,597,328	CNY	3,132,806,225	BNY Mellon	15/9/2022	19,908,672
Net unrealised appreciation						19,884,790
USD Hedged Share Class						
CNY	107,645,364	USD	15,787,569	BNY Mellon	15/9/2022	(1,258,562)
USD	1,101,372,255	CNY	7,446,532,775	BNY Mellon	15/9/2022	150,783,532
Net unrealised appreciation						149,524,970
Total net unrealised depreciation (CNH underlying exposure - CNH 59,733,992,131)						(248,008,777)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure CNH	Unrealised depreciation CNH
1,965	USD	US Treasury 10 Year Note (CBT)	December 2022	1,587,586,607	(10,273,249)
Total				1,587,586,607	(10,273,249)

China Flexible Equity Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				11,200	Eve Energy	154,210	0.68
FUNDS				19,000	Haier Smart Home	71,247	0.31
Ireland				77,400	Haier Smart Home	254,430	1.13
17,352	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	1,735,435	7.68	138,600	Hangzhou Oxygen Plant	711,588	3.15
Total Funds		1,735,435	7.68	35,850	Hangzhou Silan Microelectronics	206,091	0.91
COMMON STOCKS (SHARES)				61,500	Inner Mongolia Yili Industrial	318,600	1.41
Cayman Islands				29,372	Joinn Laboratories China	157,177	0.70
54,400	Alibaba	653,609	2.90	4,700	Kweichow Moutai	1,310,750	5.81
8,425	Alibaba	821,859	3.64	57,141	LONGi Green Energy Technology	424,067	1.88
101,000	China Mengniu Dairy	458,763	2.03	62,885	Ming Yang Smart Energy	244,559	1.08
10,687	JD.com	682,579	3.02	126,000	NARI Technology	501,337	2.22
11,218	Kanzhun	257,341	1.14	31,200	Ping An Insurance of China	198,263	0.88
17,449	KE	318,444	1.41	312,000	Postal Savings Bank of China [*]	186,836	0.82
46,500	Li Ning	426,573	1.89	186,400	Sany Heavy Industry	425,543	1.89
37,700	Meituan	911,686	4.04	28,780	Shandong Head	137,706	0.61
6,772	NetEase	615,236	2.73	4,100	Shenzhen Dynanonic	190,471	0.85
20,600	NetEase	372,178	1.65	45,700	Shenzhen Inovance Technology	397,253	1.76
29,200	Tencent	1,217,317	5.39	9,500	Shenzhen Mindray Bio-Medical Electronics	411,041	1.82
86,000	Wuxi Biologics Cayman	763,728	3.38	177,600	Yantai Zhenghai Magnetic Material	347,788	1.54
58,000	Zhongsheng	275,272	1.22	33,300	Yealink Network Technology	345,021	1.53
		7,774,585	34.44			11,473,677	50.82
China				Hong Kong			
100,490	Anhui Honglu Steel Construction	421,831	1.87	54,000	AIA	522,552	2.31
131,990	Bank of Ningbo	570,704	2.53	143,000	BOC Hong Kong	493,757	2.19
94,515	Beijing Oriental Yuhong Waterproof Technology	415,929	1.84	417,000	Cathay Pacific Airways	433,545	1.92
18,500	BYD [*]	570,891	2.53	51,000	Galaxy Entertainment	286,560	1.27
4,000	China Merchants Bank	20,539	0.09			1,736,414	7.69
63,500	China Merchants Bank	322,611	1.43	Total Common Stocks (Shares)		20,984,676	92.95
118,000	China Oilfield Services	122,682	0.54	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
13,055	China Tourism Duty Free	369,948	1.64			22,720,111	100.63
388,500	China Yangtze Power	1,350,383	5.98	Total Portfolio		22,720,111	100.63
97,636	East Money Information	314,181	1.39	Other Net Liabilities		(143,141)	(0.63)
				Total Net Assets (USD)		22,576,970	100.00

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

China Flexible Equity Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
EUR Hedged Share Class						
EUR	5,163,424	USD	5,273,431	BNY Mellon	15/9/2022	(103,083)
USD	465,032	EUR	460,327	BNY Mellon	15/9/2022	4,094
Net unrealised depreciation						(98,989)
Total net unrealised depreciation						
(USD underlying exposure - USD 5,626,000)						(98,989)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Communications	23.05
Consumer Non-cyclical	15.15
Consumer Cyclical	11.91
Industrial	11.80
Financials	11.66
Investment Funds	7.68
Utilities	5.98
Technology	5.29
Energy	4.35
Basic Materials	3.76
Other Net Liabilities	(0.63)
	100.00

China Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				1,152,522	Hangzhou Oxygen Plant	5,917,177	0.51
FUNDS				3,993,508	Inner Mongolia Yili Industrial	20,688,352	1.79
Ireland				134,861	Kweichow Moutai	37,610,424	3.26
1,001,464	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [†]	100,162,294	8.68	4,145,049	Ming Yang Smart Energy	16,120,078	1.40
Total Funds		100,162,294	8.68	2,931,244	Muyuan Foods	24,906,608	2.16
COMMON STOCKS (SHARES)				1,154,520	NARI Technology	4,593,679	0.40
Bermuda				63,590,000	PetroChina	30,058,715	2.60
17,501,000	Pacific Basin Shipping [*]	6,243,506	0.54	24,074,000	Postal Savings Bank of China [*]	14,416,299	1.25
Cayman Islands				595,745	SG Micro	13,833,743	1.20
7,013,512	Alibaba	84,266,492	7.30	861,724	Shanghai International Airport	7,047,224	0.61
196,321	Alibaba	19,151,113	1.66	367,752	Shenzhen Dynanonic	17,084,405	1.48
824,200	China Resources Mixc Lifestyle Services [*]	3,748,940	0.32	382,600	Shenzhen Mindray Bio-Medical Electronics	16,554,120	1.43
1,688,700	ENN Energy	24,614,227	2.13	279,420	WuXi AppTec [*]	3,180,971	0.28
1,089,509	JD.com	34,259,708	2.97			318,457,225	27.61
18,833	JinkoSolar	1,142,410	0.10	Hong Kong			
1,094,372	Kanzhun	25,104,894	2.18	1,859,800	AIA	17,997,065	1.56
1,795,919	KE	32,775,522	2.84	6,046,500	BOC Hong Kong	20,877,622	1.81
3,106,000	Li Ning	28,493,226	2.47	4,744,000	China Resources Beer	33,153,470	2.87
3,755,700	Meituan	90,822,777	7.87	4,022,000	Galaxy Entertainment [*]	22,598,954	1.96
270,101	NetEase	24,538,676	2.13	451,500	Techtronic Industries	5,361,439	0.47
2,390,500	NetEase	43,188,951	3.74			99,988,550	8.67
1,516,586	Tencent	63,224,880	5.48	Singapore			
3,802,500	Wuxi Biologics Cayman	33,768,337	2.93	2,450,900	BOC Aviation [*]	19,688,760	1.71
3,892,000	Xinyi Solar [*]	5,375,387	0.47	Taiwan			
458,543	XPeng [*]	8,597,681	0.74	3,664,000	Chunghwa Telecom	14,565,726	1.26
2,982,000	Zhongsheng	14,152,775	1.23	1,360,000	Far EasTone Telecommunications	3,342,195	0.29
		537,225,996	46.56	700,000	Taiwan Semiconductor Manufacturing	11,613,970	1.01
China				4,431,000	Unimicron Technology	22,054,930	1.91
638,000	BYD	19,688,040	1.71			51,576,821	4.47
3,097,000	China Merchants Bank [*]	15,902,080	1.38	United States			
14,338,000	China National Building Material	13,591,556	1.18	770,858	Yum China [*]	38,091,641	3.30
9,602,000	China Oilfield Services	9,982,965	0.86	Total Common Stocks (Shares)		1,071,272,499	92.86
3,205,092	China Yangtze Power	11,140,546	0.97	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
5,404,661	East Money Information	17,391,547	1.51			1,171,434,793	101.54
17,663,109	Focus Media Information Technology	15,515,171	1.35	Total Portfolio			
454,800	Glodon	3,233,525	0.28			1,171,434,793	101.54
				Other Net Liabilities			
						(17,789,446)	(1.54)
				Total Net Assets (USD)			
						1,153,645,347	100.00

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

China Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD Hedged Share Class						
USD	4,285,895	AUD	6,167,245	BNY Mellon	15/9/2022	58,241
AUD	64,184,374	USD	44,817,665	BNY Mellon	15/9/2022	(819,155)
Net unrealised depreciation						(760,914)
CNH Hedged Share Class						
CNY	244,239,871	USD	36,125,069	BNY Mellon	15/9/2022	(718,298)
USD	3,446,919	CNY	23,493,756	BNY Mellon	15/9/2022	41,099
Net unrealised depreciation						(677,199)
EUR Hedged Share Class						
EUR	64,941,999	USD	66,320,884	BNY Mellon	15/9/2022	(1,291,786)
USD	6,424,919	EUR	6,344,206	BNY Mellon	15/9/2022	72,253
Net unrealised depreciation						(1,219,533)
GBP Hedged Share Class						
GBP	29,310,654	USD	35,481,387	BNY Mellon	15/9/2022	(1,447,121)
USD	3,435,203	GBP	2,874,382	BNY Mellon	15/9/2022	97,607
Net unrealised depreciation						(1,349,514)
SGD Hedged Share Class						
SGD	25,683,913	USD	18,633,532	BNY Mellon	15/9/2022	(251,659)
USD	1,716,145	SGD	2,377,987	BNY Mellon	15/9/2022	14,229
Net unrealised depreciation						(237,430)
Total net unrealised depreciation (USD underlying exposure - USD 215,812,820)						(4,244,590)

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/(depreciation) USD
China			
1,704,182	Glodon	HSBC Bank	(305,775)
5,021,183	East Money Information	HSBC Bank	73,370
131,700	Contemporary Amperex Technology	HSBC Bank	(543,265)

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/(depreciation) USD
1,006,700	Ming Yang Smart Energy	HSBC Bank	(394,853)
862,016	China Yangtze Power	HSBC Bank	(79,810)
309,275	Inner Mongolia Yili Industrial	HSBC Bank	(59,219)
2,314,971	Nari Technology	HSBC Bank	(682,650)
1,671,515	Shanghai International Airport	HSBC Bank	(419,395)
1,321,966	Levima Advanced Materials	HSBC Bank	(2,461,676)
923,458	CNGR Advanced Material	HSBC Bank	(4,565,072)
			(9,438,345)
Total (USD underlying exposure - USD 89,423,044)			(9,438,345)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Communications	31.87
Consumer Non-cyclical	14.72
Consumer Cyclical	11.41
Financials	10.87
Investment Funds	8.68
Technology	8.36
Energy	6.91
Industrial	5.11
Utilities	3.10
Basic Materials	0.51
Other Net Liabilities	(1.54)
	100.00

China Impact Fund⁽²⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				50,000	Eve Energy	688,438	2.26
				84,880	Ganfeng Lithium	1,054,394	3.46
				39,856	Glodon	283,367	0.93
				158,221	Hongfa Technology	864,155	2.84
FUNDS				1,080,158	Infore Environment Technology	757,791	2.49
19,402	Ireland BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	1,940,494	6.37	160,088	LONGi Green Energy Technology	1,188,079	3.90
Total Funds		1,940,494	6.37	74,900	Ming Yang Smart Energy	291,286	0.96
COMMON STOCKS (SHARES)				251,400	NARI Technology	1,000,286	3.28
				1,992,000	Postal Savings Bank of China	1,192,875	3.91
Bermuda				156,421	Shandong Head	748,441	2.46
				29,200	Shandong Sinocera Functional Material	134,171	0.44
1,948,000	China Water Affairs	1,777,091	5.83	27,546	Shenzhen Mindray Bio-Medical Electronics	1,191,845	3.91
Cayman Islands				59,550	Shenzhen Transsion	589,203	1.93
48,222	Kanzhun	1,106,213	3.63	63,584	Sungrow Power Supply	1,026,715	3.37
72,264	KE	1,318,818	4.33	637,500	Suzhou Basecare Medical	333,021	1.09
1,632,500	Linklogis	1,104,474	3.63	71,860	WuXi AppTec	933,801	3.07
487,000	Weimob	227,100	0.75	316,500	Xinjiang Goldwind Science & Technology	588,596	1.93
106,000	Wuxi Biologics Cayman	941,339	3.09	141,333	Zhejiang Weixing New Building Materials	427,341	1.40
422,000	Xinyi Solar	582,840	1.91				
		5,280,784	17.34				
China							
224,939	Aier Eye Hospital	959,233	3.15				
299,814	Anhui Honglu Steel Construction	1,258,541	4.13				
17,440	Asymchem Laboratories Tianjin	240,204	0.79				
192,200	Beijing New Building Materials	732,421	2.41				
46,300	Beijing Oriental Yuhong Waterproof Technology	203,751	0.67				
7,000	BYD	216,013	0.71				
2,863,000	China Datang Renewable Power	718,613	2.36				
222,900	China Yangtze Power	774,776	2.54				
41,400	Chongqing Zhifei Biological Products	564,386	1.85				
23,400	Contemporary Amperex Technology	1,638,248	5.38				

[~]Investment in connected party fund, see further information in Note 10.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
EUR Hedged Share Class						
USD	284,312	EUR	281,819	BNY Mellon	15/9/2022	2,119
EUR	3,477,245	USD	3,552,254	BNY Mellon	15/9/2022	(70,345)
Net unrealised depreciation						(68,226)
Total net unrealised depreciation (USD underlying exposure - USD 3,760,568)						(68,226)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Industrial	27.24
Consumer Non-cyclical	16.95
Energy	10.14
Financials	8.24
Investment Funds	6.37
Basic Materials	6.36
Communications	6.31
Consumer Cyclical	6.09
Utilities	4.90
Technology	4.56
Other Net Assets	2.84
	100.00

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

China Innovation Fund⁽¹⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				2,800	Suzhou Maxwell Technologies	189,942	0.92
FUNDS				3,200	Wuhan DR Laser Technology	93,139	0.45
Ireland				26,260	Wuxi Lead Intelligent Equipment	209,960	1.02
5,220	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	522,114	2.53	11,900	Xiamen Faratronic	306,584	1.48
Total Funds		522,114	2.53	45,300	Yantai Zhenghai Magnetic Material	88,709	0.43
COMMON STOCKS (SHARES)						7,792,564	37.74
Australia				India			
11,685	Altium	294,387	1.43	14,168	Infosys	261,966	1.27
87,294	SiteMinder	206,403	1.00	Japan			
8,372	WiseTech Global	337,209	1.63	22,400	Appier	196,074	0.95
		837,999	4.06	9,200	Freee	197,912	0.96
Cayman Islands				3,000	GMO Payment Gateway	242,498	1.17
8,000	Alchip Technologies	225,249	1.09	2,800	Harmonic Drive Systems	103,282	0.50
49,700	Alibaba	597,140	2.89	300	Keyence	114,203	0.55
3,535	Baidu	513,423	2.49	1,700	Lasertec	237,661	1.15
4,538	Bilibili	111,771	0.54	14,000	Nikon	160,671	0.78
6,300	JD.com	198,104	0.96	23,500	Renesas Electronics	224,156	1.09
11,684	Kanzhun	268,031	1.30	1,400	Rohm	106,106	0.51
147,000	Kingdee International Software	286,935	1.39	5,081	Sony	409,529	1.98
223,500	Linklogis	151,210	0.73	400	Tokyo Electron	127,258	0.62
25,600	Meituan	619,076	3.00			2,119,350	10.26
30,000	NetEase	542,007	2.62	Kazakhstan			
15,000	Silergy	262,670	1.27	5,256	Kaspi.KZ JSC	321,667	1.56
24,649	TDCX	240,081	1.16	New Zealand			
6,000	Tencent	250,134	1.21	3,931	Xero	236,409	1.14
16,150	Trip.com	424,296	2.05	South Korea			
		4,690,127	22.70	3,008	Ecopro	252,325	1.22
China				4,762	Kakao	261,322	1.27
7,353	Beijing Kingsoft Office Software	191,974	0.93	3,120	Kakaopay	145,089	0.70
44,700	Bethel Automotive Safety Systems	561,103	2.72	214	Samsung SDI	95,676	0.46
19,000	BYD	586,321	2.84	920	SKC	83,571	0.41
17,900	CNGR Advanced Material	242,335	1.17			837,983	4.06
8,700	Contemporary Amperex Technology	609,092	2.95	Taiwan			
187,500	East Money Information	603,352	2.92	31,000	Accton Technology	288,739	1.40
82,497	Glodon	586,535	2.84	25,000	Andes Technology	312,115	1.51
42,800	Han's Laser Technology Industry	185,060	0.90	4,400	ASPEED Technology	294,177	1.43
44,800	Levima Advanced Materials	269,685	1.31	99,000	Chunghwa Telecom	393,561	1.90
59,500	LONGi Green Energy Technology	441,574	2.14	90,000	E Ink	708,173	3.43
75,600	Ming Yang Smart Energy	294,008	1.42	7,000	Lotes	167,425	0.81
23,800	Montage Technology	191,464	0.93	32,000	Taiwan Semiconductor Manufacturing	530,924	2.57
78,120	NARI Technology	310,829	1.51	60,000	Unimicron Technology	298,645	1.45
8,500	NAURA Technology	347,444	1.68	9,000	Wiwynn	227,680	1.10
20,450	SG Micro	474,868	2.30			3,221,439	15.60
4,800	Shenzhen Dynanonic	222,990	1.08	Total Common Stocks (Shares)		20,319,504	98.39
200,500	Shenzhen Topband	362,408	1.75	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		20,841,618	100.92
4,300	StarPower Semiconductor	247,181	1.20	Total Portfolio		20,841,618	100.92
10,900	Sungrow Power Supply	176,007	0.85	Other Net Liabilities		(189,956)	(0.92)
				Total Net Assets (USD)		20,651,662	100.00

[~]Investment in connected party fund, see further information in Note 10.

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

China Innovation Fund⁽¹⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
CNH Hedged Share Class						
CNY	70,862	USD	10,483	BNY Mellon	15/9/2022	(211)
USD	743	CNY	5,091	BNY Mellon	15/9/2022	6
Net unrealised depreciation						(205)
Total net unrealised depreciation (USD underlying exposure - USD 11,017)						(205)

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Circular Economy Fund

Portfolio of Investments 31 August 2022

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets				
Holding	Description			Holding	Description						
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Switzerland							
				509,308	Nestle	59,856,272	3.33				
				2,504,755	SIG*	59,078,719	3.29				
FUNDS				118,934,9916.62							
				United Kingdom							
				1,434,581	Coca-Cola Europacific Partners	71,313,021	3.97				
819,461	Ireland BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	81,959,129	4.56	1,588,149	Mondi	27,303,757	1.52				
Total Funds		81,959,129	4.56	98,616,7785.49							
COMMON STOCKS (SHARES)				United States							
				404,004	Agilent Technologies	52,476,080	2.92				
				225,175	Avery Dennison	41,465,976	2.31				
7,390,899	Australia Brambles	62,709,291	3.49	364,398	Ball	20,501,032	1.14				
22,544,772	Cleanaway Waste Management	43,263,122	2.41	398,173	Crown	36,639,879	2.04				
2,372,817	Sims	25,027,464	1.39	248,843	Ecolab	41,332,822	2.30				
		130,999,877	7.29	2,021,214	Evoqua Water Technologies	72,197,764	4.02				
Finland				2,860,355	Graphic Packaging	64,300,780	3.57				
				620,559	Grocery Outlet	24,512,080	1.36				
				801,748	LKQ	42,452,557	2.36				
1,451,791	France UPM-Kymmene	49,425,736	2.75	270,160	Microsoft	71,811,229	4.00				
1,472,860	Bureau Veritas*	36,616,342	2.04	170,278	NIKE	18,265,721	1.02				
163,884	Carbios SACA	4,721,893	0.26	165,661	Nucor	21,830,807	1.22				
958,883	Dassault Systemes	37,647,579	2.10	444,575	Owens Corning	36,632,980	2.04				
89,619	L'Oreal	31,147,056	1.73	580,789	Republic Services	83,709,119	4.66				
482,500	Schneider Electric	58,311,116	3.25	105,328	Thermo Fisher Scientific	58,650,844	3.27				
		168,443,986	9.38	793,752	TJX	49,244,374	2.74				
Germany				445,624	Trex*	20,944,328	1.17				
				289,934	Aurubis*	17,716,799	0.99	385,941	Waste Management	66,161,866	3.68
				69,224	Pyrum Innovations	4,726,961	0.26	192,297	Xylem	17,725,937	0.99
1,180,098	Siemens Healthineers*	58,416,410	3.25	86,539	Zebra Technologies	26,049,970	1.45				
		80,860,170	4.50	866,906,14548.26							
Japan				Total Common Stocks (Shares)				1,704,558,32194.89			
				101,500	Keyence*	38,638,806	2.15	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			1,786,517,45099.45
				Luxembourg				Total Portfolio			1,786,517,45099.45
590,672	Befesa	24,322,536	1.36	Other Net Assets				9,812,9730.55			
Netherlands				Total Net Assets (USD)				1,796,330,423100.00			
				94,086	ASML	46,573,813	2.59				
				Norway							
6,685,948	Norsk Hydro	45,681,851	2.54								
Sweden											
				2,142,343	Epiroc	33,488,989	1.87				
				188,762	Re:NewCell	1,664,643	0.09				
		35,153,632	1.96								

Circular Economy Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
CNH Hedged Share Class						
USD	22,454	CNY	154,093	BNY Mellon	15/9/2022	116
CNY	1,909,218	USD	282,548	BNY Mellon	15/9/2022	(5,773)
Net unrealised depreciation						(5,657)
EUR Hedged Share Class						
EUR	1,513,279	USD	1,545,898	BNY Mellon	15/9/2022	(30,587)
USD	121,554	EUR	121,180	BNY Mellon	15/9/2022	212
Net unrealised depreciation						(30,375)
GBP Hedged Share Class						
GBP	13,914,447	USD	16,858,882	BNY Mellon	15/9/2022	(702,020)
USD	1,389,763	GBP	1,176,921	BNY Mellon	15/9/2022	23,179
Net unrealised depreciation						(678,841)
HKD Hedged Share Class						
HKD	31,845,179	USD	4,060,964	BNY Mellon	15/9/2022	(2,338)
USD	322,252	HKD	2,527,937	BNY Mellon	15/9/2022	70
Net unrealised depreciation						(2,268)
JPY Hedged Share Class						
JPY	55,472,011,412	USD	412,631,402	BNY Mellon	15/9/2022	(12,553,013)
USD	37,424,601	JPY	5,126,310,561	BNY Mellon	15/9/2022	453,086
Net unrealised depreciation						(12,099,927)
NZD Hedged Share Class						
NZD	137,361	USD	86,361	BNY Mellon	15/9/2022	(2,212)
USD	6,759	NZD	10,941	BNY Mellon	15/9/2022	57
Net unrealised depreciation						(2,155)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
SGD Hedged Share Class						
SGD	886,413	USD	643,289	BNY Mellon	15/9/2022	(8,886)
USD	57,460	SGD	79,871	BNY Mellon	15/9/2022	296
Net unrealised depreciation						(8,590)
Total net unrealised depreciation (USD underlying exposure - USD 462,029,471)						(12,841,804)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Industrial	42.21
Consumer Non-cyclical	24.75
Basic Materials	11.58
Technology	10.14
Consumer Cyclical	6.21
Investment Funds	4.56
Other Net Assets	0.55
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Climate Action Equity Fund⁽¹⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Ireland				Japan		
1,875	BlackRock ICS US Dollar Liquid Environmentally Aware Fund	187,529	4.59	200	Keyence	76,136	1.86
Total Funds		187,529	4.59		Netherlands		
				663	Koninklijke DSM	85,133	2.08
COMMON STOCKS (SHARES)					Norway		
	Australia			1,454	Salmar	96,804	2.37
37,877	Cleanaway Waste Management	72,685	1.78		South Korea		
3,329	Sims	35,113	0.86	142	LG Chem	67,096	1.64
		107,798	2.64	137	Samsung SDI	61,251	1.50
	Bermuda					128,347	3.14
1,117	Bunge	110,114	2.70		Spain		
	Canada			6,126	EDP Renovaveis	150,213	3.68
1,146	Canadian Solar	50,653	1.24		Sweden		
4,183	Growth International	126,039	3.09	3,638	Atlas Copco	37,606	0.92
2,187	Maple Leaf Foods	38,885	0.95	26,289	Orron Energy	50,531	1.24
1,520	Nutrien	139,141	3.41			88,137	2.16
4,377	SunOpta	43,420	1.06		Switzerland		
		398,138	9.75	4,030	SIG	95,054	2.33
	China				United Kingdom		
18,800	Xinjiang Goldwind Science & Technology	28,121	0.69	5,083	ITM Power	11,842	0.29
	Denmark			3,303	Mondi	56,786	1.39
2,034	Vestas Wind Systems	51,935	1.27			68,628	1.68
	Finland				United States		
2,384	UPM-Kymmene	81,162	1.99	686	AGCO	75,316	1.84
	France			184	Albemarle	50,092	1.23
2,186	Bureau Veritas	54,346	1.33	261	Analog Devices	39,588	0.97
1,028	Dassault Systemes	40,361	0.99	165	ANSYS	41,912	1.03
91	Robertet	81,116	1.98	790	Archer-Daniels-Midland	68,983	1.69
310	Schneider Electric	37,464	0.92	1,177	Ball	66,218	1.62
		213,287	5.22	1,004	Crown	92,388	2.26
	Germany			555	Darling Ingredients	41,708	1.02
2,344	Infineon Technologies	57,863	1.42	415	Deere	152,035	3.72
938	Symrise	99,002	2.42	400	Ecolab	66,440	1.63
		156,865	3.84	2,242	Evoqua Water Technologies	80,084	1.96
	Iceland			408	First Solar	51,628	1.26
4,301	Marel HF	15,533	0.38	1,015	FMC	109,650	2.68
	Ireland			1,352	Ingersoll Rand	64,423	1.58
1,205	Johnson Controls International	65,757	1.61	463	John Bean Technologies	48,328	1.18
960	Kerry	99,547	2.44	2,039	NextEra Energy	175,660	4.30
634	Kingspan	36,407	0.89	468	Owens Corning	38,563	0.95
		201,711	4.94	296	Quanta Services	41,742	1.02
	Isle of Man			784	Republic Services	112,998	2.77
331,357	Agronomics	68,469	1.68	657	Waste Management	112,630	2.76
	Italy					1,530,386	37.47
22,073	Enel	105,201	2.58	Total Common Stocks (Shares)		3,888,634	95.22
1,007	Prysmian	31,462	0.77	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		4,076,163	99.81
		136,663	3.35	Total Portfolio		4,076,163	99.81
				Other Net Assets		7,625	0.19
				Total Net Assets (USD)		4,083,788	100.00

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Climate Action Equity Fund⁽¹⁾ continued

Sector Breakdown as at 31 August 2022

	% of Net Assets
Industrial	36.74
Basic Materials	20.45
Consumer Non-cyclical	14.58
Utilities	11.80
Investment Funds	4.59
Technology	4.41
Energy	4.06
Financials	1.68
Communications	1.50
Other Net Assets	0.19
	100.00

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Climate Action Multi-Asset Fund⁽¹⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				194	KBC	9,211	0.02
				28	UCB	1,992	0.01
				189	Umicore	6,088	0.01
						22,591	0.05
FUNDS				Bermuda			
	Ireland			8,000	Alibaba Health Information Technology	4,636	0.01
702,318	iShares Euro Govt Bond Climate UCITS ETF	2,975,300	6.21	3,150	Bunge	310,393	0.65
813,144	iShares Global Govt Bond UCITS ETF	3,537,176	7.38	53	Credicorp	6,861	0.01
222,949	iShares Green Bond Index Fund IE	2,118,016	4.42	19,000	Digital China	8,493	0.02
		8,630,492	18.01	268	Invesco	4,468	0.01
						334,851	0.70
	United Kingdom			Brazil			
1,530,612	Aquila European Renewables Income Fund	1,557,704	3.25	350	Americanas	1,134	0.00
919,753	Greencoat UK Wind Fund	1,756,360	3.66	576	B3 - Brasil Bolsa Balcao	1,355	0.00
141,468	Gresham House Energy Storage Fund	278,238	0.58	599	Banco Bradesco	2,254	0.00
		3,592,302	7.49	1,051	Banco do Brasil	8,635	0.02
Total Funds		12,222,794	25.50	320	Banco Santander Brasil	1,855	0.00
COMMON / PREFERRED STOCKS (SHARES)				12,231	Cia Energetica de Minas Gerais	28,342	0.06
	Australia			4,650	Cosan	18,013	0.04
467	Aristocrat Leisure	11,421	0.02	470	Localiza Rent a Car	5,607	0.01
150	ASX	8,061	0.02	766	Lojas Renner	4,090	0.01
210	Australia & New Zealand Banking	3,284	0.01	695	Natura	2,001	0.01
5,117	Brambles	43,397	0.09			73,286	0.15
84,747	Cleanaway Waste Management	162,558	0.34	Canada			
134	Cochlear	19,672	0.04	54	Agnico Eagle Mines	2,230	0.00
272	Computershare	4,603	0.01	129	Bank of Montreal	12,086	0.03
232,596	Cooper Energy	43,022	0.09	830	Bank of Nova Scotia/The	46,098	0.10
12,113	Costa	22,322	0.05	698	Brookfield Asset Management	34,081	0.07
140	CSL	28,153	0.06	108	CAE	1,992	0.00
3,252	Dexus	19,449	0.04	168	Cameco	4,890	0.01
88	IDP Education	1,749	0.00	19,802	Canacol Energy	37,454	0.08
240	Lendlease	1,689	0.00	206	Canadian Imperial Bank of Commerce	9,853	0.02
2,323	Lottery	7,034	0.02	242	Canadian National Railway	28,786	0.06
112	Macquarie	13,600	0.03	2,587	Canadian Solar	114,296	0.24
642	Mineral Resources	28,134	0.06	173	Canfor	3,433	0.01
3,054	Mirvac	4,394	0.01	4,120	Enbridge	171,470	0.36
7,449	Sims	78,535	0.17	9,358	Growth International	281,845	0.59
3,102	Stockland	7,693	0.01	1,064	Hydro One	28,798	0.06
4,761	Transurban	45,531	0.09	2,753	Lundin Mining	14,249	0.03
6,299	Worley	62,700	0.13	1,505	Manulife Financial	26,060	0.05
		617,001	1.29	4,956	Maple Leaf Foods	88,081	0.18
	Austria			4,037	Nutrien	369,360	0.77
187	ANDRITZ	8,591	0.02	2,968	Parex Resources	47,214	0.10
143	Erste Bank	3,236	0.01	980	Pembina Pipeline	34,558	0.07
483	Kontron	7,230	0.01	200	Ritchie Bros Auctioneers	13,930	0.03
		19,057	0.04	649	Shopify	21,182	0.05
	Belgium			1,151	Sierra Wireless	35,412	0.07
37	Anheuser-Busch InBev	1,808	0.00	9,784	SunOpta	97,015	0.20
24	Elia	3,492	0.01	611	TC Energy	29,661	0.06
				347	TELUS	7,860	0.02
				460	Toronto-Dominion Bank/The	29,740	0.06

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Climate Action Multi-Asset Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
190	West Fraser Timber	17,294	0.04	Denmark			
5,553	Western Forest Products	6,467	0.01	202	Genmab	72,002	0.15
462	Wheaton Precious Metals	14,133	0.03	1,161	Novo Nordisk	124,415	0.26
		1,629,528	3.40	832	Novozymes	48,092	0.10
Cayman Islands				372	Orsted	36,863	0.08
3,800	Alibaba	45,637	0.10	20	Pandora	1,213	0.00
570	Baidu	10,272	0.02	102	ROCKWOOL	21,038	0.04
3,000	China Medical System	4,447	0.01	6,279	Vestas Wind Systems	160,257	0.34
1,000	Country Garden Services	1,982	0.01			463,880	0.97
400	GDS	1,388	0.00	Finland			
1,900	JD Health International	13,224	0.03	91	Elisa	4,879	0.01
116	JD.com	3,646	0.01	748	Kesko	15,715	0.03
2,000	Kingdee International Software	3,902	0.01	932	Neste	46,022	0.10
100	Kuaishou Technology	876	0.00	462	Nokia	2,345	0.01
427	Li Auto	12,416	0.03	3,594	Stora Enso	53,641	0.11
1,600	Meituan	38,676	0.08	5,748	UPM-Kymmene	195,604	0.41
1,000	Microport Scientific	2,002	0.00	204	Wartsila	1,696	0.00
700	NetEase	12,642	0.02			319,902	0.67
184	NIO	3,623	0.01	France			
500	Ping An Healthcare and Technology	1,363	0.00	106	AXA	2,506	0.00
1,600	Sands China	3,607	0.01	474	BNP Paribas	22,141	0.05
500	Sunny Optical Technology	6,871	0.01	4,890	Bureau Veritas	121,516	0.25
5,200	Tongcheng Travel	10,715	0.02	528	Cie Generale des Etablissements Michelin	12,872	0.03
2,000	Wuxi Biologics Cayman	17,754	0.04	41	Covivio	2,284	0.00
464	XPeng	8,696	0.02	2,299	Dassault Systemes	90,224	0.19
6,000	Yadea	11,477	0.02	642	Gaztransport Et Technigaz*	81,341	0.17
		215,216	0.45	36	Gecina	3,217	0.01
China				47	Kering	24,022	0.05
13,000	Agricultural Bank of China	4,255	0.01	158	Klepierre	3,267	0.01
18,000	Bank of China	6,327	0.01	95	Legrand	6,965	0.01
57,000	CGN Power	13,575	0.03	114	L'Oreal	39,604	0.08
33,000	China Construction Bank	20,467	0.04	713	Orange	7,200	0.01
1,000	China Merchants Bank	5,133	0.01	35	Pernod Ricard	6,507	0.02
4,500	China Minsheng Banking	1,433	0.00	52	Publicis Groupe	2,550	0.01
54,000	China Suntien Green Energy	24,277	0.05	207	Robertet	184,437	0.39
420	Ganfeng Lithium	5,215	0.01	1,257	Schneider Electric	151,846	0.32
17,900	GEM	21,655	0.05	1,046	Societe Generale	23,179	0.05
14,000	Industrial & Commercial Bank of China	7,132	0.02	1,163	TotalEnergies	58,906	0.12
1,500	Ping An Insurance of China	8,854	0.02	130	Unibail-Rodamco-Westfield	6,714	0.01
1,600	Shandong Weigao Medical Polymer	2,180	0.01			851,298	1.78
140	Sinomine Resource	1,923	0.01	Germany			
800	Sinopharm	1,781	0.00	35	adidas	5,253	0.01
700	Sungrow Power Supply	11,298	0.02	272	Allianz	46,044	0.10
42,600	Xinjiang Goldwind Science & Technology	63,694	0.13	336	Bayerische Motoren Werke	24,824	0.05
2,600	Xinjiang Goldwind Science & Technology	4,833	0.01	776	Commerzbank	5,128	0.01
800	Yantai Jereh Oilfield Services	4,406	0.01	1,319	Deutsche Bank	11,024	0.02
		208,438	0.44	59	Deutsche Boerse	9,992	0.02
Curacao				405	Evonik Industries	7,586	0.02
1,508	Schlumberger	57,174	0.12	5,498	Infineon Technologies*	135,663	0.28
				100	Merck	17,380	0.03
				2,846	Nordex	27,686	0.06
				474	SAP	40,693	0.09

*All or a portion of this security represents a security on loan.

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Climate Action Multi-Asset Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
727	SMA Solar Technology	37,004	0.08		Italy		
255	Software	6,951	0.01	50,448	Enel	240,334	0.50
2,185	Symrise	230,517	0.48	12,793	Intesa Sanpaolo	22,188	0.05
		605,745	1.26	2,281	Prysmian	71,236	0.15
	Greece			7,416	Terna - Rete Elettrica Nazionale	53,707	0.12
641	OPAP	8,525	0.02	278	UniCredit	2,724	0.00
	Hong Kong					390,189	0.82
6,200	AIA	59,971	0.13		Japan		
3,000	BOC Hong Kong	10,354	0.02	100	Advantest	5,761	0.01
2,000	CSPC Pharmaceutical	2,035	0.00	200	Aeon	3,921	0.01
7,000	Far East Horizon	5,304	0.01	200	Asahi	6,730	0.01
14,000	Fosun International	10,324	0.02	1,800	Astellas Pharma	25,724	0.05
1,000	Hang Lung Properties	1,666	0.00	500	Azbil	14,366	0.03
500	Hang Seng Bank	7,832	0.02	3,900	Chugai Pharmaceutical	101,358	0.21
4,000	Lenovo	3,311	0.01	100	Dai Nippon Printing	2,115	0.00
8,000	MMG	2,201	0.00	900	Daiichi Sankyo	27,201	0.06
5,000	MTR	25,631	0.05	100	Daikin Industries	17,632	0.04
13,000	Swire Properties	30,033	0.06	100	FANUC	16,228	0.03
1,000	Wharf	3,770	0.01	100	Fujitsu	11,929	0.02
		162,432	0.33	600	Hankyu Hanshin	18,082	0.04
	Iceland			200	Hitachi	10,076	0.02
9,624	Marel HF	34,743	0.07	100	Hitachi Metals	1,507	0.00
	Indonesia			2,400	KDDI	73,919	0.15
20,000	Bank Central Asia	11,045	0.02	500	Keyence	190,257	0.40
35,400	Kalbe Farma	4,005	0.01	600	Komatsu	12,660	0.03
36,000	Merdeka Copper Gold	10,377	0.02	1,200	Kubota	18,800	0.04
10,900	Telkom Indonesia Persero	3,347	0.01	100	Kyocera	5,601	0.01
		28,774	0.06	800	Mitsubishi Electric	8,172	0.02
	Ireland			3,800	Mitsubishi UFJ Financial*	19,733	0.04
69	Accenture	20,320	0.04	300	MS&AD Insurance	8,989	0.02
91	Eaton	12,610	0.03	700	Murata Manufacturing	38,079	0.08
44	Flutter Entertainment	5,551	0.01	300	Nippon Ceramic	5,706	0.01
1,452,038	Greencoat Renewables	1,786,021	3.73	500	Nippon Paint	3,910	0.01
115	James Hardie Industries	2,640	0.00	100	Nippon Yusen	7,698	0.02
3,815	Johnson Controls International	208,095	0.44	200	Nitto Denko	12,415	0.03
2,291	Kerry	237,462	0.49	2,300	Nomura	8,344	0.02
1,844	Kingspan	105,567	0.22	300	Nomura Research Institute	8,188	0.02
8,624	Origin Enterprises	32,427	0.07	300	Omron	15,965	0.03
849	Pentair	38,392	0.08	1,500	Ono Pharmaceutical	35,949	0.08
777	Smurfit Kappa	26,208	0.06	700	Recruit	22,598	0.05
78	STERIS	15,752	0.03	800	Renesas Electronics	7,627	0.02
335	Trane Technologies	52,191	0.11	1,500	Resona*	5,534	0.01
		2,543,236	5.31	100	Rohm	7,576	0.01
	Isle of Man			400	Sekisui House	6,838	0.01
748,092	Agronomics	154,513	0.32	400	SG*	6,680	0.01
454	Entain	6,793	0.02	400	Shimizu	2,206	0.01
		161,306	0.34	1,400	Shionogi*	68,596	0.14
	Israel			2,200	SoftBank	24,232	0.05
1,497	Bank Hapoalim	15,628	0.03	200	Sompo*	8,603	0.02
316	Bank Leumi Le-Israel	3,362	0.01	700	Sony	56,130	0.12
7	Elbit Systems	1,484	0.00	2,600	Sumitomo Chemical*	10,298	0.02
44	Wix.com	2,982	0.01	1,400	Sumitomo Forestry	23,904	0.05
		23,456	0.05	500	Sumitomo Metal Mining	15,861	0.03

* All or a portion of this security represents a security on loan.

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Climate Action Multi-Asset Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
200	Sumitomo Mitsui Trust	6,245	0.01	4,978	Meridian Energy	15,258	0.03
300	Sysmex	18,586	0.04	1,438	Spark New Zealand	4,773	0.01
500	Takeda Pharmaceutical*	13,863	0.03			48,730	0.10
200	Tokio Marine	11,222	0.02		Norway		
100	Tokyo Electron	31,801	0.07	199	Adevinta	1,607	0.00
100	Tokyu	1,195	0.00	16,086	Aker Carbon Capture	34,731	0.07
100	TOTO	3,482	0.01	19,733	Aker Solutions	76,733	0.16
100	Yamaha Motor	2,088	0.01	785	DNB Bank	14,723	0.03
200	Yaskawa Electric*	6,596	0.01	2,186	Equinor	83,654	0.18
100	Yokogawa Electric	1,761	0.00	114	Kongsberg Gruppen	3,918	0.01
3,200	Z Holdings	9,563	0.02	3,904	Leroy Seafood	26,098	0.05
2,900	ZOZO	64,948	0.14	3,398	Mowi	69,750	0.15
		1,175,048	2.45	335	Nordic Semiconductor	5,140	0.01
	Jersey			1,106	Norway Royal Salmon	27,588	0.06
210	Aptiv	19,963	0.04	1,425	Orkla	11,978	0.02
153	Ferguson	17,860	0.04	3,254	Salmar	216,551	0.45
454	WPP	3,920	0.01	2,038	TOMRA Systems	46,467	0.10
		41,743	0.09			618,938	1.29
	Luxembourg				Portugal		
847	Tenaris	11,523	0.02	7,061	Galp Energia SGPS	75,765	0.16
	Malaysia				Singapore		
4,100	CIMB	4,917	0.01	8,700	Capitaland Investment	22,965	0.05
50,300	Dialog	27,299	0.06	5,600	City Developments	32,568	0.07
2,300	Malayan Banking	4,608	0.01	300	DBS	6,996	0.01
400	PPB	1,572	0.00	6,700	Keppel	34,843	0.07
2,500	Press Metal Aluminium	2,669	0.00	600	Oversea-Chinese Banking	5,189	0.01
11,200	Public Bank	11,782	0.03	1,000	Singapore Telecommunications	1,874	0.01
1,400	RHB Bank	1,795	0.00	200	United Overseas Bank	3,910	0.01
		54,642	0.11			108,345	0.23
	Mexico				South Africa		
2,010	Grupo Financiero Banorte	12,069	0.03	558	Absa	5,856	0.01
	Netherlands			250	Aspen Pharmacare	2,180	0.00
1,385	Aegon	6,208	0.01	224	Bidvest	2,838	0.01
145	Akzo Nobel	9,228	0.02	191	Clicks	3,350	0.01
109	ASML	53,933	0.11	292	MultiChoice	1,994	0.00
9,704	CNH Industrial	119,696	0.25	110	Naspers	15,834	0.03
576	Corbion	16,554	0.03	355	Nedbank	4,203	0.01
777	ING Groep	6,848	0.02	3,647	Old Mutual	2,201	0.01
175	Iveco	890	0.00	764	Standard Bank	6,893	0.01
508	Koninklijke Ahold Delhaize	13,985	0.03	498	Vodacom	3,707	0.01
1,903	Koninklijke DSM	244,250	0.51	773	Woolworths	2,525	0.01
4,517	Koninklijke KPN	14,346	0.03			51,581	0.11
144	NN	5,901	0.01		South Korea		
258	NXP Semiconductors	42,653	0.09	43	Coway	2,047	0.00
55	Prosus	3,477	0.01	288	Hana Financial	8,448	0.02
93	Randstad	4,340	0.01	241	Kakao	13,220	0.03
477	STMicroelectronics	16,917	0.04	875	KB Financial	32,335	0.07
208	Wolters Kluwer	20,779	0.04	325	LG Chem	153,498	0.32
		580,005	1.21	54	LG Electronics	4,076	0.01
	New Zealand			2	LG H&H	1,064	0.00
970	Auckland International Airport	4,491	0.01	222	Mirae Asset	1,088	0.00
1,855	Fisher & Paykel Healthcare	22,333	0.05	200	NAVER	35,871	0.07
528	Mercury NZ	1,875	0.00	49	Samsung	1,242	0.00

* All or a portion of this security represents a security on loan.

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Climate Action Multi-Asset Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
16	Samsung C&T	1,441	0.00	234	Swiss Re	18,251	0.04
605	Samsung Electronics	26,992	0.06	68	TE Connectivity	8,640	0.02
24	Samsung Life Insurance	1,112	0.00	93	u-blox	12,852	0.03
328	Samsung SDI	146,581	0.31	2,705	UBS	43,055	0.09
768	Shinhan Financial	21,006	0.05	130	Zurich Insurance	57,570	0.12
163	SK Hynix	11,596	0.02			632,996	1.32
2,104	Woori Financial	19,183	0.04				
		480,800	1.00				
	Spain				Taiwan		
6,034	Banco Bilbao Vizcaya Argentaria	27,277	0.05	2,000	Advantech	21,510	0.05
1,585	Banco Santander	3,859	0.01	84	Taiwan Semiconductor Manufacturing	7,087	0.01
1,513	CaixaBank	4,527	0.01			28,597	0.06
14,214	EDP Renovaveis	348,385	0.73		Thailand		
4,603	Iberdrola	48,516	0.10	400	Advanced Info Service	2,105	0.01
668	Industria de Diseno Textil	14,609	0.03	7,400	BTS	1,704	0.00
1,529	Siemens Gamesa Renewable Energy	27,430	0.06	300	Delta Electronics Thailand	4,310	0.01
5,401	Tecnicas Reunidas	32,892	0.07	19,400	Energy Absolute	45,338	0.09
		507,495	1.06	3,300	Home Product Center	1,257	0.00
				200	Intouch	399	0.00
	Sweden			600	Krungthai Card	991	0.00
56	Alfa Laval	1,505	0.00	2,400	Minor International	2,155	0.01
8,641	Atlas Copco [*]	89,283	0.19	300	Siam Cement	2,944	0.01
201	Atlas Copco	1,859	0.00			61,203	0.13
618	Boliden	19,649	0.04		Turkey		
128	Epiroc	2,000	0.00	2,205	Akbank	1,466	0.00
113	EQT	2,589	0.01	2,483	Aselsan Elektronik Sanayi Ve Ticaret	3,628	0.01
1,273	Holmen	55,308	0.12			5,094	0.01
324	Husqvarna	2,208	0.01		United Arab Emirates		
352	Investor	5,606	0.01	7,345	Abu Dhabi Commercial Bank	18,130	0.04
98	Investor	1,656	0.00	652	Emirates Telecommunications	4,564	0.01
113	Kinnevik	1,631	0.00	3,423	First Abu Dhabi Bank	17,792	0.03
5,328	Nibe Industrier	50,859	0.11			40,486	0.08
58,632	Orron Energy	112,650	0.24		United Kingdom		
5,918	Svenska Cellulosa	88,783	0.18	374	AstraZeneca	46,903	0.10
633	Tele2	6,789	0.01	11,014	Auto Trader	83,837	0.17
1,238	Telefonaktiebolaget LM Ericsson	9,307	0.02	9,663	Barclays	18,563	0.04
2,059	Telia	7,297	0.02	790	Barratt Developments	3,925	0.01
		458,979	0.96	5,870	Biffa	27,327	0.06
	Switzerland			12,475	BP	63,272	0.13
1,766	ABB	49,152	0.10	682	British Land	3,405	0.01
1,372	Credit Suisse	7,114	0.01	5,302	BT [*]	9,241	0.02
15	Givaudan	48,439	0.10	314	Burberry	6,451	0.01
48	Kuehne + Nagel International	11,023	0.02	108	Croda International	8,552	0.02
137	Landis+Gyr	7,977	0.02	1,662	Diageo	73,129	0.15
43	Logitech International	2,156	0.00	3,904	Energear	58,491	0.12
286	Nestle	33,598	0.07	308	GSK	4,950	0.01
62	Novartis	5,019	0.01	386	Haleon [*]	1,156	0.00
70	Roche	22,712	0.05	308	Halma	7,513	0.02
6	Roche	2,290	0.00	9,402	HSBC	57,843	0.12
7	SGS	15,389	0.03	1,165	Informa	7,419	0.02
11,497	SIG	271,058	0.57	125	Intertek	5,781	0.01
31	Sika	7,078	0.02	11,418	ITM Power	26,591	0.06
36	Sonova	9,623	0.02	2,592	J Sainsbury	6,150	0.02

^{*}All or a portion of this security represents a security on loan.

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Climate Action Multi-Asset Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
17,944	John Wood	26,245	0.06	3,270	Ball	183,891	0.38
795	Johnson Matthey	18,680	0.04	1,271	Bank of America	43,576	0.09
2,348	Kingfisher	6,294	0.01	635	Bank of New York Mellon	26,487	0.06
4,591	Legal & General	13,467	0.03	242	Best Buy	17,624	0.04
38,663	Lloyds Banking	19,748	0.04	106	Biogen	20,954	0.04
88	London Stock Exchange	8,371	0.02	72	Block	5,085	0.01
7,390	Mondi	126,995	0.26	9	Booking	17,201	0.04
2,802	National Grid	35,293	0.07	115	Boston Properties	9,237	0.02
4,143	NatWest	11,908	0.02	370	Bristol-Myers Squibb	24,942	0.05
586	Pearson	5,905	0.01	15	Broadcom	7,571	0.02
405	Pennon	4,378	0.01	112	Cadence Design Systems	19,679	0.04
1,498	RELX	39,579	0.08	22	CarMax	1,968	0.00
97	Schroders	3,028	0.01	639	Carrier Global	25,127	0.05
1,118,414	Sdcl Energy Efficiency Income Trust	1,536,538	3.20	260	CBRE	20,617	0.04
1,321	Segro	14,608	0.03	500	CECO Environmental	5,023	0.01
60	Spirax-Sarco Engineering	7,491	0.01	223	CEVA	6,680	0.01
587	SSE	11,337	0.02	179	CH Robinson Worldwide	20,388	0.04
2,039	Standard Chartered	14,158	0.03	2,283	ChampionX	49,543	0.10
7,288	TechnipFMC	59,590	0.12	151	Charles Schwab	10,888	0.02
1,389	United Utilities	17,149	0.04	389	Cheniere Energy	61,521	0.13
973	Vodafone	1,305	0.00	66	Cigna	18,848	0.04
		2,502,566	5.21	3,639	Cisco Systems	164,885	0.34
United States				572	Citigroup	28,056	0.06
54	3M	6,733	0.02	97	Citrix Systems	9,962	0.02
191	A O Smith	10,882	0.02	95	Clorox	13,837	0.03
313	AbbVie	42,475	0.09	1,681	Coca-Cola	104,505	0.22
35	ABIOMED	9,259	0.02	447	Cognizant Technology Solutions	28,837	0.06
468	Adobe	177,352	0.37	621	Colgate-Palmolive	49,249	0.10
1,129	Advanced Micro Devices	96,759	0.20	188	Comcast	6,820	0.01
174	AECOM	12,710	0.03	223	Conagra Brands	7,775	0.02
2,498	AGCO	274,137	0.57	648	Consolidated Edison	63,781	0.13
379	Agilent Technologies	49,207	0.10	56	Constellation Energy	4,531	0.01
126	Akamai Technologies	11,641	0.02	709	Corcept Therapeutics	18,738	0.04
410	Albemarle	111,570	0.23	29	Costco Wholesale	15,161	0.03
1,068	Alphabet	118,593	0.25	2,247	Crown	206,680	0.43
1,240	Alphabet	136,515	0.29	47	Crown Castle	8,067	0.02
1,815	Amazon.com	235,576	0.49	42	CSX	1,326	0.00
138	American Express	21,393	0.04	126	Cummins	27,289	0.06
166	American Tower	42,373	0.09	604	CVS Health	59,915	0.13
303	American Water Works	45,951	0.10	57	Danaher	15,602	0.03
96	Amgen	23,325	0.05	1,408	Darling Ingredients	105,766	0.22
1,113	Analog Devices	168,747	0.35	1,518	Deere	555,880	1.16
369	ANSYS	93,689	0.20	124	Dexcom	10,385	0.02
5,079	Apple	812,874	1.70	718	Digi International	24,172	0.05
1,152	Applied Materials	108,357	0.23	85	Discover Financial Services	8,656	0.02
2,051	Archer-Daniels-Midland	179,016	0.37	22	DocuSign	1,306	0.00
3,222	AT&T	57,246	0.12	819	Donaldson	42,959	0.09
294	Autodesk	60,494	0.13	186	Dover	23,370	0.05
249	Automatic Data Processing	61,325	0.13	673	eBay	30,030	0.06
137	Avery Dennison	25,218	0.05	1,811	Ecolab	300,677	0.63
206	Badger Meter	19,665	0.04	865	Edwards Lifesciences	79,183	0.17
1,845	Baker Hughes	45,312	0.10	132	Electronic Arts	16,931	0.04

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Climate Action Multi-Asset Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
47	Elevance Health	23,069	0.05	46	J M Smucker	6,503	0.01
157	Eli Lilly	48,288	0.10	1,050	John Bean Technologies	109,552	0.23
92	Emerson Electric	7,644	0.02	567	JPMorgan Chase	64,905	0.14
161	EnerSys	10,144	0.02	659	Kellogg	48,132	0.10
19	Enphase Energy	5,515	0.01	290	Keurig Dr Pepper	11,120	0.02
39	Entegris	3,722	0.01	555	Keysight Technologies	91,857	0.19
1,128	EQT	52,993	0.11	39	Kimberly-Clark	5,032	0.01
27	Equinix	18,026	0.04	2,762	Kinder Morgan	50,040	0.11
1,010	Essential Utilities	49,873	0.10	122	Knight-Swift Transportation	6,275	0.01
70	Estee Lauder	18,055	0.04	124	Kroger	5,910	0.01
56	Etsy	6,031	0.01	36	Laboratory of America	8,222	0.02
603	Eversource Energy	54,512	0.11	94	Lam Research	41,416	0.09
6,613	Evoqua Water Technologies	236,115	0.49	26	Lennox International	6,302	0.01
311	Expeditors International of Washington	32,109	0.07	496	Lindsay	80,377	0.17
19	Fair Isaac	8,782	0.02	272	Lowe's	53,156	0.11
147	Fidelity National Information Services	13,693	0.03	8	LPL Financial	1,793	0.00
1,391	First Solar	175,941	0.37	15	Lululemon Athletica	4,609	0.01
2,547	FMC	275,034	0.57	453	Lumen Technologies	4,528	0.01
107	Fortune Brands Home & Security	6,631	0.01	106	Lyft	1,603	0.00
15	Generac	3,349	0.01	281	Marvell Technology	13,356	0.03
767	General Mills	59,624	0.12	132	MasTec	10,624	0.02
932	Gilead Sciences	59,017	0.12	677	Mastercard	223,639	0.47
177	Global Water Resources	2,431	0.01	326	McCormick	27,630	0.06
45	GoDaddy	3,434	0.01	52	McKesson	18,993	0.04
2,701	Graphic Packaging	60,692	0.13	8	MercadoLibre	7,035	0.02
1,594	Hain Celestial	32,759	0.07	755	Merck	65,272	0.14
440	Hasbro	34,828	0.07	24	Mettler-Toledo International	29,626	0.06
118	Healthpeak Properties	3,133	0.01	116	Microchip Technology	7,521	0.02
607	Hershey	138,531	0.29	162	Micron Technology	9,113	0.02
652	Hess	78,395	0.16	2,683	Microsoft	712,861	1.49
4,018	Hewlett Packard Enterprise	54,943	0.11	32	Moderna	4,405	0.01
599	Hologic	40,409	0.08	358	Molson Coors Beverage	18,658	0.04
315	Home Depot	91,411	0.19	151	Moody's	43,564	0.09
88	Hormel Foods	4,475	0.01	621	Morgan Stanley	52,588	0.11
1,409	HP	41,646	0.09	1,113	Mosaic	60,922	0.13
21	HubSpot	7,316	0.02	60	Motorola Solutions	14,726	0.03
32	Humana	15,600	0.03	201	Nasdaq	12,035	0.03
1,144	Huntington Bancshares	15,374	0.03	331	Newmont	13,717	0.03
59	IDEX	11,983	0.03	4,563	NextEra Energy	392,933	0.82
192	IDEXX Laboratories	68,048	0.14	270	NIKE	28,950	0.06
185	Illinois Tool Works	36,224	0.08	154	Northern Trust	14,750	0.03
91	Illumina	18,918	0.04	82	NortonLifeLock	1,863	0.00
351	Incyte	24,868	0.05	25	Nucor	3,293	0.01
3,014	Ingersoll Rand	143,555	0.30	700	NVIDIA	107,117	0.22
54	Insulet	14,122	0.03	48	Okta	4,491	0.01
39	Intercontinental Exchange	3,960	0.01	487	ONEOK	29,928	0.06
317	International Flavors & Fragrances	35,337	0.07	20	Otis Worldwide	1,453	0.00
109	Interpublic	3,060	0.01	1,045	Owens Corning	86,071	0.18
259	Intuit	113,116	0.24	1,906	Palantir Technologies	15,013	0.03
126	Iron Mountain	6,666	0.01	76	Palo Alto Networks	43,180	0.09
175	Itron	8,293	0.02	196	Paramount Global	4,718	0.01
				650	PayPal	62,393	0.13
				781	PepsiCo	135,445	0.28

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Climate Action Multi-Asset Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

		Market Value (EUR)	% of Net Assets			Market Value (EUR)	% of Net Assets
Holding	Description			Holding	Description		
1,072	Pfizer	49,205	0.10	123	United Parcel Service	23,985	0.05
250	Pioneer Natural Resources	62,443	0.13	83	United Therapeutics	18,347	0.04
9	Pool	3,086	0.01	140	UnitedHealth	73,528	0.15
291	PPG Industries	37,203	0.08	257	Unity Software	11,226	0.02
772	Procter & Gamble	108,419	0.23	31	Vail Resorts	6,999	0.01
232	Prologis	29,514	0.06	3,556	Velodyne Lidar	4,479	0.01
291	Prudential Financial	28,128	0.06	305	Ventas	14,634	0.03
68	Qorvo	6,206	0.01	64	VeriSign	11,664	0.03
810	QUALCOMM	107,797	0.22	2,926	Verizon Communications	123,907	0.26
796	Quanta Services	112,204	0.23	68	Vertex Pharmaceuticals	19,314	0.04
74	Quest Diagnostics	9,333	0.02	119	VF	4,966	0.01
277	Rambus	7,160	0.01	1,197	Visa	241,881	0.50
1,241	Range Resources	39,521	0.08	1,159	Vivint Smart Home	7,287	0.02
136	Regeneron Pharmaceuticals	80,738	0.17	543	VMware	63,737	0.13
740	Regions Financial	16,081	0.03	155	Walt Disney	17,537	0.04
2,175	Republic Services	313,348	0.65	1,332	Warner Bros Discovery	17,834	0.04
361	Resideo Technologies	7,585	0.02	1,547	Waste Management	265,088	0.55
70	ResMed	15,522	0.03	89	Waters	26,971	0.06
73	Rivian Automotive	2,401	0.01	397	Watts Water Technologies	56,266	0.12
125	Robert Half International	9,658	0.02	87	Wells Fargo	3,858	0.01
18	Rockwell Automation	4,293	0.01	231	Welltower	17,821	0.04
17	Roper Technologies	6,981	0.01	54	West Pharmaceutical Services	16,109	0.03
107	S&P Global	38,265	0.08	67	Western Digital	2,839	0.01
601	Salesforce	96,341	0.20	315	Western Union	4,751	0.01
19	SBA Communications	6,230	0.01	358	Westrock	14,668	0.03
290	Sealed Air	15,775	0.03	297	Williams	10,019	0.02
221	ServiceNow	98,159	0.20	240	Workday	39,950	0.08
121	Sherwin-Williams	28,516	0.06	79	WW Grainger	44,107	0.09
137	Silicon Laboratories	17,653	0.04	830	Xylem	76,476	0.16
65	Skyworks Solutions	6,448	0.01	412	Yum China	20,348	0.04
1,292	Snap	14,051	0.03	32	Zebra Technologies	9,629	0.02
28	Snowflake	5,220	0.01	24	Zendesk	1,846	0.00
127	Splunk	11,850	0.02	260	Zoetis	41,218	0.09
152	State Street	10,505	0.02	249	ZoomInfo Technologies	11,332	0.02
180	Steel Dynamics	14,322	0.03			14,307,670	29.84
434	Sunrun	14,377	0.03	Total Common / Preferred Stocks (Shares)		30,574,903	63.79
259	Synchrony Financial	8,551	0.02	BONDS			
4	Synopsys	1,404	0.00				
215	Target	34,278	0.07	Austria			
558	Tesla	155,565	0.32	EUR 200,000	Erste Bank 0.125% 17/5/2028	166,693	0.35
352	Tetra Tech	48,383	0.10	Canada			
943	Texas Instruments	157,008	0.33	USD 149,000	Bank of Montreal 2.05% 1/11/2022	148,659	0.31
56	Thermo Fisher Scientific	31,170	0.07	USD 154,000	Bank of Nova Scotia/The 0.65% 31/7/2024	144,301	0.30
571	T-Mobile US	83,176	0.17	USD 250,000	National Bank of Canada 0.55% 15/11/2024	238,468	0.50
21	Tractor Supply	3,931	0.01	CAD 182,000	National Bank of Canada 1.534% 15/6/2026	123,376	0.26
1,414	Trimble	90,768	0.19			654,804	1.37
45	Truist Financial	2,130	0.00				
110	Twilio	7,986	0.02				
198	Twitter	7,857	0.02				
2,011	Uber Technologies	59,500	0.12				
15	Ulta Beauty	6,320	0.01				

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Climate Action Multi-Asset Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
International				EUR 127,000	Basque Government 0.85% 30/4/2030	113,229	0.24
EUR 130,000	European Investment Bank 0.375% 15/5/2026	122,769	0.26	EUR 120,000	Basque Government 1.125% 30/4/2029	111,411	0.23
USD 165,000	European Investment Bank 0.625% 21/10/2027	143,610	0.30			335,886	0.70
USD 160,000	European Investment Bank 0.875% 17/5/2030	134,549	0.28	United Kingdom			
		400,928	0.84	GBP 103,000	Paragon Treasury 2% 7/5/2036	89,655	0.19
Italy				Total Bonds		2,365,467	4.94
EUR 172,000	Assicurazioni Generali 1.713% 30/6/2032	127,087	0.26	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
New Zealand						45,163,164	94.23
NZD 210,000	Housing New Zealand 2.247% 5/10/2026	118,272	0.25	Other Transferable Securities			
Slovenia				RIGHTS			
EUR 135,000	Slovenia Government Bond 0.125% 1/7/2031	110,256	0.23	France			
South Korea				1,613	Fermentalg **	-	0.00
USD 200,000	Kookmin Bank 2.5% 4/11/2030	166,003	0.34	Total Rights		-	0.00
USD 200,000	Kookmin Bank 4.35% 2/1/2171	195,883	0.41	Total Other Transferable Securities		-	0.00
		361,886	0.75	Total Portfolio		45,163,164	94.23
Spain				Other Net Assets		2,766,888	5.77
EUR 135,000	Basque Government 0.25% 30/4/2031	111,246	0.23	Total Net Assets (EUR)		47,930,052	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ EUR
EUR	1,200,000	SEK	12,557,640	JP Morgan	20/10/2022	24,828
EUR	2,500,000	GBP	2,139,515	BNP Paribas	20/10/2022	23,209
JPY	109,629,760	USD	800,000	RBS	20/10/2022	(6,926)
USD	985,000	MXN	20,692,683	HSBC Bank	20/10/2022	(31,597)
USD	4,676,831	EUR	4,555,000	BNP Paribas	20/10/2022	104,382
USD	115,000	TWD	3,423,205	Standard Chartered Bank	20/10/2022	2,089
USD	1,999,369	CNH	13,514,135	HSBC Bank	15/2/2023	31,032
Net unrealised appreciation						147,017

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ EUR
USD Hedged Share Class						
EUR	170	USD	170	BNY Mellon	15/9/2022	(1)
USD	5,549	EUR	5,431	BNY Mellon	15/9/2022	111
Net unrealised appreciation						110
Total net unrealised appreciation (EUR underlying exposure - EUR 16,123,350)						147,127

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
(9)	EUR	Euro-BTP	September 2022	1,080,180	(3,700)
(65)	EUR	EURO STOXX 50 Index	September 2022	2,308,150	144,960
18	USD	S&P 500 E-Mini Index	September 2022	3,141,806	(17,632)
Total				6,530,136	123,628

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Climate Action Multi-Asset Fund⁽¹⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation EUR	Market Value EUR
IFS	EUR 62,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.58%	Goldman Sachs	16/3/2052	(1,426)	(1,426)
IFS	EUR 67,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.495%	Goldman Sachs	16/4/2052	(2,823)	(2,823)
IFS	EUR 48,572	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5075%	Goldman Sachs	16/4/2052	(1,832)	(1,832)
IFS	EUR 68,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.535%	Goldman Sachs	16/4/2052	(1,902)	(1,902)
IFS	EUR 144,078	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.56%	UBS	16/4/2052	(2,743)	(2,743)
IFS	EUR 100,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.585%	UBS	16/4/2052	(1,004)	(1,004)
Total (EUR underlying exposure - EUR 485,836)					(11,730)	(11,730)

IFS: Inflation Swaps

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation EUR	Market Value EUR
58	Call	CBOE SPX Volatility Index	Exchange Traded	USD 32.5	21/9/2022	(15,506)	4,638
64	Put	EURO STOXX 50 Index	Exchange Traded	EUR 350	21/10/2022	(52,495)	42,848
Total (EUR underlying exposure - EUR 719,705)						(68,001)	47,486

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
(64)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 700	21/10/2022	12,180	(37,344)
Total (EUR underlying exposure - EUR 627,151)						12,180	(37,344)

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Continental European Flexible Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Netherlands			
				73,494	Adyen	116,282,207	2.29
				423,602	ASM International	116,956,512	2.30
				528,801	ASML	261,650,735	5.16
				1,652,989	BE Semiconductor Industries	79,988,138	1.58
				451,348	Ferrari*	87,854,888	1.73
				473,480	IMCD*	66,168,830	1.31
				1,917,002	QIAGEN	87,645,331	1.73
				3,104,963	STMicroelectronics	110,101,988	2.17
						926,648,629	18.27
FUNDS				Spain			
	Ireland			28,498,553	CaixaBank*	85,267,670	1.68
1,203,593	BlackRock ICS Euro Liquid Environmentally Aware Fund*	118,072,605	2.33	4,182,008	Repsol	54,198,824	1.07
Total Funds		118,072,605	2.33			139,466,494	2.75
COMMON / PREFERRED STOCKS (SHARES)				Sweden			
	Belgium			3,518,105	Atlas Copco	36,350,818	0.72
1,655,842	Azelis	32,885,022	0.65	3,828,283	Epiroc	59,817,735	1.18
	Denmark			1,042,580	EQT*	23,888,876	0.47
1,318,344	DSV	193,745,735	3.82	6,632,735	Hexagon	69,278,328	1.36
3,749,951	Novo Nordisk	401,852,947	7.93			189,335,757	3.73
1,182,479	Pandora	71,705,624	1.41	Switzerland			
		667,304,306	13.16	446,367	Bachem*	31,890,172	0.63
	France			589,907	Lonza	319,581,186	6.31
813,242	Dassault Systemes	31,915,682	0.63	2,279,193	Nestle	267,746,108	5.28
72,330	Hermes International*	94,245,990	1.86	448,480	Sika	102,394,305	2.02
164,704	L'Oreal*	57,218,170	1.13	711,246	Straumann	79,741,911	1.57
478,353	LVMH Moet Hennessy Louis Vuitton*	314,612,768	6.20			801,353,682	15.81
1,781,765	Sanofi	148,064,671	2.92	United Kingdom			
324,947	Sartorius Stedim Biotech	120,945,273	2.38	4,312,993	Allfunds	34,482,379	0.68
5,915,187	Societe Generale	131,080,544	2.59	694,351	Ashtead	34,443,255	0.68
704,619	Teleperformance	204,409,972	4.03			68,925,634	1.36
5,592,472	TotalEnergies*	283,258,707	5.59	Total Common / Preferred Stocks (Shares)		4,968,490,823	97.99
		1,385,751,777	27.33	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		5,086,563,428	100.32
	Germany			Total Portfolio		5,086,563,428	100.32
10,816,970	Commerzbank	71,478,538	1.41	Other Net Liabilities		(16,014,861)	(0.32)
816,905	CTS Eventim*	44,072,025	0.87	Total Net Assets (EUR)		5,070,548,567	100.00
80,895	Hypoport	15,968,673	0.31				
326,620	MTU Aero Engines	57,697,423	1.14				
30,799	Rational	16,816,254	0.33				
164,351	Sartorius*	69,651,954	1.38				
		275,684,867	5.44				
	Ireland						
14,799,230	Bank of Ireland	92,524,786	1.82				
997,404	Kingspan	57,250,990	1.13				
790,461	Linde	224,490,924	4.43				
		374,266,700	7.38				
	Italy						
4,778,872	FinecoBank Banca Fineco*	52,304,754	1.03				
5,568,810	UniCredit	54,563,201	1.08				
		106,867,955	2.11				

*Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

Continental European Flexible Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
GBP Hedged Share Class						
EUR	47,758,591	GBP	40,514,511	BNY Mellon	15/9/2022	778,068
GBP	298,010,380	EUR	353,335,217	BNY Mellon	15/9/2022	(7,764,448)
Net unrealised depreciation						(6,986,380)
USD Hedged Share Class						
EUR	59,813,309	USD	60,187,643	BNY Mellon	15/9/2022	(295,047)
USD	649,195,963	EUR	635,396,929	BNY Mellon	15/9/2022	12,952,544
Net unrealised appreciation						12,657,497
Total net unrealised appreciation (EUR underlying exposure - EUR 1,101,911,397)						5,671,117

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation EUR
(3)	EUR	EURO STOXX 50 Index	September 2022	106,530	6,605
Total				106,530	6,605

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	33.84
Technology	15.87
Consumer Cyclical	14.36
Industrial	12.75
Financials	10.08
Energy	6.66
Basic Materials	4.43
Investment Funds	2.33
Other Net Liabilities	(0.32)
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Developed Markets Sustainable Equity Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				United States			
				924	Adobe	350,307	3.25
				4,327	Alphabet	476,576	4.42
				2,126	American Express	329,722	3.06
				1,830	Analog Devices	277,574	2.57
				1,094	Chart Industries	209,665	1.94
				564	Deere	206,621	1.92
				3,461	Edwards Lifesciences	316,958	2.94
				551	Elevance Health	270,569	2.51
				822	Equifax	156,558	1.45
				2,258	First Republic Bank/CA	346,513	3.21
				866	Intuit	378,381	3.51
				1,513	Mastercard	500,016	4.64
				2,207	Microsoft	586,643	5.44
				5,495	Otis Worldwide	399,322	3.70
				15,257	Regions Financial	331,687	3.07
				833	Thermo Fisher Scientific	463,848	4.30
				1,279	Union Pacific	288,427	2.67
				2,117	Verisk Analytics	399,160	3.70
				2,912	Walt Disney	329,609	3.05
						6,618,156	61.35
				Total Common Stocks (Shares)		10,279,913	95.29
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		10,764,783	99.79
				Total Portfolio		10,764,783	99.79
				Other Net Assets		22,778	0.21
				Total Net Assets (USD)		10,787,561	100.00
FUNDS							
	Ireland						
4,848	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	484,870	4.50				
Total Funds		484,870	4.50				
COMMON STOCKS (SHARES)							
	France						
3,885	Euroapi	60,457	0.56				
2,936	Schneider Electric	354,822	3.29				
		415,279	3.85				
	Germany						
3,219	Symrise	339,751	3.15				
	Japan						
3,300	Sony	264,728	2.45				
	Netherlands						
609	ASML	301,463	2.79				
1,790	Koninklijke DSM	229,846	2.13				
		531,309	4.92				
	Switzerland						
556	Lonza	301,342	2.79				
3,521	Nestle	413,804	3.84				
		715,146	6.63				
	United Kingdom						
2,700	AstraZeneca	338,755	3.14				
57,765	BT	100,719	0.94				
13,375	RELX	353,535	3.28				
62,043	Rentokil Initial	378,551	3.51				
18,898	Smith & Nephew	223,984	2.07				
		1,395,544	12.94				

[~]Investment in connected party fund, see further information in Note 10.

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	34.09
Technology	17.56
Financials	13.98
Industrial	13.52
Communications	8.41
Basic Materials	5.28
Investment Funds	4.50
Consumer Cyclical	2.45
Other Net Assets	0.21
	100.00

Dynamic High Income Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				18,628	Alibaba	1,817,161	0.06
FUNDS				538,000	China Mengniu Dairy	2,443,709	0.08
Ireland				154,100	ENN Energy	2,246,137	0.07
44,784	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	4,479,146	0.14	1,643,800	ESR	4,618,120	0.15
101,550	iShares Core S&P 500 UCITS ETF [~]	4,048,561	0.13	1,208,168	GDS	4,194,706	0.13
4,035,493	iShares Edge MSCI USA Value Factor UCITS ETF [~]	32,848,913	1.05	315,000	Longfor	1,027,444	0.03
145,667	iShares J.P. Morgan USD EM Bond UCITS ETF [~]	12,372,955	0.40	671,600	Sands China	1,514,578	0.05
2,218,269	iShares USD High Yield Corp Bond UCITS ETF [~]	201,529,739	6.46	3,850,000	SUNeVision	2,526,246	0.08
		255,279,314	8.18	29,400	Tencent	1,225,655	0.04
Luxembourg						23,387,152	0.75
803,903	BlackRock Global Funds - US Dollar High Yield Bond Fund [~]	7,725,502	0.25	China			
Total Funds		263,004,816	8.43	390,500	Anhui Conch Cement	1,492,623	0.05
COMMON / PREFERRED STOCKS (SHARES)				7,223,000	Bank of China	2,540,004	0.08
Australia				2,666,000	China Petroleum & Chemical	1,260,207	0.04
119,724	Atlas Arteria	656,425	0.02	335,800	Haier Smart Home	1,259,198	0.04
492,762	Goodman	6,642,867	0.21	182,200	Haier Smart Home	598,929	0.02
694,481	NEXTDC	4,992,865	0.16	439,700	Han's Laser Technology Industry	1,901,194	0.06
506,248	Transurban	4,843,538	0.16	2,866,000	Industrial & Commercial Bank of China	1,460,642	0.05
		17,135,695	0.55	2,220,000	Jiangsu Expressway	1,903,600	0.06
Belgium				8,800	Kweichow Moutai	2,454,169	0.08
15,319	VGP [*]	2,255,928	0.07	30,900	Shenzhen Mindray Bio-Medical Electronics	1,336,964	0.04
158,976	Warehouses De Pauw CVA [*]	4,876,305	0.16	48,700	WuXi AppTec	632,843	0.02
		7,132,233	0.23	90,600	WuXi AppTec [*]	1,031,408	0.03
Bermuda				1,308,000	Zijin Mining	1,489,886	0.05
48,308	Invesco	805,777	0.03			19,361,667	0.62
2,396,000	Kunlun Energy	2,091,150	0.07	Colombia			
		2,896,927	0.10	129,631	Ecopetrol	1,367,607	0.04
Brazil				Denmark			
1,299,104	B3 - Brasil Bolsa Balcao	3,056,787	0.10	37,766	Novo Nordisk	4,048,831	0.13
432,298	BB Seguridade Participacoes	2,373,456	0.07	5,420	Novo Nordisk	580,970	0.02
1,408,820	Hapvida Participacoes e Investimentos	2,000,399	0.07			4,629,801	0.15
71,722	Petroleo Brasileiro	1,012,715	0.03	Egypt			
208,252	Petroleo Brasileiro	1,318,377	0.04	468,620	Commercial International Bank Egypt	929,685	0.03
554,487	Sendas Distribuidora	1,973,126	0.06	Finland			
		11,734,860	0.37	88,920	Nokia	450,380	0.02
Canada				France			
20,543	Canadian Pacific Railway	1,535,334	0.05	19,696	Air Liquide [*]	2,494,588	0.08
61,945	Enbridge	2,579,191	0.08	61,233	Covivio [*]	3,412,148	0.11
30,233	Rogers Communications	1,312,444	0.04	13,735	Danone	720,299	0.02
3,763	TC Energy	182,754	0.01	10,093	Eiffage	895,029	0.03
190,577	TELUS	4,318,691	0.14	22,072	EssilorLuxottica [*]	3,365,222	0.11
		9,928,414	0.32	6,181	Kering [*]	3,160,470	0.10
Cayman Islands				4,963	LVMH Moet Hennessy Louis Vuitton [*]	3,265,572	0.10
147,600	Alibaba	1,773,396	0.06	20,390	Publicis Groupe	1,000,356	0.03
				96,396	Sanofi [*]	8,013,959	0.26
				29,093	Schneider Electric [*]	3,515,949	0.11
						29,843,592	0.95

[~]Cross umbrella holding and investment in connected party fund, see further information in Note 10.

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Germany				Mexico			
37,427	Bayer	1,949,289	0.06	132,867	Fomento Economico Mexicano	847,027	0.03
40,347	Fraport Frankfurt Airport Services Worldwide*	1,744,549	0.05	13,306	Fomento Economico Mexicano	852,382	0.03
7,537	Hamburger Hafen und Logistik	91,991	0.01	172,975	Grupo Aeroportuario del Pacifico	2,491,662	0.08
5,278	Siemens	541,967	0.02	489,061	Grupo Financiero Banorte	2,937,761	0.09
315,552	Vonovia*	8,653,008	0.28	1,248,821	Wal-Mart de Mexico	4,155,920	0.13
		12,980,804	0.42			11,284,752	0.36
Greece				Netherlands			
115,748	Hellenic Telecommunications Organization	1,855,082	0.06	27,190	Airbus	2,691,338	0.09
Hong Kong				1,020,405	Koninklijke KPN	3,242,203	0.11
126,000	CLP	1,086,843	0.03	26,940	Koninklijke Philips	451,763	0.01
575,000	Hang Lung Properties	958,260	0.03	30,316	Prosus*	1,917,403	0.06
		2,045,103	0.06			8,302,707	0.27
Hungary				New Zealand			
176,758	MOL Hungarian Oil & Gas	1,208,291	0.04	116,881	Auckland International Airport	541,350	0.02
13,337	OTP Bank Nyrt*	284,558	0.01	Panama			
		1,492,849	0.05	27,835	Copa	2,008,574	0.06
India				Poland			
230,304	Axis Bank	2,178,171	0.07	209,316	Powszechna Kasa Oszczednosci Bank Polski	1,041,178	0.03
514,065	Bandhan Bank	1,801,793	0.06	Portugal			
121,683	Godrej Consumer Products	1,415,405	0.05	915,836	EDP - Energias de Portugal	4,396,075	0.14
54,664	Housing Development Finance	1,683,024	0.05	Saudi Arabia			
80,165	InterGlobe Aviation	2,034,741	0.06	57,753	Al Rajhi Bank	1,385,837	0.05
12,576	Maruti Suzuki India	1,437,466	0.05	146,097	Saudi Telecom	1,624,609	0.05
686,585	Petronet LNG	1,910,489	0.06			3,010,446	0.10
57,601	Tata Consultancy Services	2,327,835	0.07	Singapore			
		14,788,924	0.47	1,883,620	Cromwell European Real Estate Investment Trust	3,881,929	0.13
Indonesia				71,200	DBS	1,661,101	0.05
10,322,950	Bank Rakyat Indonesia Persero	3,018,467	0.10			5,543,030	0.18
Ireland				South Africa			
64,744	Medtronic	5,735,671	0.18	128,033	Absa	1,344,271	0.04
8,578	Willis Towers Watson	1,782,508	0.05	87,000	Gold Fields	707,474	0.03
		7,518,179	0.23	85,067	Gold Fields	689,894	0.02
Italy				461,740	Sanlam	1,464,252	0.05
146,194	Atlantia	3,331,734	0.11			4,205,891	0.14
169,224	Enel	806,531	0.02	South Korea			
86,565	Terna - Rete Elettrica Nazionale	627,174	0.02	1,249,880	ESR Kendall Square REIT	5,167,535	0.16
		4,765,439	0.15	65,897	Hana Financial	1,933,728	0.06
Japan				7,779	Hansol Chemical	1,270,765	0.04
722,900	Hulic*	5,520,507	0.18	38,780	KB Financial	1,433,719	0.05
19,200	Japan Airport Terminal*	799,510	0.03	4,250	Korea Zinc	2,135,247	0.07
77,900	KDDI	2,400,333	0.07	16,536	Samsung Electronics	738,065	0.03
119,200	Komatsu	2,516,163	0.08	1,520	Samsung Electronics	1,672,760	0.05
30,800	Tokyo Gas	579,587	0.02	139,374	Samsung Electronics	5,678,952	0.18
11,400	West Japan Railway	446,128	0.01	2,499	Samsung SDI	1,117,268	0.04
		12,262,228	0.39			21,148,039	0.68
Jersey				Spain			
31,703	Ferguson	3,702,324	0.12	21,148	Aena SME	2,604,441	0.08
Kazakhstan							
30,020	Kaspi.KZ JSC	1,837,224	0.06				

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
219,762	Cellnex Telecom	8,653,559	0.28	39,985	American Tower	10,210,969	0.33
174,185	Industria de Diseno Textil	3,811,068	0.12	1,674	American Water Works	253,979	0.01
		15,069,068	0.48	38,269	Apollo Global Management	2,150,335	0.06
	Sweden			19,330	Assurant	3,060,906	0.10
199,181	Epiroc	3,113,586	0.10	84,632	AT&T	1,504,334	0.05
	Telefonaktiebolaget LM			6,883	Atmos Energy	786,658	0.02
36,019	Ericsson	268,882	0.01	98,564	Baker Hughes	2,421,717	0.08
		3,382,468	0.11	72,489	Boston Properties	5,825,216	0.19
	Switzerland			2,345	Broadcom	1,184,131	0.04
30,625	TE Connectivity	3,892,744	0.12	8,550	Capital One Financial	916,389	0.03
7,791	Zurich Insurance	3,451,729	0.11	31,161	Cardinal Health	2,178,466	0.07
		7,344,473	0.23	50,635	CenterPoint Energy	1,598,547	0.05
	Taiwan			8,906	Cheniere Energy	1,409,107	0.05
228,000	Accton Technology	2,123,632	0.07	11,478	Chevron	1,804,227	0.06
132,000	MediaTek	2,892,618	0.09	5,501	Cigna	1,571,636	0.05
841,000	Taiwan Semiconductor Manufacturing	13,953,355	0.45	38,739	Cisco Systems	1,756,039	0.05
5,663	Taiwan Semiconductor Manufacturing	477,957	0.01	70,246	Citigroup	3,446,971	0.11
		19,447,562	0.62	92,107	Citizens Financial	3,373,879	0.11
	United Arab Emirates			18,099	CMS Energy	1,230,551	0.04
766,957	Abu Dhabi Commercial Bank	1,893,902	0.06	45,029	Cognizant Technology Solutions	2,906,172	0.09
1,000,312	Emaar Properties	1,704,862	0.06	64,546	Comcast	2,342,374	0.08
		3,598,764	0.12	8,463	Comerica	685,165	0.03
	United Kingdom			68,643	Community Healthcare Trust	2,563,130	0.08
11,048,477	Assura	8,375,133	0.27	8,264	ConocoPhillips	894,909	0.03
61,733	AstraZeneca	7,745,310	0.25	3,712	Consolidated Edison	365,521	0.01
235,484	BAE Systems	2,133,314	0.07	5,380	Constellation Energy	435,457	0.01
807,640	BP	4,098,026	0.13	41,711	Crown Castle	7,162,196	0.23
32,562	British American Tobacco	1,302,096	0.04	59,530	CSX	1,879,957	0.06
76,102	Diageo	3,349,967	0.11	9,639	DENTSPLY SIRONA	319,726	0.01
1,200,810	LondonMetric Property	3,038,834	0.10	44,853	Digital Realty Trust	5,619,632	0.18
1,973,650	LXI REIT	3,372,516	0.11	2,516	Dollar General	598,682	0.02
24,305	National Grid	306,268	0.01	12,362	Dominion Energy	1,020,978	0.03
623,247	Prudential	6,582,369	0.21	2,663	DTE Energy	349,226	0.01
70,000	Reckitt Benckiser	5,418,383	0.17	31,681	Duke Energy	3,427,884	0.11
124,374	RELX	3,287,377	0.11	22,001	Edison International	1,517,409	0.05
27,525	Severn Trent	892,430	0.03	2,880	Elevance Health	1,414,224	0.04
33,694	Shell	886,707	0.03	13,203	Entergy	1,544,223	0.05
260,841	Standard Chartered	1,811,939	0.06	121,389	EPR Properties	5,349,613	0.17
3,382,237	Target Healthcare REIT	4,342,455	0.14	30,797	EQT	1,447,459	0.04
1,854,444	Taylor Wimpey	2,333,561	0.07	8,991	Equinix	6,005,089	0.19
37,731	Unilever	1,727,137	0.05	46,130	Equitable	1,383,439	0.04
1,098,947	Vodafone	1,474,724	0.05	6,506	Estee Lauder	1,678,808	0.05
		62,478,546	2.01	13,769	Eversource Energy	1,245,268	0.04
	United States			4,660	FedEx	992,627	0.04
27,371	AbbVie	3,715,887	0.12	64,324	Fidelity National Financial	2,541,441	0.09
50,877	Alexandria Real Estate Equities	7,911,373	0.25		Fidelity National Information Services	6,637,924	0.21
95,000	Allstate	2,127,050	0.07	71,230	First Citizens BancShares	2,314,701	0.07
35,981	Altria	1,623,283	0.05	68,800	General Motors	2,682,512	0.08
21,568	Ameren	2,015,745	0.06	11,087	Hess	1,333,655	0.04
33,603	American Electric Power	3,404,992	0.11	3,126	Humana	1,524,550	0.05
36,629	American International	1,918,261	0.06	6,842	Huntington Ingalls Industries	1,585,907	0.05

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
40,226	Intercontinental Exchange	4,085,755	0.13	104,630	Welltower	8,075,343	0.26
14,046	International Flavors & Fragrances	1,566,410	0.05	117,097	Williams	3,952,024	0.13
11,126	Intuit	4,861,283	0.16	10,865	Xcel Energy	814,766	0.03
8,235	Kimberly-Clark	1,063,056	0.03	43,698	Yum China	2,159,118	0.07
33,305	Kraft Heinz	1,254,433	0.04	16,647	Zimmer Biomet	1,805,367	0.06
10,098	Laboratory of America	2,307,292	0.08			323,125,404	10.36
8,298	Lear	1,164,873	0.04	Total Common / Preferred Stocks (Shares)		690,992,963	22.15
11,841	Leidos	1,138,986	0.04	BONDS			
29,035	M&T Bank	5,284,370	0.17		Argentina		
76,249	Medical Properties Trust	1,107,898	0.04	USD 600,000	Genneia 8.75% 2/9/2027	563,466	0.02
3,673	Merck	317,677	0.01		Australia		
26,988	Microsoft	7,173,680	0.23	USD 1,324,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	1,229,347	0.04
6,487	Mondelez International	405,567	0.01	USD 411,000	Mineral Resources 8% 1/11/2027	413,178	0.01
83,950	Newell Brands	1,537,125	0.05	USD 335,000	Mineral Resources 8.5% 1/5/2030	338,003	0.01
48,994	NextEra Energy	4,220,833	0.14	USD 200,000	QBE Insurance 5.875% 17/6/2046	194,894	0.01
37,090	NiSource	1,101,573	0.03	USD 200,000	Santos Finance 5.25% 13/3/2029	191,794	0.01
50,540	Otis Worldwide	3,672,742	0.12			2,367,216	0.08
400,171	Outfront Media	7,299,119	0.23		Austria		
25,472	Paychex	3,170,754	0.10	USD 600,000	Klabn Austria 3.2% 12/1/2031	476,160	0.02
34,635	Philip Morris International	3,307,643	0.11	USD 816,000	Suzano Austria 3.125% 15/1/2032	646,280	0.02
431,946	Physicians Realty Trust	7,317,165	0.23	USD 685,000	Suzano Austria 3.75% 15/1/2031	582,252	0.02
25,000	PNC Financial Services	630,750	0.02			1,704,692	0.06
11,493	PPG Industries	1,469,955	0.05		Bahamas		
91,194	Prologis	11,606,260	0.37	USD 820,000	Intercorp Peru 3.875% 15/8/2029	683,163	0.02
43,590	Public Service Enterprise	2,841,633	0.09		Bahrain		
11,982	Ralph Lauren	1,114,685	0.03	USD 676,000	Bahrain Government International Bond 5.45% 16/9/2032	581,189	0.02
113,002	Rexford Industrial Realty	7,129,296	0.23	USD 485,000	Bahrain Government International Bond 6.75% 20/9/2029	479,481	0.01
5,820	Robert Half International	449,886	0.02			1,060,670	0.03
20,135	Ross Stores	1,736,644	0.06		Bermuda		
5,414	SBA Communications	1,776,117	0.06	USD 800,000	Inkia Energy 5.875% 9/11/2027	762,716	0.03
45,198	Sealed Air	2,459,675	0.08	USD 369,000	Nabors Industries 7.25% 15/1/2026	339,271	0.01
20,127	Sempra Energy*	3,346,516	0.11	USD 1,192,000	Nabors Industries 7.5% 15/1/2028	1,079,743	0.04
123,178	SL Green Realty*	5,472,799	0.17	USD 834,000	NCL 5.875% 15/3/2026	680,530	0.02
32,000	SLM	1,863,680	0.06	USD 357,000	NCL 7.75% 15/2/2029	292,740	0.01
18,576	Southern	1,443,355	0.05	USD 732,000	NCL Finance 6.125% 15/3/2028	568,387	0.02
6,834	Southwest Gas	529,977	0.02	USD 1,000,000	OHA Credit Funding 11 4.705% 19/7/2033	943,028	0.03
178,413	Spirit Realty Capital	7,384,514	0.24	USD 470,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	385,683	0.01
47,242	SS&C Technologies	2,667,284	0.08				
53,716	Sun Communities	8,402,257	0.27				
101,436	Synchrony Financial	3,350,431	0.11				
19,857	Targa Resources	1,329,625	0.04				
186,419	UDR	8,426,139	0.27				
3,032	Union Pacific	683,746	0.02				
17,303	United Parcel Service	3,375,469	0.11				
8,231	UnitedHealth	4,324,814	0.14				
37,962	Verizon Communications	1,608,260	0.05				
241,452	VICI Properties	8,004,134	0.26				
19,094	Visa	3,860,043	0.12				
4,420	Walmart	586,711	0.02				
88,264	Wells Fargo	3,915,391	0.12				

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 672,000	Weatherford International 6.5% 15/9/2028	634,351	0.02	USD 1,417,000	Bombardier 7.875% 15/4/2027	1,351,765	0.04
USD 676,000	Weatherford International 8.625% 30/4/2030	614,156	0.02	USD 2,512,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	1,936,959	0.06
USD 44,000	Weatherford International 11% 1/12/2024	44,877	0.00	USD 828,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	659,220	0.02
		6,345,482	0.21	USD 905,000	Clarios Global 6.75% 15/5/2025	902,057	0.03
Brazil				USD 2,791,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	2,763,285	0.09
USD 800,000	BRF 4.875% 24/1/2030*	677,644	0.02	USD 11,775,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	11,544,554	0.37
USD 600,000	Oi 10% 27/7/2025	276,000	0.01	USD 3,400,000	Enbridge 6% 15/1/2077	3,244,512	0.10
		953,644	0.03	USD 413,000	ERO Copper 6.5% 15/2/2030	310,008	0.01
British Virgin Islands				USD 567,000	GFL Environmental 4% 1/8/2028	481,536	0.02
USD 555,000	Champion Path 4.85% 27/1/2028	372,796	0.01	USD 1,931,000	GFL Environmental 4.375% 15/8/2029	1,644,256	0.05
USD 692,001	Easy Tactic 7.5% 11/7/2028	82,999	0.00	USD 2,172,000	GFL Environmental 4.75% 15/6/2029	1,893,419	0.06
USD 335,000	Fortune Star BVI 5.95% 19/10/2025	180,803	0.00	USD 755,000	Husky III 13% 15/2/2025	719,783	0.02
USD 1,000,000	Fortune Star BVI 6.75% 2/7/2023	815,000	0.03	USD 607,000	Mattamy 4.625% 1/3/2030	490,806	0.02
USD 500,000	Huarong Finance 2017 4.75% 27/4/2027	419,646	0.01	USD 287,000	Mattamy 5.25% 15/12/2027	253,130	0.01
USD 300,000	Huarong Finance 2019 2.5% 24/2/2023	294,750	0.01	USD 2,669,000	New Gold 7.5% 15/7/2027	2,063,671	0.07
USD 700,000	Huarong Finance 2019 3.625% 30/9/2030	510,099	0.02	USD 436,000	Parkland 5.875% 15/7/2027	417,891	0.01
USD 200,000	Huarong Finance 2019 3.75% 29/5/2024	184,551	0.01	USD 161,000	Tervita 11% 1/12/2025	175,997	0.01
USD 420,000	Knight Castle Investments 7.99% 23/1/2023	302,820	0.01	USD 4,086,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	3,713,929	0.12
USD 246,000	New Metro Global 6.8% 5/8/2023	175,890	0.01	USD 517,000	Vermilion Energy 6.875% 1/5/2030	505,835	0.02
USD 900,000	NWD Finance BVI 4.125% 10/12/2170	697,023	0.02			44,301,473	1.42
USD 645,000	RKPF Overseas 2019 A 6% 4/9/2025	277,350	0.01	Cayman Islands			
USD 272,000	RKPF Overseas 2019 A 6.7% 30/9/2024	156,339	0.00	USD 459,000	Agile 5.75% 2/1/2025	188,190	0.01
USD 430,000	Studio City Finance 5% 15/1/2029	232,200	0.01	USD 300,000	Agile 6.05% 13/10/2025	118,327	0.01
USD 700,000	Studio City Finance 6% 15/7/2025	467,250	0.01	USD 1,000,000	AGL CLO 11 4.562% 15/4/2034	937,359	0.03
USD 400,000	Wanda Properties International 7.25% 29/1/2024	290,804	0.01	USD 500,000	AGL CLO 11 5.662% 15/4/2034	451,510	0.01
USD 200,000	Wanda Properties Overseas 6.875% 23/7/2023	165,000	0.00	USD 1,000,000	AGL CLO 12 5.56% 20/7/2034	903,773	0.03
		5,625,320	0.17	USD 1,500,000	AGL CLO 17 4.573% 21/1/2035	1,410,129	0.05
Canada				USD 1,000,000	AGL CLO 17 5.573% 21/1/2035	944,919	0.03
USD 52,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	46,631	0.00	USD 1,000,000	AGL CLO 17 8.823% 21/1/2035	927,289	0.03
USD 1,656,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	1,488,380	0.05	USD 1,000,000	AGL CLO 9 5.21% 20/1/2034	960,863	0.03
USD 1,170,000	Air Canada 3.875% 15/8/2026	1,037,221	0.03	USD 3,380,000	Aimco CLO 11 4.74% 17/10/2034	3,179,982	0.10
USD 1,431,000	Bombardier 6% 15/2/2028	1,268,849	0.04	USD 1,000,000	Aimco CLO 11 5.74% 17/10/2034	933,176	0.03
USD 5,447,000	Bombardier 7.125% 15/6/2026	5,154,175	0.17	USD 1,750,000	Aimco CLO 12 4.531% 17/1/2032	1,669,704	0.05
USD 162,000	Bombardier 7.45% 1/5/2034	150,923	0.00	USD 1,000,000	Aimco CLO 12 5.381% 17/1/2032	931,289	0.03
USD 84,000	Bombardier 7.5% 15/3/2025	82,681	0.00	USD 2,500,000	Aimco CLO 15 5.64% 17/10/2034	2,277,807	0.07
				USD 500,000	AIMCO CLO Series 2018-A 4.49% 17/4/2031	476,474	0.02

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	AIMCO CLO Series 2018-A 5.29% 17/4/2031	942,773	0.03	USD 750,000	Carbone Clo 4.51% 20/1/2031	715,188	0.02
USD 515,000	Alinea CLO 2018-1 4.61% 20/7/2031	490,406	0.02	USD 1,000,000	Carlyle C17 CLO 4.632% 30/4/2031	951,294	0.03
USD 1,000,000	Allegany Park CLO 4.527% 20/1/2035	933,261	0.03	USD 750,000	Carlyle US Clo 2017-2 5.11% 20/7/2031	714,611	0.02
USD 1,000,000	Allegany Park CLO 5.577% 20/1/2035	926,221	0.03	USD 1,000,000	CarVal CLO I 5.63% 16/7/2031	925,412	0.03
USD 1,000,000	Allegany Park CLO 8.877% 20/1/2035	930,353	0.03	USD 1,000,000	Cedar Funding IX CLO 4.46% 20/4/2031	953,763	0.03
USD 1,000,000	Allegro CLO VIII 4.662% 15/7/2031	948,940	0.03	USD 1,000,000	Cedar Funding IX CLO 5.31% 20/4/2031	929,464	0.03
USD 2,000,000	ANCHORAGE CAPITAL CLO 1-R 4.255% 13/4/2031	1,866,392	0.06	USD 1,000,000	Chenango Park CLO 4.362% 15/4/2030	943,961	0.03
USD 1,000,000	ANCHORAGE CAPITAL CLO 1-R 7.955% 13/4/2031	906,178	0.03	USD 400,000	China Aoyuan 5.98% 18/8/2025	26,755	0.00
USD 800,000	Anchorage Capital CLO 4-R 4.643% 28/1/2031	757,988	0.02	USD 400,000	China Aoyuan 6.35% 8/2/2024	27,000	0.00
USD 1,000,000	Annisia CLO 2016-2 5.71% 20/7/2031	936,928	0.03	USD 1,199,000	China Aoyuan 7.95% 19/2/2023	81,871	0.00
USD 1,000,000	Apidos CLO XXIX 4.683% 25/7/2030	946,298	0.03	USD 1,434,000	China Evergrande 10% 11/4/2023	106,889	0.00
USD 1,000,000	Arabian Centres Sukuk II 5.625% 7/10/2026	908,895	0.03	USD 933,000	China Evergrande 11.5% 22/1/2023	69,702	0.00
USD 750,000	Ares XLIX CLO 4.409% 22/7/2030	730,872	0.02	USD 895,000	China Evergrande 12% 22/1/2024	66,662	0.00
USD 500,000	Ares XLIX CLO 5.759% 22/7/2030	460,964	0.02	USD 200,000	China SCE 7% 2/5/2025	45,000	0.00
USD 500,000	Ares XLVIII CLO 4.51% 20/7/2030	473,005	0.02	USD 568,000	China SCE 7.375% 9/4/2024	172,932	0.01
USD 1,800,000	Ares XXXVIII CLO 4.46% 20/4/2030	1,703,727	0.05	USD 500,000	CIFC Funding 2013-IV 5.569% 27/4/2031	468,391	0.02
USD 1,500,000	Atrium XIV 4.69% 23/8/2030	1,436,020	0.05	USD 1,000,000	CIFC Funding 2015-I 4.659% 22/1/2031	956,779	0.03
USD 500,000	Atrium XV 4.533% 23/1/2031	490,472	0.02	USD 1,000,000	CIFC Funding 2018-V 4.662% 15/1/2032	964,008	0.03
USD 1,250,000	Atrium XV 5.783% 23/1/2031	1,175,762	0.04	USD 683,000	CIFI 6% 16/7/2025	358,575	0.01
USD 1,750,000	Bain Capital Credit CLO 2019-2 4.84% 17/10/2032	1,666,698	0.05	USD 956,000	CIFI 6.45% 7/11/2024*	540,140	0.02
USD 1,000,000	Bain Capital Credit CLO 2020-5 5.06% 20/1/2032	968,224	0.03	USD 200,000	Country Garden 5.625% 15/12/2026	95,604	0.00
USD 2,500,000	Bain Capital Credit CLO 2021-6 4.382% 21/10/2034	2,390,924	0.08	USD 200,000	Country Garden 6.5% 8/4/2024	113,186	0.01
USD 3,500,000	Ballyrock CLO 2020-2 5.66% 20/10/2031	3,229,164	0.10	USD 800,000	DP World Salaam 6% 1/1/2171	798,509	0.03
USD 3,000,000	Bardot CLO 5.759% 22/10/2032	2,811,554	0.09	USD 3,500,000	Dryden 41 Senior Loan Fund 5.112% 15/4/2031	3,150,093	0.10
USD 2,500,000	Beechwood Park CLO 8.981% 17/1/2035	2,255,390	0.07	USD 1,000,000	Dryden 65 CLO 4.84% 18/7/2030	955,443	0.03
USD 1,000,000	Benefit Street Partners CLO XI 4.912% 15/4/2029	973,809	0.03	USD 500,000	Dryden 65 CLO 5.84% 18/7/2030	456,364	0.01
USD 1,000,000	Betony CLO 2 4.382% 30/4/2031	968,948	0.03	USD 1,750,000	Dryden 70 CLO 6.49% 16/1/2032	1,624,203	0.05
USD 1,000,000	Canyon Capital CLO 2016-1 4.412% 15/7/2031	954,830	0.03	USD 450,000	Eaton Vance CLO 2014-1R 5.562% 15/7/2030	404,521	0.01
USD 2,000,000	Canyon Capital CLO 2022-1 2.731% 15/4/2035	1,885,440	0.06	USD 1,000,000	Eaton Vance Clo 2015-1 4.61% 20/1/2030	949,685	0.03
USD 1,000,000	Canyon Capital CLO 2022-1 3.731% 15/4/2035	932,925	0.03	USD 500,000	Eaton Vance CLO 2018-1 4.712% 15/10/2030	476,975	0.02
USD 1,000,000	Canyon CLO 2020-1 5.662% 15/7/2034	929,445	0.03	USD 570,000	Fantasia 0% 5/7/2022***	53,252	0.00
				USD 800,000	Fantasia 9.25% 28/7/2023	78,000	0.00
				USD 2,336,000	Fantasia 11.75% 17/4/2022***	216,909	0.01
				USD 600,000	Fantasia 11.875% 1/6/2023	58,500	0.00
				USD 450,000	Fantasia 12.25% 18/10/2022	43,875	0.00
				USD 200,000	Fantasia 15% 18/12/2021***	19,362	0.00

*All or a portion of this security represents a security on loan.
 ***This security is in default, see Note 2(b).

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,000,000	Galaxy XV CLO 5.512% 15/10/2030	2,808,480	0.09	USD 1,500,000	Jay Park CLO 5.36% 20/10/2027	1,419,877	0.05
USD 1,000,000	Galaxy XX CLO 4.46% 20/4/2031	954,500	0.03	USD 200,000	Kaisa 9.375% 30/6/2024	23,152	0.00
USD 4,000,000	Galaxy XX CLO 5.31% 20/4/2031	3,723,295	0.12	USD 675,000	King Talent Management 5.6% 4/6/2171	656,085	0.02
USD 1,000,000	Galaxy XXII CLO 4.44% 16/4/2034	958,757	0.03	USD 1,000,000	KKR CLO 23 4.96% 20/10/2031	969,870	0.03
USD 1,000,000	Galaxy XXII CLO 6.09% 16/4/2034	895,443	0.03	USD 313,000	KWG 5.875% 10/11/2024	46,950	0.00
USD 1,000,000	Generate CLO 2 4.609% 22/1/2031	943,571	0.03	USD 250,000	KWG 5.95% 10/8/2025	35,889	0.00
USD 2,000,000	Generate CLO 3 6.31% 20/10/2029	1,902,131	0.06	USD 400,000	KWG 7.4% 5/3/2024	62,000	0.00
USD 2,000,000	Generate CLO 5 6.109% 22/10/2031	1,865,351	0.06	USD 282,000	KWG 7.875% 1/9/2023	46,530	0.00
USD 750,000	Gilbert Park CLO 5.462% 15/10/2030	712,996	0.02	USD 500,000	LCM XXV 4.36% 20/7/2030	485,818	0.02
USD 889,118	Global Aircraft Leasing 6.5% 15/9/2024	729,077	0.02	USD 1,000,000	Madison Park Funding XIII 4.638% 19/4/2030	971,637	0.03
USD 4,000,000	Goldentree Loan Management US CLO 1 4.51% 20/4/2034	3,740,895	0.12	USD 750,000	Madison Park Funding XXXI 4.483% 23/1/2031	735,082	0.02
USD 1,400,000	Goldentree Loan Management US Clo 10 5.76% 20/7/2034	1,302,723	0.04	USD 800,000	Madison Park Funding XXXI 4.933% 23/1/2031	765,138	0.02
USD 1,000,000	Goldentree Loan Management US Clo 3 4.61% 20/4/2030	950,427	0.03	USD 400,000	MAF Global 6.375% 20/9/2170	382,948	0.01
USD 1,500,000	Goldentree Loan Management US Clo 3 5.56% 20/4/2030	1,402,701	0.05	USD 920,000	MAF Sukuk 4.638% 14/5/2029	931,486	0.03
USD 2,000,000	Goldentree Loan Management US CLO 5 4.76% 20/10/2032	1,907,539	0.06	USD 1,259,000	Melco Resorts Finance 5.375% 4/12/2029	834,088	0.03
USD 2,500,000	Goldentree Loan Management US CLO 5 5.86% 20/10/2032	2,340,727	0.08	USD 1,119,000	Modern Land China 9.8% 11/4/2023	184,635	0.01
USD 875,000	Goldentree Loan Management US Clo 6 4.277% 20/4/2035	846,183	0.03	USD 200,000	Modern Land China 12.85% 25/10/2021***	33,000	0.00
USD 1,400,000	GoldenTree Loan Opportunities IX 4.406% 29/10/2029	1,370,603	0.04	USD 1,150,000	Neuberger Berman CLO XXII 4.39% 17/10/2030	1,121,726	0.04
USD 1,000,000	Goldentree Loan Opportunities XII 5.632% 21/7/2030	937,091	0.03	USD 700,000	Neuberger Berman CLO XXII 4.94% 17/10/2030	671,224	0.02
USD 1,000,000	Goldentree Loan Management US CLO 1 5.71% 20/10/2034	931,786	0.03	USD 1,850,000	Neuberger Berman Loan Advisers CLO 25 5.59% 18/10/2029	1,719,809	0.06
USD 1,000,000	Golub Capital Partners CLO 50B-R 5.927% 20/4/2035	950,998	0.03	USD 3,500,000	Neuberger Berman Loan Advisers CLO 26 5.39% 18/10/2030	3,254,322	0.10
USD 2,000,000	Grippen Park CLO 5.01% 20/1/2030	1,950,590	0.06	USD 1,000,000	Neuberger Berman Loan Advisers CLO 27 5.112% 15/1/2030	931,295	0.03
USD 1,417,000	Grupo Aval 4.375% 4/2/2030	1,147,348	0.04	USD 1,000,000	Neuberger Berman Loan Advisers CLO 28 4.31% 20/4/2030	973,660	0.03
USD 1,400,000	GT Loan Financing I 2013-1 4.893% 28/7/2031	1,357,684	0.04	USD 1,000,000	Neuberger Berman Loan Advisers CLO 28 5.56% 20/4/2030	937,149	0.03
USD 476,000	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	440,824	0.01	USD 500,000	Neuberger Berman Loan Advisers CLO 31 4.66% 20/4/2031	473,349	0.02
USD 668,000	Hilong 9.75% 18/11/2024	280,560	0.01	USD 400,000	Neuberger Berman Loan Advisers CLO 37 4.51% 20/7/2031	381,327	0.01
USD 600,000	IHS 6.25% 29/11/2028	511,500	0.02	USD 1,000,000	Neuberger Berman Loan Advisers Clo 40 4.49% 16/4/2033	946,146	0.03
USD 2,000,000	Invesco CLO 5.412% 15/7/2034	1,852,191	0.06	USD 1,000,000	Neuberger Berman Loan Advisers Clo 42 5.54% 16/7/2035	945,501	0.03
USD 3,000,000	Invesco CLO 2022-1 4.627% 20/4/2035	2,812,293	0.09	USD 1,500,000	Neuberger Berman Loan Advisers Clo 44 5.59% 16/10/2034	1,395,861	0.05
USD 1,000,000	Invesco CLO 2022-1 5.527% 20/4/2035	887,892	0.03				
USD 1,500,000	Invesco CLO 2022-1 8.777% 20/4/2035	1,384,477	0.04				

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,500,000	Neuberger Berman Loan Advisers CLO 47 4.348% 14/4/2035	1,411,116	0.05	USD 2,000,000	Regata XII Funding 5.612% 15/10/2032	1,877,084	0.06
USD 4,000,000	OCP CLO 2014-7 4.96% 20/7/2029	3,886,953	0.12	USD 1,000,000	Regatta XI Funding 5.59% 17/7/2031	936,886	0.03
USD 6,750,000	OCP CLO 2016-11 5.216% 26/10/2030	6,575,838	0.21	USD 1,750,000	Regatta XV Funding 6.083% 25/10/2031	1,638,294	0.05
USD 1,000,000	Octagon Investment Partners 26 4.312% 15/7/2030	934,214	0.03	USD 1,000,000	Regatta XVI Funding 5.212% 15/1/2033	973,647	0.03
USD 1,000,000	Octagon Investment Partners 33 4.56% 20/1/2031	944,502	0.03	USD 2,688,000	Regatta XVI Funding 6.412% 15/1/2033	2,523,656	0.08
USD 1,000,000	Octagon Investment Partners XVI 4.59% 17/7/2030	939,853	0.03	USD 1,000,000	Riserva Clo 5.99% 18/1/2034	910,280	0.03
USD 1,000,000	Octagon Investment Partners XXII 4.659% 22/1/2030	950,131	0.03	USD 700,000	Rockford Tower CLO 2018-2 5.81% 20/10/2031	635,757	0.02
USD 700,000	OHA Credit Partners XI 5.66% 20/1/2032	655,309	0.02	USD 200,000	Ronshine China 7.35% 15/12/2023	14,000	0.00
USD 1,700,000	OHA Loan Funding 2013-1 5.833% 23/7/2031	1,592,850	0.05	USD 1,250,000	RR 3 4.312% 15/1/2030	1,183,460	0.04
USD 500,000	OHA Loan Funding 2013-2 4.808% 23/5/2031	479,965	0.02	USD 200,000	Sable International Finance 5.75% 7/9/2027	183,335	0.01
USD 400,000	Oryx Funding 5.8% 3/2/2031	381,621	0.01	USD 800,000	Sable International Finance 5.75% 7/9/2027	733,340	0.02
USD 1,000,000	OZLM XX 4.66% 20/4/2031	939,878	0.03	USD 1,100,000	Shimao 3.45% 11/1/2031	151,250	0.00
USD 1,300,000	Palmer Square CLO 2014-1 4.59% 17/1/2031	1,241,075	0.04	USD 683,000	Shui On Development 6.15% 24/8/2024	566,890	0.02
USD 1,000,000	Palmer Square CLO 2014-1 5.39% 17/1/2031	935,159	0.03	USD 1,000,000	Silver Creek CLO 6.06% 20/7/2030	947,245	0.03
USD 2,250,000	Palmer Square CLO 2020-3 5.855% 15/11/2031	2,134,920	0.07	USD 75,881	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	77,871	0.00
USD 1,700,000	Park Avenue Institutional Advisers CLO 2016-1 4.758% 23/8/2031	1,643,873	0.05	USD 959,000	Sunac China 7% 9/7/2025	139,055	0.01
USD 1,000,000	Peace Park CLO 5.66% 20/10/2034	885,344	0.03	USD 2,000,000	TICP CLO IX 5.61% 20/1/2031	1,916,769	0.06
USD 2,210,000	Peace Park CLO 8.71% 20/10/2034	2,011,059	0.06	USD 2,500,000	TICP CLO V 2016-1 5.89% 17/7/2031	2,374,827	0.08
USD 501,000	Pearl II 6% 29/12/2049	19,449	0.00	USD 500,000	Times China 6.2% 22/3/2026	75,075	0.00
USD 399,000	Pearl III 9% 22/10/2025	149,800	0.00	USD 851,000	Times China 6.75% 8/7/2025	135,845	0.01
USD 500,000	Pikes Peak CLO 5 9.41% 20/4/2033	458,995	0.02	USD 332,000	Transocean 11.5% 30/1/2027	319,990	0.01
USD 1,000,000	Pikes Peak CLO 6 5.011% 18/5/2034	944,768	0.03	USD 750,000	TRESTLES CLO II 4.453% 25/7/2031	726,117	0.02
USD 1,250,000	Pikes Peak CLO 6 6.061% 18/5/2034	1,142,019	0.04	USD 500,000	TRESTLES CLO II 4.683% 25/7/2031	478,934	0.02
USD 1,000,000	Pikes Peak CLO 6 9.391% 18/5/2034	937,614	0.03	USD 750,000	TRESTLES CLO II 5.683% 25/7/2031	698,600	0.02
USD 2,600,000	Pikes Peak CLO 8 4.71% 20/7/2034	2,435,274	0.08	USD 750,000	Webster Park CLO 5.61% 20/7/2030	690,955	0.02
USD 1,700,000	Pikes Peak CLO 8 5.81% 20/7/2034	1,539,269	0.05	USD 2,500,000	Whetstone Park CLO 5.61% 20/1/2035	2,245,086	0.07
USD 709,000	Powerlong Real Estate 6.25% 10/8/2024	100,462	0.00	USD 1,350,000	Wynn Macau 5.5% 15/1/2026*	1,056,375	0.03
USD 1,500,000	PPM CLO 3 5.84% 17/4/2034	1,392,429	0.04	USD 648,000	Yuzhou 6.35% 13/1/2027	48,600	0.00
USD 1,000,000	PPM CLO 4 5.89% 18/10/2034	927,165	0.03	USD 727,000	Yuzhou 7.375% 13/1/2026	54,525	0.00
USD 1,250,000	PPM CLO 5 4.74% 18/10/2034	1,167,359	0.04	USD 1,590,000	Yuzhou 7.85% 12/8/2026	124,612	0.01
USD 1,250,000	PPM CLO 5 5.79% 18/10/2034	1,162,748	0.04	USD 250,000	Zhenro Properties 8% 6/3/2023	11,768	0.00
USD 2,759,000	Redsun Properties 10.5% 3/10/2022	234,515	0.01			206,498,316	6.61
					Chile		
				USD 1,093,000	Chile Government International Bond 4.34% 7/3/2042	941,346	0.03
					China		
				USD 747,000	Bank of Communications 3.8% 18/11/2170*	739,842	0.03

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 750,000	Industrial & Commercial Bank of China 3.2% 24/3/2171*	719,985	0.02	France			
USD 950,000	Prime Bloom 0% 5/7/2022***	159,125	0.00	USD 1,196,000	Altice France 5.125% 15/1/2029	933,368	0.03
		1,618,952	0.05	USD 4,099,000	Altice France 5.125% 15/7/2029	3,243,334	0.10
Colombia				USD 2,754,000	Altice France 5.5% 15/1/2028	2,264,091	0.07
USD 2,200,000	Colombia Government International Bond 3.125% 15/4/2031	1,663,178	0.05	USD 420,000	Altice France 5.5% 15/10/2029	331,609	0.01
USD 873,000	Colombia Government International Bond 3.875% 25/4/2027	784,430	0.03	USD 3,550,000	BNP Paribas 4.625% 25/8/2171	2,646,704	0.09
USD 1,722,000	Colombia Government International Bond 4.5% 28/1/2026	1,631,668	0.05	USD 790,000	BNP Paribas 7% 16/2/2171	751,304	0.02
USD 800,000	Ecopetrol 4.625% 2/11/2031	625,000	0.02	USD 5,252,000	Constellium 3.75% 15/4/2029	4,340,003	0.14
USD 800,000	Empresas Publicas de Medellin 4.25% 18/7/2029	661,656	0.02	USD 794,000	Constellium 5.625% 15/6/2028	727,009	0.02
USD 435,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	372,904	0.01	USD 1,270,000	Constellium 5.875% 15/2/2026	1,222,380	0.04
		5,738,836	0.18	USD 3,595,000	Credit Agricole 4.75% 23/3/2171	2,823,710	0.09
Cote d'Ivoire (Ivory Coast)				USD 3,264,000	Credit Agricole 8.125% 23/3/2171	3,351,720	0.11
USD 1,864,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	1,747,281	0.06	USD 3,297,000	Iliad 6.5% 15/10/2026	3,017,118	0.10
Denmark				USD 5,432,000	Iliad 7% 15/10/2028	5,009,390	0.16
USD 6,365,000	Danske Bank 7% 26/12/2170*	6,070,619	0.20	USD 3,200,000	Societe Generale 5.375% 18/5/2171*	2,602,004	0.08
Dominican Republic				USD 2,300,000	Societe Generale 8% 29/3/2171	2,324,001	0.08
USD 600,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	568,074	0.02			35,587,745	1.14
USD 1,141,000	Dominican Republic International Bond 4.5% 30/1/2030	960,753	0.03	Germany			
USD 1,227,000	Dominican Republic International Bond 4.875% 23/9/2032	996,388	0.03	USD 1,800,000	Allianz 3.2% 30/4/2171	1,375,169	0.04
USD 600,000	Dominican Republic International Bond 5.5% 22/2/2029	548,972	0.02	USD 2,000,000	Allianz 3.5% 30/4/2171	1,742,733	0.06
USD 1,000,000	Dominican Republic International Bond 5.95% 25/1/2027*	980,278	0.03	USD 971,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	854,718	0.03
USD 934,000	Dominican Republic International Bond 6.4% 5/6/2049	744,865	0.03	USD 3,800,000	Deutsche Bank 6% 30/4/2171	3,126,472	0.10
		4,799,330	0.16	USD 2,967,000	TK Elevator Holdco 7.625% 15/7/2028	2,661,995	0.08
Egypt						9,761,087	0.31
USD 600,000	Egypt Government International Bond 7.5% 16/2/2061	354,000	0.01	Guatemala			
USD 530,000	Egypt Government International Bond 8.5% 31/1/2047	341,850	0.01	USD 953,000	Guatemala Government Bond 3.7% 7/10/2033*	772,790	0.02
		695,850	0.02	USD 573,000	Guatemala Government Bond 4.5% 3/5/2026	562,285	0.02
Finland				USD 1,283,000	Guatemala Government Bond 4.65% 7/10/2041	1,020,829	0.03
USD 377,000	Nokia 6.625% 15/5/2039	380,334	0.01	USD 522,000	Guatemala Government Bond 5.25% 10/8/2029	510,405	0.02
USD 1,245,000	Nordea Bank 3.75% 1/3/2171	923,463	0.03			2,866,309	0.09
USD 2,550,000	Nordea Bank 6.625% 26/9/2170	2,511,994	0.08	Hong Kong			
		3,815,791	0.12	USD 300,000	Bank of Communications Hong Kong 3.725% 3/9/2170	295,875	0.01
				USD 470,000	Bank of East Asia 5.825% 21/4/2171	448,361	0.01
				USD 300,000	Lai Sun MTN 5% 28/7/2026	214,249	0.01
				USD 250,000	Nanyang Commercial Bank 6.5% 28/10/2170	245,224	0.01
				USD 1,130,000	Yango Justice International 7.5% 15/4/2024	73,450	0.00
				USD 958,000	Yango Justice International 8.25% 25/11/2023	62,270	0.00
				USD 403,000	Yango Justice International 10.25% 15/9/2022	25,369	0.00

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 526,000	Yanlord Land HK 6.8% 27/2/2024*	478,891	0.02	USD 443,153	Israel Leviathan Bond 5.75% 30/6/2023	442,597	0.02
		1,843,689	0.06				
USD 1,060,000	Hungary Hungary Government International Bond 5.25% 16/6/2029	1,023,494	0.03	USD 1,608,000	Italy F-Brasile / F-Brasile US 7.375% 15/8/2026	1,308,767	0.04
				USD 6,270,000	UniCredit 8% 3/6/2171*	5,921,846	0.19
						7,230,613	0.23
USD 205,000	India Adani Electricity Mumbai 3.867% 22/7/2031	163,527	0.01	USD 467,000	Jamaica Digicel International Finance /Digicel international 8.75% 25/5/2024	444,055	0.01
USD 1,236,000	Adani Electricity Mumbai 3.949% 12/2/2030	1,021,344	0.03				
USD 359,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energy 6.25% 10/12/2024*	347,156	0.01	USD 650,000	Japan Asahi Mutual Life Insurance 6.5% 5/3/2171	654,219	0.02
USD 249,000	GMR Hyderabad International Airport 5.375% 10/4/2024	243,398	0.01				
USD 800,000	HDFC Bank 3.7% 25/2/2171	693,284	0.02	USD 2,000,000	Jersey Boyce Park Clo 2.648% 21/4/2035	1,870,278	0.06
USD 246,000	JSW Steel 5.95% 18/4/2024	244,498	0.01	USD 1,000,000	Boyce Park Clo 3.648% 21/4/2035	921,001	0.03
USD 575,000	Muthoot Finance 4.4% 2/9/2023	563,500	0.02	USD 1,000,000	Boyce Park Clo 6.798% 21/4/2035	920,235	0.03
USD 1,007,000	Muthoot Finance 6.125% 31/10/2022	1,005,421	0.03			3,711,514	0.12
USD 295,000	ReNew Power Pvt 5.875% 5/3/2027	270,215	0.01				
USD 930,000	Shriram Transport Finance 5.1% 16/7/2023	913,725	0.03	USD 703,000	Liberia Royal Caribbean Cruises 5.375% 15/7/2027	549,105	0.02
USD 245,000	Summit Digitel Infrastructure 2.875% 12/8/2031	190,698	0.00	USD 814,000	Royal Caribbean Cruises 5.5% 31/8/2026	659,147	0.02
		5,656,766	0.18	USD 1,515,000	Royal Caribbean Cruises 5.5% 1/4/2028	1,168,459	0.04
				USD 386,000	Royal Caribbean Cruises 9.125% 15/6/2023	388,901	0.01
USD 154,000	Indonesia Alam Sutra Realty 8% 2/5/2024	111,265	0.00	USD 265,000	Royal Caribbean Cruises 10.875% 1/6/2023	269,977	0.01
USD 455,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	435,662	0.02	USD 325,000	Royal Caribbean Cruises 11.5% 1/6/2025	345,738	0.01
USD 3,202,000	Indonesia Government International Bond 4.1% 24/4/2028	3,211,747	0.10	USD 573,000	Royal Caribbean Cruises 11.625% 15/8/2027	568,061	0.02
USD 1,699,000	Pertamina Persero 3.65% 30/7/2029	1,597,117	0.05			3,949,388	0.13
USD 555,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	561,244	0.02				
		5,917,035	0.19	USD 437,000	Luxembourg Albion Financing 1 / Aggreko 6.125% 15/10/2026	397,229	0.01
				USD 2,861,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,425,169	0.08
USD 600,000	Ireland ASG Finance Designated Activity 7.875% 3/12/2024	553,500	0.02	USD 2,624,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,196,817	0.07
USD 110,000	Castlake Aviation Finance 5% 15/4/2027	95,354	0.00	USD 2,098,000	Altice Financing 5% 15/1/2028	1,699,910	0.05
USD 980,000	Jazz 4.375% 15/1/2029	883,421	0.03	USD 3,803,000	Altice Financing 5.75% 15/8/2029	3,066,530	0.10
USD 2,464,000	LCPR Senior Secured Financing 5.125% 15/7/2029	2,122,724	0.07	USD 7,081,000	Altice France 10.5% 15/5/2027	6,148,505	0.20
USD 2,696,000	LCPR Senior Secured Financing 6.75% 15/10/2027	2,549,068	0.08	USD 3,052,949	ARD Finance 6.5% 30/6/2027	2,369,237	0.08
USD 3,423,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	2,919,761	0.09	USD 400,000	Atento Luxco 1 8% 10/2/2026	191,613	0.01
		9,123,828	0.29	USD 1,179,000	EIG Pearl 3.545% 31/8/2036	1,035,751	0.03
				USD 1,385,000	EverArc Escrow 5% 30/10/2029	1,186,432	0.04
USD 901,000	Isle of Man AngloGold Ashanti 3.75% 1/10/2030	772,126	0.03	USD 863,711	FEL Energy VI 5.75% 1/12/2040	660,495	0.02

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 600,000	Gol Finance 7% 31/1/2025*	367,695	0.01	USD 917,000	Mexico City Airport Trust 5.5% 31/7/2047	699,212	0.02
USD 500,000	Gol Finance 8% 30/6/2026	362,009	0.01	USD 2,125,000	Mexico Government International Bond 2.659% 24/5/2031	1,765,875	0.06
USD 3,688,000	Herens Holdco 4.75% 15/5/2028	3,130,135	0.10	USD 2,055,000	Mexico Government International Bond 3.75% 11/1/2028	1,981,534	0.06
USD 549,000	ION Trading Technologies 5.75% 15/5/2028	461,898	0.01	USD 420,000	Mexico Government International Bond 4.875% 19/5/2033	403,620	0.01
USD 1,000,000	Kenbourne Invest 6.875% 26/11/2024	970,850	0.03	USD 800,000	Operadora de Servicios Mega de Sofom ER 8.25% 11/2/2025	475,210	0.02
USD 400,000	MC Brazil Downstream Trading 7.25% 30/6/2031	336,000	0.01	USD 1,200,000	Petroleos Mexicanos 5.95% 28/1/2031	903,600	0.03
USD 720,000	Millicom International Cellular 5.125% 15/1/2028	664,474	0.02	USD 1,044,000	Petroleos Mexicanos 6.375% 23/1/2045	653,805	0.02
USD 300,000	Nexa Resources 5.375% 4/5/2027	289,208	0.01	USD 1,000,000	Petroleos Mexicanos 6.5% 13/3/2027	886,000	0.03
USD 800,000	Puma International Financing 5.125% 6/10/2024	756,000	0.03	USD 1,380,000	Petroleos Mexicanos 6.7% 16/2/2032	1,074,192	0.04
USD 2,254,000	Telecom Italia Capital 6% 30/9/2034	1,813,248	0.06	USD 641,000	Petroleos Mexicanos 6.75% 21/9/2047	402,163	0.01
USD 780,000	Telecom Italia Capital 6.375% 15/11/2033	652,727	0.02	USD 1,071,000	Petroleos Mexicanos 8.75% 2/6/2029	986,662	0.03
USD 8,000	Telecom Italia Capital 7.2% 18/7/2036	6,773	0.00	USD 663,000	Trust Fibra Uno 5.25% 30/1/2026	632,777	0.02
USD 697,000	Telecom Italia Capital 7.721% 4/6/2038	600,814	0.02			14,166,137	0.46
		31,789,519	1.02				
	Marshall Islands				Mongolia		
USD 741,000	Seaspan 5.5% 1/8/2029	615,030	0.02	USD 200,000	Mongolia Government International Bond 3.5% 7/7/2027	167,250	0.01
	Mauritius			USD 291,000	Mongolia Government International Bond 5.125% 7/4/2026	268,811	0.01
USD 2,629,000	CA Magnum 5.375% 31/10/2026	2,379,245	0.08	USD 650,000	Mongolia Government International Bond 8.75% 9/3/2024	656,869	0.02
USD 200,000	CA Magnum 5.375% 31/10/2026	181,000	0.00			1,092,930	0.04
USD 246,000	Greenko Mauritius 6.25% 21/2/2023	241,295	0.01		Morocco		
USD 246,000	Greenko Solar Mauritius 5.55% 29/1/2025*	225,090	0.01	USD 1,239,000	Morocco Government International Bond 2.375% 15/12/2027	1,069,282	0.03
USD 400,000	Greenko Solar Mauritius 5.95% 29/7/2026	351,000	0.01	USD 1,200,000	Morocco Government International Bond 3% 15/12/2032	900,837	0.03
USD 600,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	542,913	0.02	USD 600,000	OCP 5.125% 23/6/2051	430,500	0.01
USD 1,000,000	HTA 7% 18/12/2025	944,020	0.03			2,400,619	0.07
USD 400,000	India Green Energy 5.375% 29/4/2024	384,500	0.01		Netherlands		
USD 255,000	India Green Energy 5.375% 29/4/2024	245,119	0.01	USD 400,000	Braskem Netherlands Finance 8.5% 23/1/2081	406,152	0.01
USD 907,000	Network i2i 5.65% 15/4/2171	873,684	0.03	USD 870,000	Clear Channel International 6.625% 1/8/2025	828,205	0.03
USD 404,000	UPL 5.25% 27/11/2170	301,406	0.01	USD 3,429,000	Diamond BC 4.625% 1/10/2029	2,928,023	0.09
		6,669,272	0.22	USD 1,437,000	Elastic 4.125% 15/7/2029	1,229,540	0.04
	Mexico			USD 573,000	Equate Petrochemical 2.625% 28/4/2028	513,408	0.02
USD 892,000	Alpek 3.25% 25/2/2031	759,710	0.03	USD 2,900,000	ING Groep 3.875% 16/11/2170	2,145,748	0.07
USD 500,000	Banco Mercantil del Norte 5.875% 24/1/2171	434,375	0.02				
USD 845,000	Braskem Idesa SAPI 6.99% 20/2/2032	667,550	0.02				
USD 1,056,000	Comision Federal de Electricidad 4.875% 15/1/2024	1,041,480	0.03				
USD 400,000	Grupo Bimbo 5.95% 17/7/2171	398,372	0.01				

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The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	Metinvest 7.65% 1/10/2027	177,940	0.01	USD 1,108,000	Carnival 9.875% 1/8/2027	1,117,577	0.04
USD 571,000	Metinvest 8.5% 23/4/2026	254,766	0.01	USD 1,832,000	Carnival 10.5% 1/2/2026	1,890,446	0.06
USD 529,000	Mong Duong Finance 5.125% 7/5/2029	439,264	0.01	USD 2,594,000	Panama Government International Bond 3.16% 23/1/2030	2,289,854	0.07
USD 39,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	33,053	0.00	USD 1,949,000	Panama Government International Bond 3.875% 17/3/2028	1,877,457	0.06
USD 223,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	222,089	0.01			14,533,623	0.47
USD 1,640,000	Trivium Packaging Finance 5.5% 15/8/2026	1,577,171	0.05	USD 310,000	Paraguay Frigorifico Concepcion 7.7% 21/7/2028	250,556	0.01
USD 7,997,000	Trivium Packaging Finance 8.5% 15/8/2027	7,596,343	0.25	USD 210,000	Paraguay Government International Bond 4.95% 28/4/2031	202,747	0.01
USD 2,493,000	UPC Broadband Finco 4.875% 15/7/2031	2,159,599	0.07	USD 200,000	Paraguay Government International Bond 5.4% 30/3/2050	167,752	0.01
USD 1,105,000	Vivo Energy Investments 5.125% 24/9/2027	1,037,595	0.03	USD 847,000	Paraguay Government International Bond 5.6% 13/3/2048*	723,147	0.02
USD 1,339,000	Ziggo 4.875% 15/1/2030	1,131,455	0.04			1,344,202	0.05
USD 922,000	Ziggo Bond 5.125% 28/2/2030	734,272	0.02				
USD 150,000	Ziggo Bond 6% 15/1/2027	134,087	0.00				
		23,548,710	0.76				
	Nigeria				Peru		
USD 966,000	Nigeria Government International Bond 7.625% 28/11/2047	595,297	0.02	USD 1,062,000	Financiera de Desarrollo 4.75% 15/7/2025	1,045,324	0.04
USD 400,000	Nigeria Government International Bond 7.875% 16/2/2032	290,024	0.01	USD 1,877,000	Peruvian Government International Bond 1.862% 1/12/2032	1,433,310	0.04
USD 644,000	Nigeria Government International Bond 8.375% 24/3/2029	510,370	0.02	USD 985,000	Peruvian Government International Bond 2.783% 23/1/2031	842,606	0.03
		1,395,691	0.05			3,321,240	0.11
	Oman				Philippines		
USD 1,000,000	Oman Government International Bond 6.5% 8/3/2047	880,000	0.03	USD 445,000	Globe Telecom 4.2% 2/5/2171	417,574	0.01
USD 1,200,000	Oman Government International Bond 6.75% 17/1/2048	1,074,000	0.03		Qatar		
USD 569,000	Oman Government International Bond 7% 25/1/2051	528,459	0.02	USD 200,000	Qatar Government International Bond 4% 14/3/2029	204,250	0.01
USD 400,000	OQ SAOC 5.125% 6/5/2028	388,542	0.01		Romania		
		2,871,001	0.09	EUR 1,153,000	Romanian Government International Bond 2.5% 8/2/2030	908,408	0.03
	Pakistan			EUR 1,096,000	Romanian Government International Bond 2.875% 11/3/2029	910,831	0.03
USD 585,000	Pakistan Government International Bond 7.375% 8/4/2031	330,525	0.01	USD 1,056,000	Romanian Government International Bond 5.25% 25/11/2027	1,031,580	0.03
	Panama					2,850,819	0.09
USD 400,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	322,967	0.01		Saudi Arabia		
USD 621,000	AES Panama Generation 4.375% 31/5/2030	541,046	0.02	USD 1,546,000	Saudi Government International Bond 2.25% 2/2/2033	1,325,695	0.04
USD 3,237,000	Carnival 4% 1/8/2028	2,689,105	0.09	USD 1,231,000	Saudi Government International Bond 4.5% 17/4/2030	1,286,395	0.04
USD 3,747,000	Carnival 5.75% 1/3/2027	2,961,254	0.09			2,612,090	0.08
USD 875,000	Carnival 6% 1/5/2029	674,997	0.02		Singapore		
USD 198,000	Carnival 7.625% 1/3/2026	168,920	0.01	USD 787,000	ABJA Investment 5.95% 31/7/2024*	799,537	0.02

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 774,000	Continuum Energy Levanter 4.5% 9/2/2027	646,290	0.02	USD 1,000,000	Kasikornbank Hong Kong 5.275% 14/4/2171	941,500	0.03
USD 241,875	Continuum Energy Levanter 4.5% 9/2/2027*	201,966	0.00	USD 453,000	TMBThanachart Bank 4.9% 2/6/2171	420,724	0.01
USD 807,000	Global Prime Capital 5.95% 23/1/2025*	767,538	0.03			2,221,858	0.07
USD 15,382	JGC Ventures 0% 30/6/2025	6,999	0.00		Ukraine		
USD 955,502	JGC Ventures 3% 30/6/2025	443,582	0.01	USD 1,470,000	Ukraine Government International Bond 7.253% 15/3/2035	290,325	0.01
USD 200,000	Jollibee Worldwide 3.9% 23/7/2171	189,686	0.01	USD 600,000	Ukraine Government International Bond 7.75% 1/9/2025	158,100	0.01
USD 752,000	LMIRT Capital 7.25% 19/6/2024	624,160	0.02	USD 1,746,000	Ukraine Government International Bond 8.994% 1/2/2026	401,580	0.01
USD 869,000	Medco Platinum Road 6.75% 30/1/2025	834,240	0.03			850,005	0.03
USD 1,510,203	Modernland Overseas 3% 30/4/2027	666,535	0.02		United Arab Emirates		
USD 16,737	Modernland Overseas 3% 30/4/2027	7,587	0.00	USD 1,820,000	NBK Tier 1 3.625% 24/8/2171	1,595,912	0.05
USD 590,000	Theta Capital 8.125% 22/1/2025	503,804	0.02		United Kingdom		
USD 400,000	TML 4.35% 9/6/2026	351,299	0.01	USD 256,171	Ardonagh Midco 2 11.5% 15/1/2027	260,654	0.01
		6,043,223	0.19	USD 647,041	Avianca Midco 2 9% 1/12/2028	546,749	0.02
	South Africa			USD 3,675,000	Barclays 6.125% 15/12/2170	3,399,215	0.11
USD 870,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	773,284	0.03	USD 1,420,000	Barclays 7.75% 15/12/2170	1,385,821	0.04
USD 1,389,000	Republic of South Africa Government International Bond 5% 12/10/2046	941,516	0.03	USD 3,420,000	Barclays 8% 15/12/2170	3,332,263	0.11
USD 840,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	750,750	0.02	USD 2,925,000	BP Capital Markets 4.875% 22/12/2170	2,677,958	0.09
		2,465,550	0.08	USD 1,135,000	eG Global Finance 6.75% 7/2/2025	1,074,067	0.03
	South Korea			USD 963,000	eG Global Finance 8.5% 30/10/2025	935,286	0.03
USD 550,000	Shinhan Financial 2.875% 12/11/2170	490,660	0.02	USD 200,000	Harbour Energy 5.5% 15/10/2026	182,507	0.01
USD 292,000	Woori Bank 4.25% 4/4/2171	284,241	0.01	USD 2,250,000	HSBC 4.6% 17/6/2171	1,771,825	0.06
		774,901	0.03	USD 825,000	HSBC 6% 22/11/2170*	760,460	0.02
	Spain			USD 976,000	HSBC 6.375% 30/9/2170	943,482	0.03
USD 4,400,000	Banco Bilbao Vizcaya Argentaria 6.125% 16/2/2171	3,774,764	0.12	USD 2,540,000	HSBC 6.5% 23/9/2170	2,367,325	0.08
	Sri Lanka			USD 600,000	Liquid Telecommunications Financing 5.5% 4/9/2026	514,080	0.02
USD 660,000	Sri Lanka Government International Bond 5.75% 18/4/2023	224,593	0.01	USD 1,645,000	Lloyds Banking 6.75% 27/9/2170	1,589,621	0.05
USD 1,486,000	Sri Lanka Government International Bond 6.35% 28/6/2024	499,883	0.02	USD 596,000	Merlin Entertainments 5.75% 15/6/2026	565,030	0.02
USD 1,436,000	Sri Lanka Government International Bond 6.85% 14/3/2024	484,837	0.01	USD 3,933,000	Rolls-Royce 5.75% 15/10/2027	3,583,513	0.11
		1,209,313	0.04	USD 679,568	SCC Power 4% 17/5/2032	69,656	0.00
	Switzerland			USD 1,254,586	SCC Power 8% 31/12/2028	514,380	0.01
USD 990,000	UBS 4.375% 10/8/2171	748,226	0.02	USD 1,950,000	Standard Chartered 4.3% 19/2/2171	1,412,590	0.04
USD 835,000	UBS 7% 31/7/2171	817,594	0.03	USD 418,000	Vedanta Resources 7.125% 31/5/2023	386,177	0.01
		1,565,820	0.05	USD 912,000	Vedanta Resources Finance II 8.95% 11/3/2025	711,360	0.02
	Thailand			USD 1,107,000	Vedanta Resources Finance II 13.875% 21/1/2024	959,243	0.03
USD 985,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	859,634	0.03	USD 4,472,000	Vmed O2 UK Financing I 4.75% 15/7/2031	3,631,372	0.12

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The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,210,000	Vodafone 3.25% 4/6/2081	1,051,112	0.03	USD 1,408,000	AmWINS 4.875% 30/6/2029	1,231,337	0.04
USD 3,105,000	Vodafone 7% 4/4/2079	3,209,071	0.10	USD 396,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	363,233	0.01
		37,834,817	1.20	USD 296,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	280,934	0.01
United States				USD 72,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 15/1/2028	68,329	0.00
USD 73,000	Acadia Healthcare 5% 15/4/2029	68,004	0.00	USD 334,000	Antero Resources 7.625% 1/2/2029	344,426	0.01
USD 263,000	Acadia Healthcare 5.5% 1/7/2028	247,900	0.01	USD 404,000	Apache 4.25% 15/1/2030	364,286	0.01
USD 675,000	ACI Worldwide 5.75% 15/8/2026	671,497	0.02	USD 1,081,000	Apache 5.1% 1/9/2040	929,150	0.03
USD 520,000	Acrisure / Acrisure Finance 6% 1/8/2029	424,619	0.01	USD 141,000	Apache 5.25% 1/2/2042	118,519	0.00
USD 1,555,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,307,786	0.04	USD 399,000	Apache 5.35% 1/7/2049	326,531	0.01
USD 60,000	AdaptHealth 5.125% 1/3/2030	51,563	0.00	USD 268,000	APi DE 4.125% 15/7/2029	218,821	0.01
USD 166,000	AdaptHealth 6.125% 1/8/2028	154,504	0.01	USD 251,000	APi DE 4.75% 15/10/2029	208,007	0.01
USD 1,407,000	ADT Security 4.875% 15/7/2032	1,188,483	0.04	USD 1,233,000	APX 5.75% 15/7/2029	1,014,424	0.03
USD 2,314,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	2,336,127	0.08	USD 2,327,000	APX 6.75% 15/2/2027	2,282,857	0.07
USD 269,000	Ahead DB 6.625% 1/5/2028	242,832	0.01	USD 2,290,000	Aramark Services 5% 1/2/2028	2,113,265	0.07
USD 1,025,000	AHP Health Partners 5.75% 15/7/2029	789,014	0.03	USD 547,000	Aramark Services 6.375% 1/5/2025	539,484	0.02
USD 1,000,000	AIG CLO 2021-3 5.883% 25/1/2035	949,206	0.03	USD 225,000	Arches Buyer 4.25% 1/6/2028	182,620	0.01
USD 1,156,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	1,101,300	0.04	USD 3,327,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	3,057,796	0.10
USD 372,000	Allegiant Travel 7.25% 15/8/2027	369,903	0.01	USD 921,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	870,999	0.03
USD 1,673,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	1,515,371	0.05	USD 2,452,000	Arconic 6.125% 15/2/2028	2,305,624	0.07
USD 5,116,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	4,447,879	0.14	USD 678,000	Arcosa 4.375% 15/4/2029	615,312	0.02
USD 12,327,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	11,331,471	0.36	USD 7,892,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	6,446,225	0.21
USD 4,864,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	3,650,328	0.12	USD 973,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	959,938	0.03
USD 4,617,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	4,342,479	0.14	USD 212,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	154,096	0.01
USD 2,398,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	2,179,099	0.07	USD 494,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	359,071	0.01
USD 6,250,000	Ally Financial 4.7% 15/8/2171	5,204,493	0.17	USD 161,000	Aretec Escrow Issuer 7.5% 1/4/2029	139,078	0.00
USD 979,000	AMC Entertainment 7.5% 15/2/2029	842,955	0.03	USD 456,000	Arko 5.125% 15/11/2029	383,452	0.01
USD 236,000	AMC Networks 4.25% 15/2/2029	192,954	0.01	USD 175,000	Asbury Automotive 4.5% 1/3/2028	157,611	0.01
USD 6,098,000	American Airlines 11.75% 15/7/2025	6,714,518	0.22	USD 79,000	Asbury Automotive 4.75% 1/3/2030	67,578	0.00
USD 1,005,800	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	961,201	0.03	USD 433,000	Asbury Automotive 5% 15/2/2032	363,696	0.01
USD 4,300,899	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	3,908,177	0.13	USD 3,180,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	2,868,662	0.09
USD 4,720,000	American Express 3.55% 15/9/2170	4,069,820	0.13	USD 1,264,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	1,532,019	0.05
USD 154,000	AMN Healthcare 4% 15/4/2029	132,700	0.00	USD 3,852,000	Ashford Hospitality Trust 2018-ASHF 4.491% 15/4/2035	3,656,677	0.12

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,180,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	953,312	0.03	USD 142,000	Block Communications 4.875% 1/3/2028	129,865	0.00
USD 169,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	133,547	0.00	USD 1,050,000	Boxer Parent 7.125% 2/10/2025	1,040,550	0.03
USD 120,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	107,476	0.00	USD 1,397,000	Boxer Parent 9.125% 1/3/2026	1,346,127	0.04
USD 253,000	ATI 4.875% 1/10/2029	225,821	0.01	USD 270,000	Boyd Gaming 4.75% 1/12/2027	252,374	0.01
USD 796,000	ATI 5.125% 1/10/2031	698,571	0.02	USD 2,252,000	Boyd Gaming 4.75% 15/6/2031	1,974,441	0.06
USD 926,000	Avantor Funding 3.875% 1/11/2029	805,743	0.03	USD 606,000	Boyne USA 4.75% 15/5/2029	541,154	0.02
USD 1,705,000	Avantor Funding 4.625% 15/7/2028	1,570,578	0.05	USD 446,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSII Sellco 4.5% 1/4/2027	379,999	0.01
USD 2,106,000	Avaya 6.125% 15/9/2028	1,156,847	0.04	USD 14,000	Buckeye Partners 4.125% 1/3/2025	13,121	0.00
USD 540,000	Avient 7.125% 1/8/2030	532,877	0.02	USD 245,000	Buckeye Partners 5.6% 15/10/2044	184,553	0.01
USD 65,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	56,956	0.00	USD 343,000	Buckeye Partners 5.85% 15/11/2043	265,371	0.01
USD 652,000	Axalta Coating Systems 3.375% 15/2/2029	542,738	0.02	USD 190,000	Cable One 4% 15/11/2030	159,230	0.00
USD 1,726,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	1,590,507	0.05	USD 575,000	Cablevision Lightpath 3.875% 15/9/2027	507,126	0.02
USD 200,000	Azul Investments 5.875% 26/10/2024	155,500	0.00	USD 986,000	Cablevision Lightpath 5.625% 15/9/2028	814,385	0.03
USD 400,000	Azul Investments 7.25% 15/6/2026	285,615	0.01	USD 3,810,000	Caesars Entertainment 4.625% 15/10/2029	3,094,425	0.10
USD 4,481,704	BAMLL Commercial Mortgage Trust 2018-DSNY 4.092% 15/9/2034	4,290,281	0.14	USD 3,810,000	Caesars Entertainment 6.25% 1/7/2025	3,727,929	0.12
USD 279,410	Banc of America Mortgage 2007-4 Trust 6.25% 28/12/2037	237,096	0.01	USD 6,793,000	Caesars Entertainment 8.125% 1/7/2027	6,694,282	0.21
USD 3,000,000	Bank of America 4.375% 27/4/2171	2,590,754	0.08	USD 997,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	981,579	0.03
USD 3,750,000	Bank of New York Mellon 3.7% 20/3/2171	3,441,630	0.11	USD 413,000	Callon Petroleum 6.375% 1/7/2026	384,664	0.01
USD 2,593,011	Bayview Commercial Asset Trust 2006-3 2.819% 25/10/2036	2,430,838	0.08	USD 2,681,000	Callon Petroleum 7.5% 15/6/2030	2,486,292	0.08
USD 3,003,466	Bayview Commercial Asset Trust 2007-4 2.894% 25/9/2037	2,749,651	0.09	USD 1,577,000	Callon Petroleum 8% 1/8/2028	1,521,511	0.05
USD 520,000	BBCMS 2017-DELC Mortgage Trust 5.016% 15/8/2036	500,713	0.02	USD 342,000	Calpine 4.625% 1/2/2029	291,846	0.01
USD 344,000	BBCMS 2017-DELC Mortgage Trust 6.016% 15/8/2036	327,680	0.01	USD 519,000	Calpine 5% 1/2/2031	436,578	0.02
USD 1,570,000	BBCMS 2018-CHRS Mortgage Trust 4.409% 5/8/2038	1,183,025	0.04	USD 3,569,000	Calpine 5.125% 15/3/2028	3,180,118	0.10
USD 197,000	BCPE Empire 7.625% 1/5/2027	178,072	0.01	USD 544,000	Camelot Return Merger Sub 8.75% 1/8/2028	498,418	0.02
USD 1,000,000	Benchmark 2018-B2 Mortgage Trust 2.881% 15/2/2051	761,015	0.02	USD 1,232,000	Cano Health 6.25% 1/10/2028	1,109,253	0.04
USD 2,500,000	Benchmark 2018-B3 Mortgage Trust 3.188% 10/4/2051	1,998,662	0.06	USD 2,700,000	Capital One Financial 3.95% 1/9/2171	2,312,819	0.07
USD 4,414,000	Benchmark 2018-B5 Mortgage Trust 3.261% 15/7/2051	3,389,621	0.11	USD 640,000	Carpenter Technology 7.625% 15/3/2030	633,083	0.02
USD 1,786,778	Benchmark 2018-B7 Mortgage Trust 5.013% 15/5/2053	1,680,027	0.05	USD 744,182	Carrington Mortgage Loan Trust Series 2007-FRE1 2.704% 25/2/2037	712,024	0.02
USD 5,799,000	Big River Steel / BRS Finance 6.625% 31/1/2029	5,767,145	0.18	USD 503,000	Carvana 4.875% 1/9/2029	289,887	0.01
				USD 1,114,000	Carvana 5.5% 15/4/2027	719,867	0.02
				USD 433,000	Carvana 10.25% 1/5/2030	344,783	0.01
				USD 283,000	CCM Merger 6.375% 1/5/2026	267,050	0.01
				USD 1,469,000	CCO / CCO Capital 4.25% 1/2/2031	1,208,260	0.04
				USD 5,334,000	CCO / CCO Capital 4.25% 15/1/2034	4,128,854	0.13
				USD 1,323,000	CCO / CCO Capital 4.5% 15/8/2030	1,119,556	0.04

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,740,000	CCO / CCO Capital 4.5% 1/5/2032	2,238,511	0.07	USD 1,075,000	Citigroup 4% 10/3/2171	943,378	0.03
USD 534,000	CCO / CCO Capital 4.5% 1/6/2033	423,131	0.01	USD 5,799,000	Citigroup 5% 12/3/2171	5,391,969	0.17
USD 401,000	CCO / CCO Capital 4.75% 1/3/2030	347,548	0.01	USD 2,870,000	Citigroup Commercial Mortgage Trust 2016-C1 5.107% 10/5/2049	2,523,980	0.08
USD 1,196,000	CCO / CCO Capital 4.75% 1/2/2032	999,533	0.03	USD 2,000,000	Citigroup Mortgage Loan Trust 4.944% 25/7/2037	2,005,840	0.06
USD 197,000	CCO / CCO Capital 5% 1/2/2028	181,472	0.01	USD 221,000	Civitas Resources 5% 15/10/2026	209,064	0.01
USD 568,000	CD&R Smokey Buyer 6.75% 15/7/2025	543,066	0.02	USD 3,733,000	Clarivate Science 3.875% 1/7/2028	3,206,603	0.10
USD 1,754,000	CDI Escrow Issuer 5.75% 1/4/2030	1,625,256	0.05	USD 2,939,000	Clarivate Science 4.875% 1/7/2029	2,436,328	0.08
USD 975,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	956,460	0.03	USD 7,330,000	Clear Channel Outdoor 5.125% 15/8/2027	6,567,973	0.21
USD 383,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	374,968	0.01	USD 5,689,000	Clear Channel Outdoor 7.5% 1/6/2029	4,609,398	0.15
USD 737,000	Centennial Resource Production 6.875% 1/4/2027	712,200	0.02	USD 1,954,000	Clear Channel Outdoor 7.75% 15/4/2028	1,586,629	0.05
USD 12,000	Central Garden & Pet 4.125% 15/10/2030	10,042	0.00	USD 2,914,000	Clydesdale Acquisition 6.625% 15/4/2029	2,798,089	0.09
USD 330,000	Central Garden & Pet 4.125% 30/4/2031	271,867	0.01	USD 1,110,000	Clydesdale Acquisition 8.75% 15/4/2030	980,358	0.03
USD 4,237,000	Central Parent / CDK Global 7.25% 15/6/2029	4,051,419	0.13	USD 3,522,000	CMG Media 8.875% 15/12/2027	3,083,511	0.10
USD 4,220,000	Charles Schwab 4% 1/3/2171	3,403,614	0.11	USD 1,248,000	CNX Midstream Partners 4.75% 15/4/2030	1,062,285	0.03
USD 3,775,000	Charles Schwab 4% 1/6/2171	3,276,058	0.11	USD 174,000	CNX Resources 6% 15/1/2029	163,376	0.01
USD 193,000	Chemours 5.75% 15/11/2028	174,010	0.00	USD 2,135,000	Colgate Energy Partners III 5.875% 1/7/2029	1,981,728	0.06
USD 58,000	Chesapeake Energy 5.875% 1/2/2029	55,477	0.00	USD 396,000	Colgate Energy Partners III 7.75% 15/2/2026	395,736	0.01
USD 2,712,000	Chesapeake Energy 6.75% 15/4/2029	2,661,654	0.09	USD 2,900,000	COMM 2015-LC19 Mortgage Trust 3.183% 10/2/2048	2,816,870	0.09
USD 2,333,000	Chobani / Chobani Finance 4.625% 15/11/2028	2,044,890	0.07	USD 241,000	Commercial Metals 4.375% 15/3/2032	204,580	0.01
USD 3,385,000	Chobani / Chobani Finance 7.5% 15/4/2025	3,225,322	0.10	USD 1,945,000	CommScope 4.75% 1/9/2029	1,661,857	0.05
USD 1,980,000	CHS/Community Health Systems 5.625% 15/3/2027	1,694,730	0.05	USD 944,000	CommScope 6% 1/3/2026	890,853	0.03
USD 2,830,000	CHS/Community Health Systems 6% 15/1/2029	2,333,605	0.08	USD 2,469,000	CommScope 7.125% 1/7/2028	2,041,382	0.06
USD 704,000	CHS/Community Health Systems 6.125% 1/4/2030	418,183	0.01	USD 221,000	CommScope 8.25% 1/3/2027	190,571	0.01
USD 2,671,000	CHS/Community Health Systems 6.875% 15/4/2029	1,633,437	0.05	USD 1,784,000	CommScope Technologies 6% 15/6/2025	1,614,275	0.05
USD 461,000	CHS/Community Health Systems 8% 15/3/2026	428,439	0.01	USD 385,000	Compass Diversified 5.25% 15/4/2029	328,228	0.01
USD 2,515,000	Churchill Downs 4.75% 15/1/2028	2,273,749	0.07	USD 1,885,000	Comstock Resources 5.875% 15/1/2030	1,746,000	0.06
USD 332,000	Ciena 4% 31/1/2030	288,671	0.01	USD 1,772,000	Comstock Resources 6.75% 1/3/2029	1,690,692	0.05
USD 600,000	Citgo 9.25% 1/8/2024	599,311	0.02	USD 3,033,000	Condor Merger Sub 7.375% 15/2/2030	2,536,346	0.08
USD 671,000	CITGO Petroleum 6.375% 15/6/2026	635,009	0.02	USD 8,115,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	7,445,420	0.24
USD 1,108,000	CITGO Petroleum 7% 15/6/2025	1,083,391	0.04	USD 179,000	Consensus Cloud Solutions 6% 15/10/2026	163,362	0.01
				USD 238,000	Consensus Cloud Solutions 6.5% 15/10/2028	213,239	0.01
				USD 3,613,000	Consolidated Communications 6.5% 1/10/2028	2,953,627	0.09

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,551,000	CoreLogic 4.5% 1/5/2028	2,012,624	0.07	USD 3,200,000	Duke Energy 3.25% 15/1/2082	2,562,528	0.08
USD 503,000	Covanta 4.875% 1/12/2029	425,287	0.01	USD 1,877,000	Dun & Bradstreet 5% 15/12/2029	1,667,137	0.05
USD 238,000	Covanta 5% 1/9/2030	201,628	0.01	USD 184,000	Dycom Industries 4.5% 15/4/2029	165,886	0.00
USD 239,000	CP Atlas Buyer 7% 1/12/2028	195,951	0.01	USD 1,047,000	Earthstone Energy 8% 15/4/2027	1,027,432	0.03
USD 4,438,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	3,915,278	0.13	USD 5,675,000	Edison International 5.375% 15/9/2170	5,017,505	0.16
USD 2,112,000	Crescent Energy Finance 7.25% 1/5/2026	2,020,455	0.07	USD 1,190,000	Elanco Animal Health 6.4% 28/8/2028	1,115,625	0.04
USD 140,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	130,752	0.00	USD 4,209,000	Element Solutions 3.875% 1/9/2028	3,665,429	0.12
USD 159,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	146,941	0.01	USD 497,000	Embecta 6.75% 15/2/2030	473,118	0.02
USD 233,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	231,025	0.01	USD 1,062,000	Enact 6.5% 15/8/2025	1,035,758	0.03
USD 330,000	Crocs 4.125% 15/8/2031	259,979	0.01	USD 77,000	Encompass Health 4.5% 1/2/2028	67,698	0.00
USD 29,000	Crocs 4.25% 15/3/2029	23,762	0.00	USD 358,000	Encompass Health 4.75% 1/2/2030	307,018	0.01
USD 106,000	CrownRock / CrownRock Finance 5% 1/5/2029	97,713	0.00	USD 169,000	Endurance International 6% 15/2/2029	124,714	0.00
USD 3,438,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	3,391,415	0.11	USD 331,000	Energizer 4.75% 15/6/2028	277,184	0.01
USD 3,484,000	CSC 4.125% 1/12/2030	2,844,460	0.09	USD 307,000	Energizer 6.5% 31/12/2027	286,313	0.01
USD 1,191,000	CSC 4.5% 15/11/2031	963,075	0.03	USD 342,000	EnLink Midstream 5.375% 1/6/2029	320,115	0.01
USD 2,540,000	CSC 5.75% 15/1/2030	1,987,207	0.06	USD 2,580,000	EnLink Midstream 5.625% 15/1/2028	2,473,118	0.08
USD 26,000	CTR Partnership / CareTrust Capital 3.875% 30/6/2028	21,947	0.00	USD 103,000	EnLink Midstream Partners 4.85% 15/7/2026	101,471	0.00
USD 1,252,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	1,242,986	0.04	USD 424,000	EnLink Midstream Partners 5.05% 1/4/2045	308,359	0.01
USD 776,437	CWABS Asset-Backed Certificates Trust 2006-11 6.15% 25/9/2046	721,201	0.02	USD 160,000	EnLink Midstream Partners 5.45% 1/6/2047	122,480	0.00
USD 977,726	DBGS 2018-BIOD Mortgage Trust 4.369% 15/5/2035	937,788	0.03	USD 577,000	EnLink Midstream Partners 5.6% 1/4/2044	457,910	0.02
USD 923,000	DBGS 2019-1735 Mortgage Trust 4.334% 10/4/2037	713,483	0.02	USD 231,000	EnPro Industries 5.75% 15/10/2026	227,051	0.01
USD 1,388,000	DCP Midstream Operating 6.75% 15/9/2037	1,490,740	0.05	USD 318,000	Entegris Escrow 4.75% 15/4/2029	291,349	0.01
USD 804,000	Dealer Tire / DT Issuer 8% 1/2/2028	731,301	0.02	USD 49,000	EQM Midstream Partners 4.125% 1/12/2026	44,382	0.00
USD 173,000	Delta Air Lines 7% 1/5/2025	179,754	0.01	USD 325,000	EQM Midstream Partners 4.75% 15/1/2031	283,592	0.01
USD 2,533,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	2,346,521	0.07	USD 216,000	EQM Midstream Partners 6% 1/7/2025	210,374	0.01
USD 3,600,000	Discover Financial Services 5.5% 30/4/2171	3,115,155	0.10	USD 1,455,000	EQM Midstream Partners 6.5% 1/7/2027	1,406,684	0.05
USD 3,775,000	DISH DBS 5.125% 1/6/2029	2,236,536	0.07	USD 257,000	EQM Midstream Partners 7.5% 1/6/2030	254,611	0.01
USD 5,352,000	DISH DBS 5.25% 1/12/2026	4,423,829	0.14	USD 597,000	Fair Isaac 4% 15/6/2028	528,121	0.02
USD 2,954,000	DISH DBS 5.75% 1/12/2028	2,281,891	0.07	USD 1,575,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	1,379,645	0.04
USD 1,750,000	Dominion Energy 4.35% 15/4/2171	1,593,178	0.05	USD 336,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	276,038	0.01
USD 279,000	Dornoch Debt Merger Sub 6.625% 15/10/2029	219,358	0.01				
USD 769,000	DT Midstream 4.125% 15/6/2029	674,351	0.02				
USD 1,619,000	DT Midstream 4.375% 15/6/2031	1,391,134	0.05				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 503,577	First Franklin Mortgage Loan Trust 2006-FF13 2.684% 25/10/2036	362,125	0.01	USD 2,000,000	Golub Capital Partners 48 5.54% 17/4/2033	1,946,908	0.06
USD 295,247	First Franklin Mortgage Loan Trust 2006-FF13 2.764% 25/10/2036	213,148	0.01	USD 237,000	Goodyear Tire & Rubber 5% 15/7/2029	213,596	0.01
USD 6,800,000	First Franklin Mortgage Loan Trust 2006-FF9 2.944% 25/6/2036	5,947,212	0.19	USD 895,000	Goodyear Tire & Rubber 5.625% 30/4/2033	775,087	0.02
USD 1,653,591	First Franklin Mortgage Loan Trust Series 2007-FF2 2.584% 25/3/2037	953,831	0.03	USD 281,000	GrafTech Finance 4.625% 15/12/2028	240,272	0.01
USD 524,000	Ford Motor 4.75% 15/1/2043	397,630	0.01	USD 138,612	GreenPoint Mortgage Funding Trust 2006-AR2 2.859% 25/3/2036	133,604	0.00
USD 357,000	Ford Motor 5.291% 8/12/2046	289,629	0.01	USD 409,000	GS Mortgage Trust 2015-GC32 4.558% 10/7/2048	385,834	0.01
USD 957,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	826,972	0.03	USD 153,280	GSAA Home Equity Trust 2005-14 3.144% 25/12/2035	72,000	0.00
USD 117,000	Fortress Transportation and Infrastructure Investors 6.5% 1/10/2025	109,360	0.00	USD 549,680	GSAA Home Equity Trust 2006-5 2.804% 25/3/2036	209,565	0.01
USD 92,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	92,369	0.00	USD 1,024,898	GSAMP Trust 2006-FM3 2.584% 25/11/2036	539,800	0.02
USD 202,000	Foundation Building Materials 6% 1/3/2029	164,368	0.01	USD 982,101	GSMPs Mortgage Loan Trust 2005-RP3 3.459% 25/9/2035	925,925	0.03
USD 1,400,000	FREMF 2018-K732 Mortgage Trust 4.188% 25/5/2025	1,365,271	0.04	USD 1,152,000	GTCR AP Finance 8% 15/5/2027	1,119,634	0.04
USD 1,000,000	FREMF 2018-K733 Mortgage Trust 3.986% 25/2/2051	953,787	0.03	USD 125,000	Gulfport Energy 8% 17/5/2026	126,010	0.00
USD 630,000	FREMF 2018-K80 Mortgage Trust 4.375% 25/8/2050	606,736	0.02	USD 426,000	GYP III 4.625% 1/5/2029	359,243	0.01
USD 2,877,000	Frontier Communications 5% 1/5/2028	2,531,185	0.08	USD 133,000	Harvest Midstream I 7.5% 1/9/2028	126,723	0.00
USD 531,000	Frontier Communications 5.875% 15/10/2027	496,351	0.02	USD 317,000	HAT I / HAT II 3.375% 15/6/2026	277,819	0.01
USD 2,187,000	Frontier Communications 6% 15/1/2030	1,813,150	0.06	USD 1,358,000	HB Fuller 4.25% 15/10/2028	1,203,113	0.04
USD 4,176,000	Frontier Communications 6.75% 1/5/2029	3,621,406	0.12	USD 1,766,000	HealthEquity 4.5% 1/10/2029	1,568,332	0.05
USD 264,000	Frontier Communications 8.75% 15/5/2030	272,936	0.01	USD 649,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	518,569	0.02
USD 669,000	Garden Spinco 8.625% 20/7/2030	709,962	0.02	USD 347,000	Hertz 4.625% 1/12/2026	297,703	0.01
USD 1,133,000	Gates Global / Gates 6.25% 15/1/2026	1,075,126	0.03	USD 452,000	Hertz 5% 1/12/2029	364,665	0.01
USD 232,000	GCP Applied Technologies 5.5% 15/4/2026	232,336	0.01	USD 540,000	Hess Midstream Operations 4.25% 15/2/2030	464,500	0.02
USD 1,875,000	General Motors Financial 5.7% 30/3/2171	1,739,181	0.06	USD 97,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	88,997	0.00
USD 59,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	55,451	0.00	USD 24,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	22,128	0.00
USD 55,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	51,186	0.00	USD 41,000	Hilcorp Energy I / Hilcorp Finance 6% 1/2/2031	37,240	0.00
USD 1,244,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	1,171,027	0.04	USD 185,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	176,464	0.01
USD 1,900,000	Goldman Sachs 3.65% 10/2/2171	1,544,700	0.05	USD 90,000	Hilton Domestic Operating 3.75% 1/5/2029	77,661	0.00
USD 2,950,000	Goldman Sachs 3.8% 10/11/2170	2,453,371	0.08	USD 158,000	Hilton Domestic Operating 5.75% 1/5/2028	154,672	0.00
				USD 371,000	Home Point Capital 5% 1/2/2026	263,963	0.01
				USD 316,000	Howard Hughes 4.125% 1/2/2029	260,836	0.01
				USD 1,737,000	Howard Hughes 4.375% 1/2/2031	1,375,781	0.04
				USD 543,000	Howard Hughes 5.375% 1/8/2028	481,797	0.02

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 136,000	HUB International 5.625% 1/12/2029	119,250	0.00	USD 506,000	Kraft Heinz Foods 4.875% 1/10/2049	463,396	0.02
USD 5,422,000	HUB International 7% 1/5/2026	5,334,191	0.17	USD 1,372,000	Kraft Heinz Foods 5.5% 1/6/2050	1,374,015	0.04
USD 995,000	IAA 5.5% 15/6/2027	941,658	0.03	USD 706,000	LABL 5.875% 1/11/2028	630,491	0.02
USD 756,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	646,947	0.02	USD 135,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	114,964	0.00
USD 4,408,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	4,014,167	0.13	USD 747,000	LBM Acquisition 6.25% 15/1/2029	560,798	0.02
USD 210,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	201,607	0.01	USD 579,000	LCM Investments II 4.875% 1/5/2029	486,132	0.02
USD 2,956,000	II-VI 5% 15/12/2029	2,663,992	0.08	USD 495,000	Legacy LifePoint Health 6.75% 15/4/2025	485,203	0.02
USD 3,000,000	ILFC E-Capital Trust I 4.85% 21/12/2065	2,167,500	0.07	USD 193,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	176,870	0.01
USD 3,000,000	ILFC E-Capital Trust II 5.1% 21/12/2065	2,175,000	0.07	USD 217,000	Level 3 Financing 3.4% 1/3/2027	191,687	0.01
USD 1,817,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	1,565,300	0.05	USD 827,000	Level 3 Financing 3.625% 15/1/2029	664,974	0.02
USD 3,110,000	Imola Merger 4.75% 15/5/2029	2,655,225	0.08	USD 689,000	Level 3 Financing 3.75% 15/7/2029	555,899	0.02
USD 219,000	Installed Building Products 5.75% 1/2/2028	202,335	0.01	USD 1,722,000	Level 3 Financing 4.25% 1/7/2028	1,452,972	0.05
USD 1,046,963	Invitation Homes 2018-SFR4 Trust 3.48% 17/1/2038	1,042,760	0.03	USD 423,000	Level 3 Financing 4.625% 15/9/2027	374,327	0.01
USD 692,000	Iron Mountain 5.25% 15/7/2030	610,054	0.02	USD 1,950,000	Liberty Mutual 4.125% 15/12/2051	1,627,623	0.05
USD 1,754,000	Iron Mountain 5.625% 15/7/2032	1,542,370	0.05	USD 1,029,000	Life Time 5.75% 15/1/2026	927,581	0.03
USD 751,000	Iron Mountain Information Management Services 5% 15/7/2032	625,087	0.02	USD 871,000	Life Time 8% 15/4/2026	772,433	0.02
USD 1,107,000	ITT 6.5% 1/8/2029	936,633	0.03	USD 1,485,000	LifePoint Health 5.375% 15/1/2029	1,146,295	0.04
USD 733,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	635,691	0.02	USD 596,825	Ligado Networks 15.5% 1/11/2023	303,008	0.01
USD 260,000	JP Morgan Mortgage Acquisition Trust 2006-CH1 3.244% 25/7/2036	232,776	0.01	USD 1,040,000	Lindblad Expeditions 6.75% 15/2/2027	957,908	0.03
USD 558,000	JPMDB Commercial Mortgage Trust 2017-C5 4.512% 15/3/2050	458,189	0.01	USD 2,500,000	Lions Gate Capital 5.5% 15/4/2029	1,995,450	0.06
USD 3,295,000	JPMorgan Chase 3.905% 15/5/2077	2,594,813	0.08	USD 237,000	Lithia Motors 3.875% 1/6/2029	201,189	0.01
USD 562,000	K Hovnanian Enterprises 7.75% 15/2/2026	556,248	0.02	USD 291,000	Live Nation Entertainment 3.75% 15/1/2028	256,196	0.01
USD 861,000	Kaiser Aluminum 4.5% 1/6/2031	681,069	0.02	USD 3,654,000	Live Nation Entertainment 4.75% 15/10/2027	3,357,533	0.11
USD 747,000	Kaiser Aluminum 4.625% 1/3/2028	643,652	0.02	USD 54,000	Live Nation Entertainment 4.875% 1/11/2024	52,340	0.00
USD 160,000	KB Home 7.25% 15/7/2030	154,375	0.00	USD 3,110,000	Live Nation Entertainment 6.5% 15/5/2027	3,129,640	0.10
USD 289,000	Ken Garff Automotive 4.875% 15/9/2028	244,693	0.01	USD 9,528,239	Long Beach Mortgage Loan Trust 2006-6 2.744% 25/7/2036	4,070,481	0.13
USD 636,000	Kobe US Midco 2 9.25% 1/11/2026	525,336	0.02	USD 587,433	Long Beach Mortgage Loan Trust 2006-7 2.754% 25/8/2036	326,629	0.01
USD 272,000	Kontoor Brands 4.125% 15/11/2029	233,121	0.01	USD 7,242,055	Long Beach Mortgage Loan Trust 2006-7 2.764% 25/8/2036	3,333,591	0.11
USD 522,000	Korn Ferry 4.625% 15/12/2027	490,174	0.02	USD 7,242,055	Long Beach Mortgage Loan Trust 2006-7 2.924% 25/8/2036	3,347,015	0.11

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,072,341	Long Beach Mortgage Loan Trust 2006-9 2.764% 25/10/2036	1,817,429	0.06	USD 1,463,000	Morgan Stanley Capital I Trust 2017-CLS 4.341% 15/11/2034	1,441,135	0.05
USD 1,742,123	Long Beach Mortgage Loan Trust 2006-WL3 3.044% 25/1/2036	1,616,450	0.05	USD 1,143,000	Morgan Stanley Capital I Trust 2018-H3 3% 15/7/2051	859,600	0.03
USD 283,000	LSF11 A5 HoldCo 6.625% 15/10/2029	238,754	0.01	USD 2,550,000	Morgan Stanley Capital I Trust 2018-H3 5.025% 15/7/2051	2,373,931	0.08
USD 200,000	Lumen Technologies 4% 15/2/2027	176,411	0.01	USD 1,881,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	1,598,220	0.05
USD 1,397,000	Lumen Technologies 4.5% 15/1/2029	1,051,242	0.03	USD 3,590,000	Morgan Stanley Capital I Trust 2018-SUN 4.941% 15/7/2035	3,441,116	0.11
USD 2,105,000	Lumen Technologies 5.125% 15/12/2026	1,832,676	0.06	USD 2,049,598	Morgan Stanley Residential Mortgage Loan Trust 2014-1 3.079% 25/6/2044	1,976,774	0.06
USD 2,717,000	Lumen Technologies 5.375% 15/6/2029	2,132,655	0.07	USD 493,000	MPH Acquisition 5.5% 1/9/2028	423,923	0.01
USD 602,000	Lumen Technologies 7.65% 15/3/2042	484,484	0.01	USD 114,000	MSCI 3.625% 1/9/2030	97,345	0.00
USD 2,182,000	Madison IAQ 5.875% 30/6/2029	1,804,418	0.06	USD 47,000	Murphy Oil 6.125% 1/12/2042	37,200	0.00
USD 302,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	292,067	0.01	USD 654,000	Nabors Industries 5.75% 1/2/2025	609,591	0.02
USD 632,000	MajorDrive IV 6.375% 1/6/2029	493,615	0.02	USD 1,199,000	Nabors Industries 7.375% 15/5/2027	1,163,030	0.04
USD 285,000	MasTec 4.5% 15/8/2028	266,731	0.01	USD 526,000	Nationstar Mortgage 5.125% 15/12/2030	416,368	0.01
USD 3,249,935	Mastr Asset Backed Trust 2006-FRE2 2.744% 25/3/2036	2,373,842	0.08	USD 271,000	Nationstar Mortgage 5.75% 15/11/2031	218,208	0.01
USD 3,033,000	Matador Resources 5.875% 15/9/2026	2,958,237	0.10	USD 643,000	Nationstar Mortgage 6% 15/1/2027	574,814	0.02
USD 272,000	Match II 3.625% 1/10/2031	213,502	0.01	USD 753,000	Navient 5.5% 15/3/2029	613,416	0.02
USD 1,111,000	Match II 4.625% 1/6/2028	990,590	0.03	USD 165,000	Navient 6.125% 25/3/2024	161,502	0.01
USD 722,000	Mattel 5.45% 1/11/2041	664,475	0.02	USD 249,000	NCR 5% 1/10/2028	233,683	0.01
USD 492,000	Mattel 6.2% 1/10/2040	491,604	0.02	USD 1,097,000	NCR 5.125% 15/4/2029	1,027,264	0.03
USD 1,330,000	Mauser Packaging Solutions 5.5% 15/4/2024	1,288,831	0.04	USD 77,000	NCR 5.75% 1/9/2027	74,578	0.00
USD 207,000	Maxar Technologies 7.75% 15/6/2027	205,693	0.01	USD 874,000	NCR 6.125% 1/9/2029	836,545	0.03
USD 7,449,000	Medline Borrower 5.25% 1/10/2029	6,271,313	0.20	USD 657,000	NESCO II 5.5% 15/4/2029	585,834	0.02
USD 123,000	Meritor 4.5% 15/12/2028	126,420	0.00	USD 1,103,000	New Enterprise Stone & Lime 5.25% 15/7/2028	982,185	0.03
USD 387,000	Metis Merger Sub 6.5% 15/5/2029	333,449	0.01	USD 244,000	New Enterprise Stone & Lime 9.75% 15/7/2028	209,503	0.01
USD 4,675,000	MetLife 3.85% 15/3/2171	4,357,093	0.14	USD 5,298,000	New Fortress Energy 6.5% 30/9/2026	4,997,039	0.16
USD 381,000	MGIC Investment 5.25% 15/8/2028	355,921	0.01	USD 1,436,000	New Fortress Energy 6.75% 15/9/2025	1,390,849	0.04
USD 1,897,000	MicroStrategy 6.125% 15/6/2028*	1,593,767	0.05	USD 3,285,000	NextEra Energy Capital 3.8% 15/3/2082	2,773,469	0.09
USD 753,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	662,068	0.02	USD 4,007,000	NFP 4.875% 15/8/2028	3,511,636	0.11
USD 1,736,000	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	1,742,527	0.06	USD 7,049,000	NFP 6.875% 15/8/2028	5,825,566	0.19
USD 278,000	Minerals Technologies 5% 1/7/2028	254,966	0.01	USD 346,000	NFP 7.5% 1/10/2030	341,618	0.01
USD 4,550,000	Minerva Merger Sub 6.5% 15/2/2030	3,891,275	0.13	USD 328,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	302,208	0.01
USD 129,000	ModivCare 5.875% 15/11/2025	121,739	0.00	USD 871,000	NGPL PipeCo 7.768% 15/12/2037	945,722	0.03
USD 790,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	595,910	0.02	USD 2,132,000	Nielsen Finance / Nielsen Finance 5.625% 1/10/2028	2,138,694	0.07
				USD 2,835,000	Nielsen Finance / Nielsen Finance 5.875% 1/10/2030	2,840,784	0.09
				USD 1,078,000	NMG / Neiman Marcus 7.125% 1/4/2026	1,012,799	0.03
				USD 3,183,000	Northern Oil and Gas 8.125% 1/3/2028	3,075,940	0.10

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,234,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,961,815	0.06	USD 58,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	48,467	0.00
USD 1,763,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028	1,358,116	0.04	USD 2,128,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,955,494	0.06
USD 196,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	181,421	0.01	USD 78,000	Owens & Minor 6.625% 1/4/2030	71,882	0.00
USD 2,215,000	Novelis 3.25% 15/11/2026	1,964,958	0.06	USD 555,000	OWL Rock Core Income 5.5% 21/3/2025	533,833	0.02
USD 3,495,000	Novelis 3.875% 15/8/2031	2,827,071	0.09	USD 298,000	P&L Development / PLD Finance 7.75% 15/11/2025	240,328	0.01
USD 3,549,000	Novelis 4.75% 30/1/2030	3,106,511	0.10	USD 938,000	Paramount Global 6.375% 30/3/2062	864,354	0.03
USD 1,585,000	NRG Energy 3.875% 15/2/2032	1,260,630	0.04	USD 1,682,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	1,519,021	0.05
USD 244,000	NuStar Logistics 5.75% 1/10/2025	232,072	0.01	USD 121,000	PDC Energy 6.125% 15/9/2024	120,165	0.00
USD 448,000	NuStar Logistics 6% 1/6/2026	424,867	0.01	USD 424,000	Peninsula Pacific Entertainment / Peninsula Pacific Entertainment Finance 8.5% 15/11/2027	454,826	0.01
USD 17,000	NuStar Logistics 6.375% 1/10/2030	15,424	0.00	USD 1,981,000	Performance Food 4.25% 1/8/2029	1,708,603	0.06
USD 347,000	Occidental Petroleum 5.5% 1/12/2025	355,790	0.01	USD 820,000	Periana 5.95% 19/4/2026	754,621	0.02
USD 193,000	Occidental Petroleum 6.125% 1/1/2031	200,835	0.01	USD 473,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	426,507	0.01
USD 2,645,000	Occidental Petroleum 6.2% 15/3/2040	2,686,165	0.09	USD 3,969,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	3,736,635	0.12
USD 53,000	Occidental Petroleum 6.45% 15/9/2036	56,968	0.00	USD 694,000	Picasso Finance Sub 6.125% 15/6/2025	696,603	0.02
USD 58,000	Occidental Petroleum 6.6% 15/3/2046	63,905	0.00	USD 1,877,000	Playtika 4.25% 15/3/2029	1,603,549	0.05
USD 1,521,000	Occidental Petroleum 6.625% 1/9/2030	1,627,014	0.05	USD 3,900,000	PNC Financial Services 3.4% 15/12/2170	3,153,619	0.10
USD 108,000	Occidental Petroleum 6.95% 1/7/2024	113,260	0.00	USD 141,000	Post 4.5% 15/9/2031	120,637	0.00
USD 236,000	Occidental Petroleum 7.5% 1/5/2031	265,822	0.01	USD 165,000	Post 4.625% 15/4/2030	143,769	0.01
USD 202,000	Occidental Petroleum 8.875% 15/7/2030	236,663	0.01	USD 109,000	Post 5.5% 15/12/2029	99,789	0.00
USD 288,000	OneMain Finance 4% 15/9/2030	218,733	0.01	USD 261,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	192,073	0.01
USD 654,000	OneMain Finance 5.375% 15/11/2029	544,560	0.02	USD 261,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	183,253	0.01
USD 778,000	OneMain Finance 6.625% 15/1/2028	720,798	0.02	USD 1,082,000	Prime Healthcare Services 7.25% 1/11/2025	959,296	0.03
USD 847,000	OneMain Finance 6.875% 15/3/2025	826,430	0.03	USD 404,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	391,369	0.01
USD 308,000	OneMain Finance 7.125% 15/3/2026	290,818	0.01	USD 3,802,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	3,369,294	0.11
USD 764,000	Option Care Health 4.375% 31/10/2029	673,073	0.02	USD 1,500,000	Progress Residential 2019-SFR4 Trust 3.435% 17/10/2036	1,447,737	0.05
USD 2,741,364	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	2,416,345	0.08	USD 1,712,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,473,330	0.05
USD 5,091,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	4,467,658	0.14	USD 7,422,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	5,540,597	0.18
USD 288,000	OT Merger 7.875% 15/10/2029	208,928	0.01				
USD 121,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	101,745	0.00				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 172,000	Range Resources 4.875% 15/5/2025	167,152	0.01	USD 2,479,000	Sinclair Television 4.125% 1/12/2030	2,049,538	0.07
USD 359,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	328,044	0.01	USD 2,273,000	Sirius XM Radio 3.875% 1/9/2031	1,851,482	0.06
USD 410,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	310,139	0.01	USD 846,000	Sirius XM Radio 4% 15/7/2028	743,444	0.02
USD 925,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	729,655	0.02	USD 756,000	Sirius XM Radio 5% 1/8/2027	715,395	0.02
USD 95,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	90,908	0.00	USD 1,339,000	Six Flags Entertainment 5.5% 15/4/2027	1,221,838	0.04
USD 201,097	Renaissance Home Equity Loan Trust 2005-1 3.104% 25/5/2035	181,021	0.01	USD 705,000	Six Flags Theme Parks 7% 1/7/2025	715,575	0.02
USD 716,717	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	709,281	0.02	USD 312,000	SM Energy 5.625% 1/6/2025	303,925	0.01
USD 163,000	Resideo Funding 4% 1/9/2029	137,566	0.00	USD 746,000	SM Energy 6.5% 15/7/2028	724,802	0.02
USD 525,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	455,344	0.02	USD 89,000	SM Energy 6.625% 15/1/2027	86,899	0.00
USD 3,855,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	3,501,568	0.11	USD 423,000	SM Energy 6.75% 15/9/2026	416,185	0.01
USD 244,000	RLJ Lodging Trust 4% 15/9/2029	205,847	0.01	USD 159,000	Sonic Automotive 4.625% 15/11/2029	135,372	0.00
USD 2,219,000	Rockcliff Energy II 5.5% 15/10/2029	2,060,441	0.07	USD 4,398,000	Sotheby's 7.375% 15/10/2027	4,152,921	0.13
USD 447,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	376,311	0.01	USD 3,286,000	Sotheby's/Bidfair 5.875% 1/6/2029	2,893,831	0.09
USD 305,000	Roller Bearing 4.375% 15/10/2029	274,881	0.01	USD 490,000	Southwestern Energy 4.75% 1/2/2032	437,453	0.01
USD 441,000	Ryan Specialty 4.375% 1/2/2030	398,003	0.01	USD 1,226,000	Southwestern Energy 5.375% 1/2/2029	1,151,527	0.04
USD 343,000	Sabre GLBL 7.375% 1/9/2025	326,193	0.01	USD 769,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	694,198	0.02
USD 1,018,000	Sabre GLBL 9.25% 15/4/2025	1,006,960	0.03	USD 581,000	Spectrum Brands 5% 1/10/2029	508,353	0.02
USD 200,000	Sasol Financing USA 4.375% 18/9/2026	186,542	0.01	USD 161,000	Spectrum Brands 5.5% 15/7/2030	139,673	0.00
USD 911,000	Sasol Financing USA 5.5% 18/3/2031	764,969	0.02	USD 99,000	Spirit AeroSystems 5.5% 15/1/2025	97,075	0.00
USD 400,000	Sasol Financing USA 6.5% 27/9/2028	387,300	0.01	USD 168,000	Spirit AeroSystems 7.5% 15/4/2025	163,267	0.00
USD 616,000	Science Applications International 4.875% 1/4/2028	570,528	0.02	USD 129,000	Sprint Capital 6.875% 15/11/2028	137,390	0.00
USD 372,000	Scientific Games International 7% 15/5/2028	364,253	0.01	USD 1,690,000	Sprint Capital 8.75% 15/3/2032	2,051,018	0.07
USD 56,000	Scientific Games International 7.25% 15/11/2029	55,248	0.00	USD 3,781,000	SRM Escrow Issuer 6% 1/11/2028	3,424,055	0.11
USD 159,000	Scientific Games International 8.625% 1/7/2025	163,848	0.01	USD 4,368,000	SRS Distribution 4.625% 1/7/2028	3,875,039	0.12
USD 600,000	SCIL IV / SCIL USA 5.375% 1/11/2026	501,933	0.02	USD 3,676,000	SRS Distribution 6% 1/12/2029	2,988,499	0.10
USD 1,744,103	Seasoned Credit Risk Transfer Trust Series 2018-1 3.258% 25/5/2057	816,170	0.03	USD 3,299,000	SRS Distribution 6.125% 1/7/2029	2,742,591	0.09
USD 2,870,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	2,688,702	0.09	USD 227,000	Stagwell Global 5.625% 15/8/2029	193,315	0.01
USD 477,000	Simmons Foods /Simmons Prepared Foods /Simmons Pet Food /Simmons Feed 4.625% 1/3/2029	422,966	0.01	USD 39,000	Standard Industries 3.375% 15/1/2031	29,147	0.00
				USD 611,000	Standard Industries 4.375% 15/7/2030	492,574	0.02
				USD 1,337,000	Standard Industries 4.75% 15/1/2028	1,174,163	0.04
				USD 1,468,000	Staples 7.5% 15/4/2026	1,251,402	0.04
				USD 246,000	Starwood Property Trust 4.375% 15/1/2027	220,907	0.01
				USD 8,457,000	State Street 2.829% 1/6/2077	6,502,382	0.21
				USD 635,000	Station Casinos 4.5% 15/2/2028	547,414	0.02

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,220,000	Station Casinos 4.625% 1/12/2031	1,020,920	0.03	USD 162,000	Twitter 3.875% 15/12/2027	151,065	0.00
USD 85,527	Structured Asset Mortgage Investments II Trust 2006-AR6 2.824% 25/7/2046	66,447	0.00	USD 253,000	Twitter 5% 1/3/2030	238,238	0.01
USD 165,000	Suburban Propane Partners /Suburban Energy Finance 5% 1/6/2031	147,003	0.00	USD 6,029,000	Uber Technologies 4.5% 15/8/2029	5,251,602	0.17
USD 401,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	364,906	0.01	USD 940,000	Uber Technologies 6.25% 15/1/2028	898,983	0.03
USD 28,000	Sunoco / Sunoco Finance 6% 15/4/2027	27,209	0.00	USD 336,000	Uber Technologies 7.5% 15/5/2025	339,526	0.01
USD 5,527,000	Surgery Center 6.75% 1/7/2025	5,336,484	0.17	USD 3,214,000	Uber Technologies 7.5% 15/9/2027	3,209,150	0.10
USD 812,000	Surgery Center 10% 15/4/2027	820,104	0.03	USD 1,599,000	Uber Technologies 8% 1/11/2026	1,620,245	0.05
USD 926,000	SWF Escrow Issuer 6.5% 1/10/2029	675,966	0.02	USD 1,713,000	United Airlines 4.375% 15/4/2026	1,576,093	0.05
USD 1,827,000	Switch 4.125% 15/6/2029	1,825,770	0.06	USD 4,615,000	United Airlines 4.625% 15/4/2029	4,066,969	0.13
USD 1,809,000	Synaptics 4% 15/6/2029	1,562,035	0.05	USD 952,865	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	955,328	0.03
USD 419,000	Syneos Health 3.625% 15/1/2029	357,650	0.01	USD 75,620	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	71,272	0.00
USD 108,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	98,720	0.00	USD 82,000	United Natural Foods 6.75% 15/10/2028	79,436	0.00
USD 74,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	65,244	0.00	USD 871,000	United States Steel 6.875% 1/3/2029	856,398	0.03
USD 359,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	317,715	0.01	USD 964,000	Uniti / Uniti Finance / CSL Capital 4.75% 15/4/2028	806,964	0.03
USD 4,876,000	Tap Rock Resources 7% 1/10/2026	4,625,203	0.15	USD 1,791,000	Uniti / Uniti Finance / CSL Capital 6.5% 15/2/2029	1,350,801	0.04
USD 24,000	Taylor Morrison Communities 5.125% 1/8/2030	20,627	0.00	USD 1,005,000	Univision Communications 5.125% 15/2/2025	973,475	0.03
USD 358,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	355,408	0.01	USD 1,349,000	Univision Communications 6.625% 1/6/2027	1,306,513	0.04
USD 285,000	Tenet Healthcare 4.25% 1/6/2029	247,349	0.01	USD 653,000	Univision Communications 7.375% 30/6/2030	647,267	0.02
USD 1,684,000	Tenet Healthcare 4.875% 1/1/2026	1,606,345	0.05	USD 2,680,000	US Bancorp 3.7% 15/1/2171	2,247,085	0.07
USD 2,131,000	Tenet Healthcare 5.125% 1/11/2027	1,986,908	0.06	USD 1,559,000	US Foods 4.625% 1/6/2030	1,354,529	0.04
USD 1,130,000	Tenet Healthcare 6.125% 1/10/2028	1,046,679	0.03	USD 854,000	US Foods 4.75% 15/2/2029	762,186	0.02
USD 1,273,000	Tenet Healthcare 6.25% 1/2/2027	1,224,678	0.04	USD 772,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	721,048	0.02
USD 600,000	Terex 5% 15/5/2029	536,340	0.02	USD 6,215,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	5,720,783	0.18
USD 269,000	Thor Industries 4% 15/10/2029	218,401	0.01	USD 281,000	Vail Resorts 6.25% 15/5/2025	282,480	0.01
USD 129,000	Titan International 7% 30/4/2028	123,670	0.00	USD 1,828,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	1,608,768	0.05
USD 5,961,000	TK Elevator US Newco 5.25% 15/7/2027	5,477,703	0.18	USD 1,575,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	1,369,801	0.04
USD 128,000	Tri Pointe Homes 5.7% 15/6/2028	116,138	0.00	USD 2,414,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,986,128	0.06
USD 2,715,000	Triumph 8.875% 1/6/2024	2,752,969	0.09	USD 8,127,000	Verscend Escrow 9.75% 15/8/2026	8,212,008	0.26
USD 381,000	TTMT Escrow Issuer 8.625% 30/9/2027	383,360	0.01	USD 2,635,000	Vertiv 4.125% 15/11/2028	2,295,717	0.07
				USD 947,000	Viasat 5.625% 15/9/2025	836,911	0.03
				USD 1,193,000	Viasat 6.5% 15/7/2028	921,973	0.03

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 428,000	VistaJet Malta Finance / XO Management 6.375% 1/2/2030	368,123	0.01	USD 697,000	White Cap Parent 8.25% 15/3/2026*	607,464	0.02
USD 412,000	Vistra Operations 4.375% 1/5/2029	359,163	0.01	USD 609,000	Williams Scotsman International 4.625% 15/8/2028	548,484	0.02
USD 1,212,000	Vistra Operations 5.5% 1/9/2026	1,177,179	0.04	USD 172,000	Winnebago Industries 6.25% 15/7/2028	163,352	0.01
USD 2,510,000	Voya Financial 6.125% 15/3/2171	2,437,148	0.08	USD 1,060,000	WR Grace 4.875% 15/6/2027	981,698	0.03
USD 553,000	Wabash National 4.5% 15/10/2028	476,271	0.02	USD 11,146,000	WR Grace 5.625% 15/8/2029	8,909,555	0.29
USD 538,932	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 1.609% 25/6/2047	473,270	0.02	USD 172,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	153,919	0.00
USD 803,413	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 1.709% 25/10/2046	682,975	0.02	USD 602,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	543,829	0.02
USD 731,731	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 1.559% 25/4/2047	602,760	0.02	USD 2,644,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,226,487	0.07
USD 3,545,000	Waste Pro USA 5.5% 15/2/2026	3,182,701	0.10	USD 273,000	Wynn Resorts Finance / Wynn Resorts Capital 7.75% 15/4/2025	272,555	0.01
USD 2,725,000	Wells Fargo 3.9% 15/3/2171	2,400,979	0.08	USD 10,000	Yum! Brands 5.35% 1/11/2043	8,608	0.00
USD 2,155,000	Wells Fargo 5.9% 15/12/2170	2,031,502	0.07	USD 9,163,000	Zayo 4% 1/3/2027	7,817,200	0.25
USD 3,288,000	Wells Fargo Commercial Mortgage Trust 2015-NXS1 4.287% 15/5/2048	2,983,249	0.10	USD 9,906,000	Zayo 6.125% 1/3/2028	7,756,398	0.25
USD 700,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.115% 15/1/2059	679,604	0.02	USD 694,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	602,443	0.02
USD 467,000	Wells Fargo Commercial Mortgage Trust 2017-C39 4.118% 15/9/2050	417,269	0.01			830,892,505	26.64
USD 1,910,000	Wells Fargo Commercial Mortgage Trust 2018-C44 3% 15/5/2051	1,410,692	0.05	Uruguay			
USD 1,390,000	Wells Fargo Commercial Mortgage Trust 2018-C44 4.993% 15/5/2051	1,246,631	0.04	USD 410,000	Uruguay Government International Bond 4.375% 27/10/2027	421,582	0.01
USD 1,400,000	Wells Fargo Commercial Mortgage Trust 2018-C45 3% 15/6/2051	1,025,991	0.03	Total Bonds			
USD 920,000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	846,495	0.03			1,384,329,394	44.39
USD 881,000	WESCO Distribution 7.25% 15/6/2028	887,007	0.03	EQUITY LINKED NOTES			
USD 311,000	Western Midstream Operating 5.3% 1/3/2048	273,957	0.01	USD 7,145	BMO Capital Markets (Fund receives 14.52% Fixed; and receives/pays return on Mastercard) (9/9/2022)	2,357,003	0.08
USD 464,000	Western Midstream Operating 5.45% 1/4/2044	408,696	0.01	USD 7,100	BMO Capital Markets (Fund receives 14.79% Fixed; and receives/pays return on American Electric Power) (15/9/2022)	695,358	0.02
USD 161,000	Western Midstream Operating 5.5% 15/8/2048	142,121	0.00	USD 3,300	BMO Capital Markets (Fund receives 18.13% Fixed; and receives/pays return on Dollar General) (29/9/2022)	787,705	0.03
USD 3,288,000	Western Midstream Operating 5.5% 1/2/2050	2,859,386	0.09	USD 199,926	BMO Capital Markets (Fund receives 18.28% Fixed; and receives/pays return on Macy's) (19/10/2022)	3,550,686	0.11
USD 687,000	WeWork / WW Co-Obligor 5% 10/7/2025	449,876	0.01	USD 3,100	BMO Capital Markets (Fund receives 18.84% Fixed; and receives/pays return on Novo-Nordisk) (13/10/2022)	326,755	0.01
USD 5,833,000	White Cap Buyer 6.875% 15/10/2028	5,147,132	0.17	USD 2,200	BMO Capital Markets (Fund receives 19.98% Fixed; and receives/pays return on Microsoft) (22/9/2022)	573,761	0.02

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,200	BMO Capital Markets (Fund receives 23.58% Fixed; and receives/pays return on M & T Bank) (13/10/2022)	771,718	0.02	USD 54,295	Royal Bank of Canada (Fund receives 13.07% Fixed; and receives/pays return on Morgan Stanley) (13/10/2022)	4,481,513	0.14
USD 8,352	BMO Capital Markets (Fund receives 23.58% Fixed; and receives/pays return on Netflix) (8/9/2022)	1,920,704	0.06	USD 20,434	Royal Bank of Canada (Fund receives 13.11% Fixed; and receives/pays return on Meta Platforms) (21/9/2022)	3,402,523	0.11
USD 13,100	BMO Capital Markets (Fund receives 23.93% Fixed; and receives/pays return on Kraft Heinz) (21/10/2022)	500,087	0.02	USD 82,177	Royal Bank of Canada (Fund receives 13.29% Fixed; and receives/pays return on Jpmorgan Chase) (13/10/2022)	9,343,737	0.30
USD 3,300	BMO Capital Markets (Fund receives 24.78% Fixed; and receives/pays return on Cigna) (21/10/2022)	943,442	0.03	USD 3,298	Royal Bank of Canada (Fund receives 13.75% Fixed; and receives/pays return on Unitedhealth) (10/11/2022)	1,740,537	0.06
USD 50,700	BMO Capital Markets (Fund receives 25.55% Fixed; and receives/pays return on AT&T) (21/10/2022)	900,935	0.03	USD 43,495	Royal Bank of Canada (Fund receives 13.91% Fixed; and receives/pays return on Sealed Air) (2/11/2022)	2,392,555	0.08
USD 6,371	BMO Capital Markets (Fund receives 8.69% Fixed; and receives/pays return on O'Reilly Automotive) (27/10/2022)	4,502,167	0.14	USD 11,302	Royal Bank of Canada (Fund receives 14.13% Fixed; and receives/pays return on Cigna) (4/11/2022)	3,223,379	0.10
USD 2,500	Royal Bank of Canada (Fund receives 10.52% Fixed; and receives/pays return on Walmart) (13/10/2022)	335,062	0.01	USD 12,445	Royal Bank of Canada (Fund receives 14.51% Fixed; and receives/pays return on Danaher) (9/9/2022)	3,416,883	0.11
USD 22,726	Royal Bank of Canada (Fund receives 11.06% Fixed; and receives/pays return on American Express) (19/9/2022)	3,531,810	0.11	USD 39,623	Royal Bank of Canada (Fund receives 14.75% Fixed; and receives/pays return on Intercontinental Exchange) (27/9/2022)	4,050,232	0.13
USD 34,767	Royal Bank of Canada (Fund receives 11.21% Fixed; and receives/pays return on Boston Properties) (21/9/2022)	2,813,855	0.09	USD 12,503	Royal Bank of Canada (Fund receives 16.03% Fixed; and receives/pays return on Adobe) (15/9/2022)	4,775,382	0.15
USD 24,905	Royal Bank of Canada (Fund receives 11.81% Fixed; and receives/pays return on Owens Corning) (21/9/2022)	2,060,689	0.07	USD 35,436	Royal Bank of Canada (Fund receives 16.06% Fixed; and receives/pays return on Qualcomm) (27/9/2022)	4,775,667	0.15
USD 17,434	Royal Bank of Canada (Fund receives 12.09% Fixed; and receives/pays return on Marsh & McLennan) (9/9/2022)	2,848,077	0.09	CAD 18,000	Royal Bank of Canada (Fund receives 16.33% Fixed; and receives/pays return on Rogers Communications) (15/9/2022)	780,207	0.03
USD 19,861	Royal Bank of Canada (Fund receives 12.13% Fixed; and receives/pays return on Microsoft) (27/10/2022)	5,361,374	0.17	USD 21,250	Royal Bank of Canada (Fund receives 16.35% Fixed; and receives/pays return on Fidelity National Information Services) (4/11/2022)	2,014,076	0.06
USD 27,255	Royal Bank of Canada (Fund receives 12.49% Fixed; and receives/pays return on Copart) (7/9/2022)	3,292,001	0.11	USD 19,847	Royal Bank of Canada (Fund receives 16.93% Fixed; and receives/pays return on Autonation) (21/10/2022)	2,462,575	0.08
USD 21,207	Royal Bank of Canada (Fund receives 12.53% Fixed; and receives/pays return on Becton Dickinson) (27/9/2022)	5,400,605	0.17	USD 28,031	Royal Bank of Canada (Fund receives 17.13% Fixed; and receives/pays return on Salesforce) (27/9/2022)	4,564,302	0.15
USD 32,358	Royal Bank of Canada (Fund receives 12.55% Fixed; and receives/pays return on Merck) (28/10/2022)	2,809,002	0.09	USD 94,211	Royal Bank of Canada (Fund receives 18.57% Fixed; and receives/pays return on Keycorp) (21/10/2022)	1,713,019	0.06
USD 15,741	Royal Bank of Canada (Fund receives 12.85% Fixed; and receives/pays return on McKesson) (27/9/2022)	5,540,570	0.18				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,100	Royal Bank of Canada (Fund receives 18.83% Fixed; and receives/pays return on Huntington Ingalls Industries) (15/9/2022)	1,133,856	0.04	USD 17,467	Royal Bank of Canada (Fund receives 9.63% Fixed; and receives/pays return on Republic Services) (27/10/2022)	2,502,561	0.08
USD 48,866	Royal Bank of Canada (Fund receives 19.07% Fixed; and receives/pays return on Fifth Third Bancorp) (21/10/2022)	1,700,840	0.05	USD 16,431	Société Générale (Fund receives 10.13% Fixed; and receives/pays return on Progressive) (14/10/2022)	1,990,550	0.06
USD 34,456	Royal Bank of Canada (Fund receives 19.49% Fixed; and receives/pays return on Discover Financial Services) (19/9/2022)	3,528,518	0.11	USD 28,038	Société Générale (Fund receives 10.79% Fixed; and receives/pays return on Chubb) (23/9/2022)	5,349,015	0.17
EUR 4,400	Royal Bank of Canada (Fund receives 19.64% Fixed; and receives/pays return on Publicis) (22/9/2022)	215,232	0.01	USD 28,669	Société Générale (Fund receives 11.22% Fixed; and receives/pays return on Cadence Design Sys) (12/9/2022)	5,048,003	0.16
USD 10,000	Royal Bank of Canada (Fund receives 19.99% Fixed; and receives/pays return on Edison International) (3/10/2022)	670,852	0.02	USD 10,536	Société Générale (Fund receives 12.07% Fixed; and receives/pays return on Broadcom) (2/9/2022)	5,323,131	0.17
USD 78,283	Royal Bank of Canada (Fund receives 21.16% Fixed; and receives/pays return on Mattel) (21/10/2022)	1,762,461	0.06	USD 2,918	Société Générale (Fund receives 12.22% Fixed; and receives/pays return on Cintas) (13/10/2022)	1,180,534	0.04
EUR 3,100	Royal Bank of Canada (Fund receives 22.84% Fixed; and receives/pays return on Siemens) (7/10/2022)	321,496	0.01	USD 26,202	Société Générale (Fund receives 13.16% Fixed; and receives/pays return on American Tower Reit) (15/9/2022)	6,727,693	0.22
USD 1,400	Royal Bank of Canada (Fund receives 24.16% Fixed; and receives/pays return on Broadcom) (6/10/2022)	716,244	0.02	USD 28,315	Société Générale (Fund receives 13.2% Fixed; and receives/pays return on Prologis) (1/9/2022)	3,557,553	0.11
GBP 48,700	Royal Bank of Canada (Fund receives 25.64% Fixed; and receives/pays return on Prudential) (7/10/2022)	524,423	0.02	USD 40,600	Société Générale (Fund receives 13.41% Fixed; and receives/pays return on Cisco Systems) (19/9/2022)	1,823,488	0.06
GBP 9,800	Royal Bank of Canada (Fund receives 27.16% Fixed; and receives/pays return on Shell) (22/9/2022)	248,588	0.01	USD 347,479	Société Générale (Fund receives 13.69% Fixed; and receives/pays return on Ford Motor) (23/9/2022)	5,374,678	0.17
USD 3,600	Royal Bank of Canada (Fund receives 27.51% Fixed; and receives/pays return on Applied Materials) (13/10/2022)	348,240	0.01	USD 41,132	Société Générale (Fund receives 13.86% Fixed; and receives/pays return on US Bancorp) (14/10/2022)	1,887,540	0.06
USD 6,500	Royal Bank of Canada (Fund receives 27.61% Fixed; and receives/pays return on Hess) (13/10/2022)	756,254	0.02	USD 19,000	Société Générale (Fund receives 14.07% Fixed; and receives/pays return on Cardinal Health) (9/9/2022)	1,072,687	0.03
USD 22,900	Royal Bank of Canada (Fund receives 28.43% Fixed; and receives/pays return on General Motors) (6/10/2022)	877,981	0.03	USD 120,761	Société Générale (Fund receives 14.63% Fixed; and receives/pays return on Mgm Resorts International) (27/9/2022)	4,045,132	0.13
USD 29,990	Royal Bank of Canada (Fund receives 8.75% Fixed; and receives/pays return on Automatic Data Processing) (21/9/2022)	7,285,268	0.23	USD 17,155	Société Générale (Fund receives 14.94% Fixed; and receives/pays return on First Republic Bank) (13/10/2022)	2,654,437	0.09
USD 30,645	Royal Bank of Canada (Fund receives 9.62% Fixed; and receives/pays return on Waste Management) (21/9/2022)	5,087,548	0.16				

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 102,186	Société Générale (Fund receives 15.05% Fixed; and receives/pays return on Invitation Homes) (15/9/2022)	3,742,128	0.12	USD 15,713	Société Générale (Fund receives 21.4% Fixed; and receives/pays return on Marriott Intl) (9/9/2022)	2,436,974	0.08
USD 62,183	Société Générale (Fund receives 15.34% Fixed; and receives/pays return on Archer-Daniels-Midland) (12/9/2022)	5,239,101	0.17	USD 3,300	Société Générale (Fund receives 22.68% Fixed; and receives/pays return on Laboratory Of America) (21/10/2022)	756,582	0.02
USD 8,200	Société Générale (Fund receives 15.39% Fixed; and receives/pays return on Mondelez Inter) (9/9/2022)	513,400	0.02	USD 22,900	Société Générale (Fund receives 26.42% Fixed; and receives/pays return on Apollo Asset Management) (21/10/2022)	1,305,800	0.04
USD 2,000	Société Générale (Fund receives 15.71% Fixed; and receives/pays return on Autozone) (21/9/2022)	4,262,205	0.14	USD 4,900	Société Générale (Fund receives 29.5% Fixed; and receives/pays return on Conocophillips) (19/9/2022)	452,410	0.01
USD 7,100	Société Générale (Fund receives 15.86% Fixed; and receives/pays return on Ralph Lauren) (9/9/2022)	661,546	0.02	USD 54,214	Société Générale (Fund receives 8.34% Fixed; and receives/pays return on Philip Morris International) (9/9/2022)	5,190,919	0.17
USD 197,674	Société Générale (Fund receives 16% Fixed; and receives/pays return on Schlumberger) (19/10/2022)	7,376,675	0.24	USD 75,078	Société Générale (Fund receives 8.56% Fixed; and receives/pays return on Apple) (4/10/2022)	12,079,926	0.39
USD 16,922	Société Générale (Fund receives 16.61% Fixed; and receives/pays return on Eaton) (9/9/2022)	2,355,635	0.08	USD 31,051	Société Générale (Fund receives 8.66% Fixed; and receives/pays return on Zoetis) (23/9/2022)	4,952,938	0.16
USD 15,000	Société Générale (Fund receives 16.91% Fixed; and receives/pays return on Cognizant Tech Solutions) (19/9/2022)	974,843	0.03	USD 18,588	Société Générale (Fund receives 8.68% Fixed; and receives/pays return on Microsoft) (13/10/2022)	4,982,569	0.16
GBP 659,300	Société Générale (Fund receives 16.91% Fixed; and receives/pays return on Vodafone) (22/9/2022)	892,045	0.03	USD 25,294	Société Générale (Fund receives 9.62% Fixed; and receives/pays return on Unitedhealth) (14/10/2022)	13,279,248	0.43
USD 50,207	Société Générale (Fund receives 16.97% Fixed; and receives/pays return on Ball) (27/9/2022)	2,852,504	0.09	USD 11,077	BNP Paribas (Fund receives 10.08% Fixed; and receives/pays return on Hershey) (31/10/2022)	2,532,693	0.08
USD 14,420	Société Générale (Fund receives 17.17% Fixed; and receives/pays return on Kila) (23/9/2022)	5,044,605	0.16	USD 63,424	BNP Paribas (Fund receives 11.03% Fixed; and receives/pays return on Amazon.com) (19/9/2022)	8,273,964	0.27
USD 10,448	Société Générale (Fund receives 17.2% Fixed; and receives/pays return on Servicenow) (23/9/2022)	4,697,990	0.15	USD 10,976	BNP Paribas (Fund receives 12.12% Fixed; and receives/pays return on Humana) (19/9/2022)	5,345,887	0.17
USD 29,701	Société Générale (Fund receives 17.56% Fixed; and receives/pays return on Crown Castle) (23/9/2022)	5,113,021	0.16	USD 10,667	BNP Paribas (Fund receives 13.55% Fixed; and receives/pays return on Palo Alto Networks) (29/9/2022)	5,894,239	0.19
USD 41,100	Société Générale (Fund receives 17.79% Fixed; and receives/pays return on Newell Brands) (9/9/2022)	755,540	0.02	USD 16,203	BNP Paribas (Fund receives 13.98% Fixed; and receives/pays return on United Rentals) (15/9/2022)	4,769,975	0.15
USD 23,028	Société Générale (Fund receives 17.83% Fixed; and receives/pays return on Tesla) (27/9/2022)	6,506,708	0.21				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 17,836	BNP Paribas (Fund receives 14.25% Fixed; and receives/pays return on Packaging of America) (26/10/2022)	2,465,013	0.08	USD 101,020	BNP Paribas (Fund receives 16.91% Fixed; and receives/pays return on American International) (29/9/2022)	5,262,299	0.17
USD 15,555	BNP Paribas (Fund receives 14.28% Fixed; and receives/pays return on Zimmer Biomet) (9/9/2022)	1,687,339	0.05	USD 67,155	BNP Paribas (Fund receives 17.13% Fixed; and receives/pays return on CSX) (9/9/2022)	2,106,130	0.07
USD 2,100	BNP Paribas (Fund receives 14.3% Fixed; and receives/pays return on Ameren) (29/9/2022)	190,135	0.01	USD 1,800	BNP Paribas (Fund receives 17.36% Fixed; and receives/pays return on Humana) (13/10/2022)	877,501	0.03
USD 74,333	BNP Paribas (Fund receives 14.52% Fixed; and receives/pays return on Wells Fargo) (14/10/2022)	3,208,126	0.10	USD 16,494	BNP Paribas (Fund receives 17.9% Fixed; and receives/pays return on Charles Schwab) (1/9/2022)	1,100,571	0.04
USD 147,195	BNP Paribas (Fund receives 14.91% Fixed; and receives/pays return on Bank of America) (1/9/2022)	5,017,558	0.16	USD 1,700	BNP Paribas (Fund receives 18.06% Fixed; and receives/pays return on Elevance Health) (6/10/2022)	821,977	0.03
USD 22,312	BNP Paribas (Fund receives 15.01% Fixed; and receives/pays return on Chevron) (9/9/2022)	3,505,476	0.11	USD 38,350	BNP Paribas (Fund receives 18.61% Fixed; and receives/pays return on Toll Brothers) (7/12/2022)	1,715,819	0.05
USD 47,319	BNP Paribas (Fund receives 15.02% Fixed; and receives/pays return on Citigroup) (14/10/2022)	2,322,171	0.07	USD 16,902	BNP Paribas (Fund receives 18.75% Fixed; and receives/pays return on Global Payments) (9/9/2022)	2,120,932	0.07
USD 5,100	BNP Paribas (Fund receives 15.13% Fixed; and receives/pays return on Willis Towers Watson) (13/10/2022)	1,066,232	0.03	USD 9,900	BNP Paribas (Fund receives 19.14% Fixed; and receives/pays return on Zimmer Biomet) (6/10/2022)	1,085,669	0.03
USD 18,125	BNP Paribas (Fund receives 16.35% Fixed; and receives/pays return on Albemarle) (27/9/2022)	4,612,039	0.15	USD 9,157	BNP Paribas (Fund receives 19.2% Fixed; and receives/pays return on DR Horton) (9/9/2022)	661,510	0.02
USD 15,449	BNP Paribas (Fund receives 16.4% Fixed; and receives/pays return on Vulcan Materials) (27/9/2022)	2,573,003	0.08	USD 85,781	BNP Paribas (Fund receives 19.91% Fixed; and receives/pays return on Occidental Petroleum) (19/9/2022)	5,846,201	0.19
USD 6,900	BNP Paribas (Fund receives 16.43% Fixed; and receives/pays return on Kimberly-Clark) (13/10/2022)	894,360	0.03	USD 7,417	BNP Paribas (Fund receives 20.46% Fixed; and receives/pays return on Equinix) (15/9/2022)	4,995,549	0.16
USD 4,633	BNP Paribas (Fund receives 16.44% Fixed; and receives/pays return on Fair Isaac) (27/9/2022)	2,143,861	0.07	USD 18,700	BNP Paribas (Fund receives 21.33% Fixed; and receives/pays return on American International) (29/9/2022)	971,030	0.03
USD 13,037	BNP Paribas (Fund receives 16.51% Fixed; and receives/pays return on Union Pacific) (9/9/2022)	2,865,631	0.09	USD 23,378	BNP Paribas (Fund receives 21.39% Fixed; and receives/pays return on Eli Lilly) (27/9/2022)	7,152,790	0.23
USD 9,000	BNP Paribas (Fund receives 16.71% Fixed; and receives/pays return on Public Service Enterprise) (6/10/2022)	586,064	0.02	USD 13,600	BNP Paribas (Fund receives 21.94% Fixed; and receives/pays return on Williams) (13/10/2022)	456,627	0.01
USD 49,368	BNP Paribas (Fund receives 16.8% Fixed; and receives/pays return on Pentair) (26/10/2022)	2,257,900	0.07	USD 3,700	BNP Paribas (Fund receives 22.41% Fixed; and receives/pays return on PPG Industries) (29/9/2022)	466,967	0.01
USD 52,735	BNP Paribas (Fund receives 16.81% Fixed; and receives/pays return on CF Industries) (29/9/2022)	5,394,153	0.17				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 13,700	BNP Paribas (Fund receives 23.55% Fixed; and receives/pays return on Fidelity National Financial) (29/9/2022)	532,069	0.02	USD 26,591	JP Morgan (Fund receives 11.94% Fixed; and receives/pays return on Fiserv) (28/10/2022)	2,749,613	0.09
USD 5,100	BNP Paribas (Fund receives 24.77% Fixed; and receives/pays return on Capital One Financial) (29/9/2022)	544,401	0.02	USD 36,755	JP Morgan (Fund receives 12.11% Fixed; and receives/pays return on Honeywell International) (15/9/2022)	7,047,693	0.23
USD 76,102	BNP Paribas (Fund receives 25.94% Fixed; and receives/pays return on Alphabet) (9/9/2022)	8,376,931	0.27	USD 37,701	JP Morgan (Fund receives 12.47% Fixed; and receives/pays return on MetLife) (3/11/2022)	2,461,525	0.08
USD 28,900	BNP Paribas (Fund receives 27.68% Fixed; and receives/pays return on Invesco) (6/10/2022)	492,236	0.02	USD 22,370	JP Morgan (Fund receives 12.5% Fixed; and receives/pays return on Home Depot) (4/10/2022)	6,577,770	0.21
USD 67,632	BNP Paribas (Fund receives 29.45% Fixed; and receives/pays return on Dow Chemical) (9/9/2022)	3,422,973	0.11	USD 44,767	JP Morgan (Fund receives 12.62% Fixed; and receives/pays return on Alphabet) (29/9/2022)	4,975,240	0.16
USD 13,166	BNP Paribas (Fund receives 29.81% Fixed; and receives/pays return on Signature Bank) (19/10/2022)	2,369,138	0.08	USD 38,939	JP Morgan (Fund receives 13.54% Fixed; and receives/pays return on Nucor) (21/10/2022)	5,159,037	0.17
USD 42,533	BNP Paribas (Fund receives 33.69% Fixed; and receives/pays return on Synchrony Financial) (1/9/2022)	1,401,798	0.04	USD 11,141	JP Morgan (Fund receives 13.9% Fixed; and receives/pays return on FLEETCOR Technologies) (3/11/2022)	2,420,569	0.08
USD 33,193	BNP Paribas (Fund receives 7.43% Fixed; and receives/pays return on General Mills) (23/9/2022)	2,560,996	0.08	USD 50,958	JP Morgan (Fund receives 13.95% Fixed; and receives/pays return on Masco) (15/9/2022)	2,609,316	0.08
USD 17,195	BNP Paribas (Fund receives 9.07% Fixed; and receives/pays return on Accenture) (27/9/2022)	5,076,421	0.16	USD 16,927	JP Morgan (Fund receives 15.6% Fixed; and receives/pays return on Archer-Daniels-Midland) (27/10/2022)	1,465,358	0.05
USD 14,527	BNP Paribas (Fund receives 9.41% Fixed; and receives/pays return on Thermo Fisher Scientific) (15/9/2022)	8,122,058	0.26	USD 106,657	JP Morgan (Fund receives 16.89% Fixed; and receives/pays return on Delta Air Lines) (13/10/2022)	3,402,320	0.11
USD 34,592	BNP Paribas (Fund receives 9.65% Fixed; and receives/pays return on Hologic) (1/11/2022)	2,362,318	0.08	USD 6,600	JP Morgan (Fund receives 17.86% Fixed; and receives/pays return on Prudential Financial) (15/9/2022)	641,700	0.02
USD 18,149	BNP Paribas (Fund receives 9.85% Fixed; and receives/pays return on Avalonbay Communities) (15/9/2022)	3,726,509	0.12	GBP 13,800	JP Morgan (Fund receives 17.92% Fixed; and receives/pays return on AstraZeneca) (7/10/2022)	1,719,015	0.06
USD 17,775	JP Morgan (Fund receives 10.4% Fixed; and receives/pays return on CME) (24/10/2022)	3,525,976	0.11	USD 43,171	JP Morgan (Fund receives 17.98% Fixed; and receives/pays return on Kroger) (9/9/2022)	2,060,355	0.07
USD 118,980	JP Morgan (Fund receives 10.9% Fixed; and receives/pays return on Altria) (15/9/2022)	5,355,079	0.17	USD 21,200	JP Morgan (Fund receives 18.12% Fixed; and receives/pays return on Citigroup) (15/9/2022)	1,035,243	0.03
USD 49,226	JP Morgan (Fund receives 11.41% Fixed; and receives/pays return on International Paper) (28/10/2022)	2,084,302	0.07	USD 108,190	JP Morgan (Fund receives 18.28% Fixed; and receives/pays return on Alcoa) (14/10/2022)	5,364,061	0.17
USD 37,818	JP Morgan (Fund receives 11.83% Fixed; and receives/pays return on Apple) (31/10/2022)	6,137,079	0.20				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 27,203	JP Morgan (Fund receives 19.22% Fixed; and receives/pays return on Kroger) (9/9/2022)	1,296,615	0.04	USD 14,327	Credit Suisse (Fund receives 10.1% Fixed; and receives/pays return on Constellation Brands) (6/10/2022)	3,537,572	0.11
USD 124,645	JP Morgan (Fund receives 19.69% Fixed; and receives/pays return on Halliburton) (18/10/2022)	3,660,651	0.12	USD 3,236	Credit Suisse (Fund receives 10.65% Fixed; and receives/pays return on Chipotle Mexican Grill) (21/9/2022)	5,147,821	0.17
USD 1,800	JP Morgan (Fund receives 19.92% Fixed; and receives/pays return on First Citizens BancShares) (22/9/2022)	1,316,570	0.04	USD 64,275	Credit Suisse (Fund receives 10.7% Fixed; and receives/pays return on Oracle) (12/9/2022)	4,796,877	0.15
GBP 269,200	JP Morgan (Fund receives 21.43% Fixed; and receives/pays return on BP) (7/10/2022)	1,331,614	0.04	USD 25,868	Credit Suisse (Fund receives 10.9% Fixed; and receives/pays return on Microsoft) (21/9/2022)	6,852,271	0.22
USD 7,735	JP Morgan (Fund receives 21.74% Fixed; and receives/pays return on FedEx) (22/9/2022)	1,657,295	0.05	USD 11,318	Credit Suisse (Fund receives 13.2% Fixed; and receives/pays return on Goldman Sachs) (1/9/2022)	3,632,624	0.12
USD 39,418	JP Morgan (Fund receives 23.37% Fixed; and receives/pays return on Simon Property) (19/9/2022)	4,078,036	0.13	USD 75,341	Credit Suisse (Fund receives 13.95% Fixed; and receives/pays return on Pfizer) (2/11/2022)	3,478,625	0.11
USD 3,500	JP Morgan (Fund receives 27.81% Fixed; and receives/pays return on Comerica) (23/9/2022)	279,750	0.01	USD 14,492	Credit Suisse (Fund receives 13.95% Fixed; and receives/pays return on United Parcel Service) (25/10/2022)	2,825,759	0.09
USD 23,884	JP Morgan (Fund receives 48.88% Fixed; and receives/pays return on Pioneer Natural Resources) (19/9/2022)	5,661,763	0.18	USD 27,409	Credit Suisse (Fund receives 14.7% Fixed; and receives/pays return on NVIDIA) (21/9/2022)	4,195,944	0.14
USD 31,464	JP Morgan (Fund receives 7.17% Fixed; and receives/pays return on Walmart) (22/9/2022)	4,195,806	0.13	USD 150,779	Credit Suisse (Fund receives 14.9% Fixed; and receives/pays return on Bank of America) (13/10/2022)	5,184,929	0.17
USD 36,731	JP Morgan (Fund receives 7.55% Fixed; and receives/pays return on Berkshire Hathaway) (29/9/2022)	10,541,672	0.34	USD 22,700	Credit Suisse (Fund receives 15.3% Fixed; and receives/pays return on Verizon Communications) (23/9/2022)	968,741	0.03
USD 34,371	JP Morgan (Fund receives 7.74% Fixed; and receives/pays return on Paychex) (22/9/2022)	4,300,847	0.14	USD 5,005	Credit Suisse (Fund receives 15.35% Fixed; and receives/pays return on Martin Marietta Materials) (31/10/2022)	1,724,333	0.06
USD 91,843	JP Morgan (Fund receives 9.03% Fixed; and receives/pays return on Comcast) (23/9/2022)	3,350,706	0.11	USD 6,266	Credit Suisse (Fund receives 15.65% Fixed; and receives/pays return on Palo Alto Networks) (18/11/2022)	3,511,117	0.11
USD 52,718	JP Morgan (Fund receives 9.03% Fixed; and receives/pays return on CVS Health) (19/9/2022)	5,247,122	0.17	USD 45,125	Credit Suisse (Fund receives 16.45% Fixed; and receives/pays return on Bank of New York Mellon) (14/10/2022)	1,896,354	0.06
USD 39,442	JP Morgan (Fund receives 9.33% Fixed; and receives/pays return on Electronic Arts) (19/9/2022)	5,076,918	0.16	USD 15,600	Credit Suisse (Fund receives 16.75% Fixed; and receives/pays return on Altria) (9/9/2022)	683,925	0.02
USD 31,994	JP Morgan (Fund receives 9.99% Fixed; and receives/pays return on Hilton Worldwide) (24/10/2022)	4,120,625	0.13	USD 27,400	Credit Suisse (Fund receives 18.25% Fixed; and receives/pays return on Equitable) (9/9/2022)	765,772	0.03

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 9,289	Credit Suisse (Fund receives 20.45% Fixed; and receives/pays return on Tractor Supply) (21/10/2022)	1,741,298	0.06	USD 1,500	UBS (Fund receives 22.4% Fixed; and receives/pays return on FedEx) (22/9/2022)	319,430	0.01
EUR 8,200	Credit Suisse (Fund receives 20.7% Fixed; and receives/pays return on Danone) (20/10/2022)	425,740	0.01	GBP 160,200	Credit Suisse (Fund receives 16.2% Fixed; and receives/pays return on BAE System) (7/10/2022)	1,446,011	0.04
USD 12,900	Credit Suisse (Fund receives 21.7% Fixed; and receives/pays return on Sealed Air) (23/9/2022)	705,110	0.02	USD 21,020	Goldman Sachs (Fund receives 11.25% Fixed; and receives/pays return on Johnson & Johnson) (8/9/2022)	3,434,931	0.11
USD 18,300	Credit Suisse (Fund receives 22.35% Fixed; and receives/pays return on Dentsply Sirona) (9/9/2022)	606,449	0.02	USD 28,605	Goldman Sachs (Fund receives 11.42% Fixed; and receives/pays return on Ecolab) (23/9/2022)	4,762,248	0.15
EUR 13,500	Credit Suisse (Fund receives 22.6% Fixed; and receives/pays return on Airbus) (7/10/2022)	1,330,281	0.04	USD 16,623	Goldman Sachs (Fund receives 12.97% Fixed; and receives/pays return on Abbott Laboratories) (8/9/2022)	1,724,981	0.06
GBP 15,900	Credit Suisse (Fund receives 24.3% Fixed; and receives/pays return on British America Tobacco) (20/10/2022)	626,418	0.02	USD 8,806	Goldman Sachs (Fund receives 13.86% Fixed; and receives/pays return on Hasbro) (8/9/2022)	699,411	0.02
USD 29,400	Credit Suisse (Fund receives 25.75% Fixed; and receives/pays return on Wells Fargo) (23/9/2022)	1,275,602	0.04	USD 7,821	Goldman Sachs (Fund receives 14.37% Fixed; and receives/pays return on Elevance Health) (8/9/2022)	3,775,631	0.12
USD 12,000	Credit Suisse (Fund receives 28.25% Fixed; and receives/pays return on SL Green Realty) (9/9/2022)	533,291	0.02	USD 7,200	Goldman Sachs (Fund receives 14.37% Fixed; and receives/pays return on Merck) (19/9/2022)	622,574	0.02
USD 21,086	Credit Suisse (Fund receives 8.75% Fixed; and receives/pays return on Marsh & McLennan) (21/10/2022)	3,464,179	0.11	USD 4,500	Goldman Sachs (Fund receives 15.67% Fixed; and receives/pays return on CVS Health) (3/10/2022)	440,247	0.01
USD 93,283	Credit Suisse (Fund receives 9.05% Fixed; and receives/pays return on Bristol-Myers Squibb) (21/9/2022)	6,287,186	0.20	USD 8,400	Goldman Sachs (Fund receives 18.09% Fixed; and receives/pays return on Comcast) (22/9/2022)	308,753	0.01
USD 25,356	UBS (Fund receives 12.1% Fixed; and receives/pays return on Lowe's) (4/10/2022)	5,008,114	0.16	USD 4,328	Goldman Sachs (Fund receives 18.35% Fixed; and receives/pays return on M&T Bank) (8/9/2022)	764,300	0.02
USD 11,300	UBS (Fund receives 14.3% Fixed; and receives/pays return on SS&C Technologies) (3/10/2022)	641,509	0.02	USD 30,003	Goldman Sachs (Fund receives 18.48% Fixed; and receives/pays return on Truist Financial) (8/9/2022)	1,426,207	0.05
USD 22,500	UBS (Fund receives 17% Fixed; and receives/pays return on Unilever) (29/9/2022)	1,036,308	0.03	USD 21,600	Goldman Sachs (Fund receives 19.19% Fixed; and receives/pays return on Telefonaktiebolaget LM Ericsson) (22/9/2022)	159,564	0.01
USD 4,300	UBS (Fund receives 17.5% Fixed; and receives/pays return on Sempra Energy) (29/9/2022)	694,899	0.02	USD 6,600	Goldman Sachs (Fund receives 23.28% Fixed; and receives/pays return on Lear) (15/9/2022)	916,087	0.03
USD 7,100	UBS (Fund receives 19.1% Fixed; and receives/pays return on Leidos) (3/10/2022)	692,252	0.02	USD 26,400	Goldman Sachs (Fund receives 31.83% Fixed; and receives/pays return on EQT) (22/9/2022)	1,236,344	0.04
USD 13,600	UBS (Fund receives 20.9% Fixed; and receives/pays return on Medtronic) (6/10/2022)	1,215,961	0.04				
USD 8,800	UBS (Fund receives 22.3% Fixed; and receives/pays return on Fidelity National Information Services) (3/10/2022)	831,632	0.03				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 22,400	HSBC (Fund receives 24.4% Fixed; and receives/pays return on Bayer) (20/10/2022)	1,176,834	0.04	USD 37,708	Citigroup (Fund receives 23.23% Fixed; and receives/pays return on Exxon Mobil) (9/9/2022)	3,569,245	0.12
EUR 12,500	HSBC (Fund receives 26.1% Fixed; and receives/pays return on Sanofi) (20/10/2022)	1,024,833	0.03	USD 6,805	Citigroup (Fund receives 23.93% Fixed; and receives/pays return on Equifax) (9/9/2022)	1,301,308	0.04
USD 120,424	Nomura (Fund receives 18.15% Fixed; and receives/pays return on Corning) (12/9/2022)	4,176,220	0.13	USD 110,099	Citigroup (Fund receives 8.11% Fixed; and receives/pays return on Coca-Cola) (12/9/2022)	6,864,599	0.22
USD 6,700	Nomura (Fund receives 30.1026% Fixed; and receives/pays return on Ross Stores) (23/9/2022)	561,462	0.02	USD 74,450	Citigroup (Fund receives 8.59% Fixed; and receives/pays return on Graphic Packaging) (12/9/2022)	1,676,050	0.05
USD 27,111	Citigroup (Fund receives 10.65% Fixed; and receives/pays return on McDonalds) (12/9/2022)	6,920,535	0.22	Total Equity Linked Notes		710,633,084	22.78
USD 1,662	Citigroup (Fund receives 11.39% Fixed; and receives/pays return on Autozone) (21/9/2022)	3,533,757	0.11	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		3,048,960,257	97.75
USD 18,598	Citigroup (Fund receives 12.4% Fixed; and receives/pays return on Costco Wholesale) (23/9/2022)	9,230,440	0.30	Other Transferable Securities			
USD 69,105	Citigroup (Fund receives 12.65% Fixed; and receives/pays return on Apple) (12/9/2022)	11,002,592	0.35	COMMON STOCKS (SHARES)			
USD 64,934	Citigroup (Fund receives 14.36% Fixed; and receives/pays return on Williams) (9/9/2022)	2,189,117	0.07	Cyprus			
USD 34,860	Citigroup (Fund receives 14.99% Fixed; and receives/pays return on Microsoft) (12/9/2022)	9,227,201	0.30	358,242	Fix Price**	57	0.00
USD 12,082	Citigroup (Fund receives 16.09% Fixed; and receives/pays return on Visa) (9/9/2022)	2,450,958	0.08	20,828	TCS**	208	0.00
USD 18,132	Citigroup (Fund receives 17.94% Fixed; and receives/pays return on DuPont de Nemours) (9/9/2022)	1,029,263	0.03			265	0.00
USD 37,490	Citigroup (Fund receives 18.33% Fixed; and receives/pays return on ConocoPhillips) (9/9/2022)	3,932,227	0.13	Netherlands			
USD 7,589	Citigroup (Fund receives 19.56% Fixed; and receives/pays return on MPC UN Equity) (9/9/2022)	754,268	0.02	46,784	X5 Retail**	468	0.00
USD 38,435	Citigroup (Fund receives 22.43% Fixed; and receives/pays return on Citizens Financial) (8/9/2022)	1,414,015	0.05	Russian Federation			
				104,138	LUKOIL**	17	0.00
				20	Novatek**	-	0.00
				57,368	Sberbank of Russia**	38	0.00
						55	0.00
				United States			
				1,649	Sequoia Pine Investment**	934,604	0.03
				Total Common Stocks (Shares)		935,392	0.03
				BONDS			
				Cayman Islands			
				USD 6,700,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040**	6,300,010	0.20
				Total Bonds		6,300,010	0.20
				Total Other Transferable Securities		7,235,402	0.23
				Total Portfolio		3,056,195,659	97.98
				Other Net Assets		62,991,038	2.02
				Total Net Assets (USD)		3,119,186,697	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Dynamic High Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
AUD	122,000	USD	84,113	BNP Paribas	14/10/2022	(447)
CAD	2,343,000	USD	1,793,316	HSBC Bank	14/10/2022	(9,719)
CAD	70,000	USD	53,758	BNP Paribas	14/10/2022	(470)
CAD	213,000	USD	164,397	Morgan Stanley	14/10/2022	(2,251)
CHF	742,000	USD	769,861	HSBC Bank	14/10/2022	(9,627)
CHF	5,000	USD	5,252	BNP Paribas	14/10/2022	(129)
CHF	157,000	USD	167,382	Morgan Stanley	14/10/2022	(6,525)
CHF	56,000	USD	58,644	UBS	14/10/2022	(1,268)
EUR	159,000	USD	162,902	HSBC Bank	14/10/2022	(3,372)
EUR	38,000	USD	38,573	UBS	14/10/2022	(448)
EUR	122,000	USD	125,106	Morgan Stanley	14/10/2022	(2,699)
				Standard		
EUR	4,000	USD	4,083	Chartered Bank	14/10/2022	(69)
GBP	693,000	USD	826,224	HSBC Bank	14/10/2022	(21,079)
GBP	67,000	USD	81,404	Morgan Stanley	14/10/2022	(3,561)
HKD	474,000	USD	60,497	HSBC Bank	14/10/2022	(52)
KRW	211,136,000	USD	160,803	BNP Paribas	14/10/2022	(3,383)
NZD	1,798,000	USD	1,101,695	HSBC Bank	14/10/2022	(311)
NZD	96,000	USD	60,029	Morgan Stanley	14/10/2022	(1,224)
				Standard		
NZD	113,000	USD	72,977	Chartered Bank	14/10/2022	(3,757)
SGD	61,000	USD	44,640	BNP Paribas	14/10/2022	(975)
USD	51,871	HKD	406,000	HSBC Bank	14/10/2022	97
USD	2,497,041	EUR	2,438,000	UBS	14/10/2022	50,930
				Standard		
USD	7,406	JPY	998,000	Chartered Bank	14/10/2022	191
USD	552,731	AUD	812,000	HSBC Bank	14/10/2022	(4,128)
USD	41,300	JPY	5,595,000	HSBC Bank	14/10/2022	848
USD	333,712	HKD	2,613,000	BNP Paribas	14/10/2022	497
				Standard		
USD	361,884	EUR	350,000	Chartered Bank	14/10/2022	10,719
USD	4,095,876	KRW	5,365,392,699	HSBC Bank	25/10/2022	95,196
USD	247,457	EUR	246,000	BNP Paribas	14/10/2022	639
USD	31,875	EUR	31,000	HSBC Bank	14/10/2022	771
USD	252,982	CAD	326,000	Morgan Stanley	14/10/2022	4,816
USD	103,057	EUR	103,000	Morgan Stanley	14/10/2022	(286)
USD	1,876,521	EUR	1,858,760	JP Morgan	14/12/2022	3,677
Net unrealised appreciation						92,601
AUD Hedged Share Class						
AUD	218,903,986	USD	152,765,714	BNY Mellon	15/9/2022	(2,706,638)
USD	9,104,643	AUD	13,155,940	BNY Mellon	15/9/2022	86,238
Net unrealised depreciation						(2,620,400)
BRL Hedged Share Class						
BRL	60,018,697	USD	11,580,534	BNY Mellon	15/9/2022	(24,570)
USD	635,605	BRL	3,285,596	BNY Mellon	15/9/2022	3,005
Net unrealised depreciation						(21,565)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
CAD Hedged Share Class						
CAD	25,009,794	USD	19,382,922	BNY Mellon	15/9/2022	(340,948)
USD	1,065,485	CAD	1,385,755	BNY Mellon	15/9/2022	10,397
Net unrealised depreciation						(330,551)
CHF Hedged Share Class						
CHF	293,384	USD	307,334	BNY Mellon	15/9/2022	(7,438)
USD	16,320	CHF	15,696	BNY Mellon	15/9/2022	277
Net unrealised depreciation						(7,161)
CNH Hedged Share Class						
CNY	573,688,605	USD	84,855,608	BNY Mellon	15/9/2022	(1,689,574)
USD	5,912,113	CNY	40,389,036	BNY Mellon	15/9/2022	57,034
Net unrealised depreciation						(1,632,540)
EUR Hedged Share Class						
EUR	281,798,756	USD	287,875,125	BNY Mellon	15/9/2022	(5,698,343)
USD	15,980,228	EUR	15,897,116	BNY Mellon	15/9/2022	62,018
Net unrealised depreciation						(5,636,325)
GBP Hedged Share Class						
GBP	122,361,498	USD	148,205,956	BNY Mellon	15/9/2022	(6,125,042)
USD	8,612,967	GBP	7,287,659	BNY Mellon	15/9/2022	150,906
Net unrealised depreciation						(5,974,136)
HKD Hedged Share Class						
HKD	2,372,140,426	USD	302,502,289	BNY Mellon	15/9/2022	(176,195)
USD	23,780,221	HKD	186,521,658	BNY Mellon	15/9/2022	8,289
Net unrealised depreciation						(167,906)
NZD Hedged Share Class						
NZD	20,458,659	USD	12,856,660	BNY Mellon	15/9/2022	(323,205)
USD	629,102	NZD	1,017,998	BNY Mellon	15/9/2022	5,452
Net unrealised depreciation						(317,753)
SGD Hedged Share Class						
SGD	512,689,718	USD	372,013,372	BNY Mellon	15/9/2022	(5,083,408)
USD	20,323,866	SGD	28,299,551	BNY Mellon	15/9/2022	70,004
Net unrealised depreciation						(5,013,404)
Total net unrealised depreciation (USD underlying exposure - USD 1,471,450,332)						(21,629,140)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
31	USD	MSCI Emerging Markets Index	September 2022	1,533,415	(5,338)
(279)	USD	MSCI Emerging Markets Index	September 2022	13,800,735	499,689
1,237	USD	S&P 500 E-Mini Index	September 2022	247,446,387	(6,147,777)
(1,078)	USD	GBP/USD Future	September 2022	78,242,587	6,230,446
(142)	USD	JPY/USD Future	September 2022	12,806,625	655,685
490	USD	US Long Bond (CBT)	December 2022	66,777,812	(489,002)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Dynamic High Income Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/(depreciation) USD
2,239	USD	US Treasury 10 Year Note (CBT)	December 2022	262,207,891	(1,574,236)
(10)	USD	US Treasury 10 Year Note (CBT)	December 2022	1,171,094	1,101
84	USD	US Ultra Bond (CBT)	December 2022	12,655,125	71,952
(3)	USD	US Treasury 2 Year Note (CBT)	December 2022	625,102	703
(8)	USD	US Treasury 5 Year Note (CBT)	December 2022	887,187	247
Total				698,153,960	(756,530)

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
13,941	Call	S&P 500 Index	Citibank	USD 100	16/9/2022	(276,942)	447,990
43,286	Put	S&P 500 Index	Citibank	USD 850	21/10/2022	(294,561)	3,557,893
Total (USD underlying exposure - USD 73,437,123)						(571,503)	4,005,883

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(13,941)	Call	S&P 500 Index	Citibank	USD 300	16/9/2022	391,863	(29,155)
(43,286)	Put	S&P 500 Index	Citibank	USD 650	21/10/2022	473,466	(1,747,106)
Total (USD underlying exposure - USD 34,892,324)						865,329	(1,776,261)

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/(depreciation) USD
Netherlands			
65,243	X5 Retail**	JP Morgan	652
			652
United Kingdom			
2,720	Prudential	HSBC Bank	(4,319)
			(4,319)

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/(depreciation) USD
Vietnam			
594,200	Vietnam Dairy Products	HSBC Bank	79,373
			79,373
Total (USD underlying exposure - USD 1,942,883)			75,706
** Security subject to a fair value adjustment as detailed in Note 2(j).			

Emerging Europe Fund⁽⁴⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Ireland			Turkey			
156,707	BlackRock ICS Euro Liquid Environmentally Aware Fund [~]	15,373,019	9.54	1,712,497	D-MARKET Elektronik Hizmetler ve Ticaret	1,660,406	1.03
				3,686,643	Eregli Demir ve Celik Fabrikalari [*]	5,864,478	3.64
				234,778	Turkiye Petrol Rafinerileri [*]	4,640,629	2.88
						12,165,513	7.55
Total Funds		15,373,019	9.54	Total Common Stocks (Shares)		143,371,096	88.94
COMMON STOCKS (SHARES)				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
	Austria					158,744,115	98.48
138,728	Erste Bank	3,139,415	1.95	Other Transferable Securities			
	Greece			COMMON / PREFERRED STOCKS (SHARES)			
5,364,802	Eurobank Ergasias Services and	4,976,391	3.09	Cyprus			
412,434	Motor Oil Hellas Corinth Refineries	7,724,889	4.79	2,333,932	Fix Price ^{**}	373	0.00
3,270,025	National Bank of Greece	10,480,430	6.50	501,349	Ozon Holdings ^{**}	5,011	0.01
903,204	OPAP	12,012,613	7.45	753,296	TCS ^{**}	7,219	0.00
540,799	Terna Energy	9,680,302	6.01			12,603	0.01
		44,874,625	27.84	Netherlands			
	Hungary			656,602	X5 Retail ^{**}	6,563	0.00
349,867	MOL Hungarian Oil & Gas	2,390,608	1.48	705,032	Yandex ^{**}	2,818	0.00
328,963	OTP Bank Nyrt [*]	7,015,726	4.35			9,381	0.00
430,150	Richter Gedeon Nyrt	8,713,007	5.41	Russian Federation			
		18,119,341	11.24	215,510	Beluga ^{**}	36	0.00
	Israel			3,695,440	Gazprom ^{**}	1,219	0.00
298,556	Teva Pharmaceutical Industries	2,715,689	1.68	7,381,949	Gazprom ^{**}	1,218	0.00
	Jersey			740,716	LUKOIL ^{**}	118	0.00
265,092	Wizz Air	6,564,173	4.07	168,901	LUKOIL ^{**}	28	0.00
	Kazakhstan			253,283	Magnit ^{**}	42	0.00
342,541	Halyk Savings Bank of Kazakhstan JSC	3,752,632	2.33	332,849	Magnit ^{**}	10	0.00
133,069	Kaspi.KZ JSC	8,140,315	5.05	1,738,859	Magnitogorsk Iron & Steel Works ^{**}	287	0.00
		11,892,947	7.38	400,708	MMC Norilsk Nickel ^{**}	8	0.00
	Luxembourg			245,807	Novatek ^{**}	403	0.00
498,460	Allegro.eu [*]	2,611,779	1.62	137,665	Novatek ^{**}	23	0.00
699,004	InPost [*]	3,602,667	2.23	3,042,665	Novolipetsk Steel ^{**}	502	0.00
		6,214,446	3.85	1,169	PhosAgro ^{**}	12	0.00
	Poland			181,625	PhosAgro ^{**}	9	0.00
342,628	Bank Polska Kasa Opieki	4,768,530	2.96	1,497,227	Rosneft Oil ^{**}	239	0.00
1,419,569	PGE Polska Grupa Energetyczna	2,168,510	1.34	627,111	Rosneft Oil ^{**}	104	0.00
915,243	Polski Koncern Naftowy ORLEN	11,715,467	7.27	16,322,530	Sberbank of Russia ^{**}	2,693	0.00
1,899,521	Powszechna Kasa Oszczednosci Bank Polski	9,444,517	5.86	3,538,428	Tatneft ^{**}	584	0.00
161,644	Powszechny Zaklad Ubezpieczen	963,417	0.60	89,700	Tatneft ^{**}	88	0.00
76,007	Santander Bank Polska	3,444,616	2.13	1,347,649	Tatneft ^{**}	222	0.00
4,092,866	Tauron Polska Energia	2,009,016	1.25			7,845	0.00
		34,514,073	21.41	Total Common/Preferred Stocks (Shares)		29,829	0.01
	Portugal			Total Other Transferable Securities		29,829	0.01
21,837,973	Banco Comercial Portugues [*]	3,170,874	1.97	Total Portfolio		158,773,944	98.49
				Other Net Assets		2,439,663	1.51
				Total Net Assets (EUR)		161,213,607	100.00

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

⁽⁴⁾Fund suspended, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Emerging Europe Fund⁽⁴⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
GBP Hedged Share Class						
EUR	2,713	GBP	2,306	BNY Mellon	15/9/2022	39
GBP	45,670	EUR	54,149	BNY Mellon	15/9/2022	(1,190)
Net unrealised depreciation						(1,151)
SGD Hedged Share Class						
EUR	11,482	SGD	16,045	BNY Mellon	15/9/2022	15
SGD	322,677	EUR	229,172	BNY Mellon	15/9/2022	1,461
Net unrealised appreciation						1,476
Total net unrealised appreciation (EUR underlying exposure - EUR 297,977)						325

Sector Breakdown as at 31 August 2022

	% of Net Assets
Financials	31.74
Energy	22.43
Consumer Cyclical	11.52
Investment Funds	9.54
Consumer Non-cyclical	7.09
Technology	5.05
Basic Materials	3.64
Communications	2.66
Utilities	2.59
Industrial	2.23
Other Net Assets	1.51
	100.00

⁽⁴⁾Fund suspended, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Emerging Markets Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Luxembourg				Benin		
3,420,000	BlackRock Global Funds - Emerging Markets Corporate Bond Fund [™]	48,564,000	5.32	EUR 4,813,000	Benin Government International Bond 4.95% 22/1/2035	3,442,778	0.38
Total Funds		48,564,000	5.32		Brazil		
BONDS				USD 1,500,000	Banco Nacional de Desenvolvimento Economico e Social 5.75% 26/9/2023	1,520,621	0.17
	Angola			USD 8,030,000	Brazilian Government International Bond 3.875% 12/6/2030	7,022,014	0.77
USD 5,735,000	Angolan Government International Bond 8% 26/11/2029*	4,803,063	0.53	USD 5,819,000	Brazilian Government International Bond 4.25% 7/1/2025	5,770,935	0.63
USD 2,643,000	Angolan Government International Bond 8.25% 9/5/2028	2,312,625	0.25	USD 2,188,000	Brazilian Government International Bond 4.625% 13/1/2028	2,100,891	0.23
USD 4,939,000	Angolan Government International Bond 9.375% 8/5/2048*	3,778,335	0.41	USD 14,093,000	Brazilian Government International Bond 5% 27/1/2045	10,919,679	1.20
USD 576,000	Angolan Government International Bond 9.5% 12/11/2025	551,520	0.06			27,334,140	3.00
		11,445,543	1.25		Cayman Islands		
	Argentina			USD 2,800,000	DP World Crescent 3.75% 30/1/2030	2,681,133	0.30
USD 10,073,301	Argentine Republic Government International Bond 0.5% 9/7/2030	2,382,336	0.26	USD 3,035,000	Sharjah Sukuk Program 3.854% 3/4/2026	2,940,087	0.32
USD 1,646,471	Argentine Republic Government International Bond 1% 9/7/2029	385,274	0.04	USD 1,250,000	Sharjah Sukuk Program 4.226% 14/3/2028	1,191,753	0.13
	Argentine Republic Government International Bond 1.5% 9/7/2035	6,218,392	0.69			6,812,973	0.75
USD 27,760,680	Argentine Republic Government International Bond 1.5% 9/7/2046	4,039,123	0.44		Chile		
USD 17,734,701	Argentine Republic Government International Bond 3.875% 9/1/2038	6,044,032	0.66	USD 1,412,000	Cencosud 6.625% 12/2/2045*	1,440,240	0.16
USD 21,590,070		19,069,157	2.09	USD 6,722,000	Chile Government International Bond 2.55% 27/1/2032	5,619,861	0.62
	Azerbaijan			USD 3,795,000	Chile Government International Bond 2.55% 27/7/2033	3,056,873	0.33
USD 2,173,000	Southern Gas Corridor CJSC 6.875% 24/3/2026	2,290,597	0.25	USD 2,450,000	Chile Government International Bond 3.25% 21/9/2071	1,570,450	0.17
USD 1,220,000	State Oil of the Azerbaijan Republic 4.75% 13/3/2023	1,218,673	0.13	USD 4,210,000	Chile Government International Bond 3.5% 31/1/2034	3,681,645	0.40
		3,509,270	0.38	USD 1,927,000	Chile Government International Bond 3.5% 25/1/2050	1,425,445	0.16
	Bahrain			USD 560,000	Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030*	519,000	0.06
USD 3,130,000	Bahrain Government International Bond 5.45% 16/9/2032	2,691,010	0.30	USD 1,660,000	Empresa de Transporte de Pasajeros Metro 4.7% 7/5/2050	1,413,282	0.15
USD 5,223,000	Bahrain Government International Bond 6% 19/9/2044	3,947,439	0.43	USD 2,915,000	Empresa Nacional del Petroleo 3.75% 5/8/2026*	2,712,502	0.30
USD 7,888,000	Bahrain Government International Bond 6.75% 20/9/2029*	7,798,234	0.85	USD 2,580,000	Nacional del Cobre de Chile 3% 30/9/2029*	2,289,370	0.25
USD 5,005,000	Bahrain Government International Bond 7% 26/1/2026	5,152,710	0.57	USD 1,051,000	Nacional del Cobre de Chile 3.625% 1/8/2027	1,000,718	0.11
		19,589,393	2.15	USD 6,070,000	Nacional del Cobre de Chile 3.7% 30/1/2050*	4,456,457	0.49
						29,185,843	3.20
					Colombia		
				USD 3,530,000	Colombia Government International Bond 3% 30/1/2030	2,738,459	0.30
				USD 3,622,000	Colombia Government International Bond 3.875% 25/4/2027	3,254,530	0.35

[™]Cross umbrella holding and investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,826,000	Colombia Government International Bond 4.5% 28/1/2026	1,730,213	0.19		Ecuador		
USD 17,566,000	Colombia Government International Bond 5% 15/6/2045	11,844,534	1.30	USD 6,674,827	Ecuador Government International Bond 1.5% 31/7/2040	2,357,783	0.26
USD 2,240,000	Colombia Government International Bond 5.2% 15/5/2049	1,532,899	0.17	USD 16,816,613	Ecuador Government International Bond 2.5% 31/7/2035	6,623,181	0.72
USD 8,605,000	Colombia Government International Bond 5.625% 26/2/2044	6,271,174	0.69	USD 7,310,300	Ecuador Government International Bond 5.5% 31/7/2030	3,919,746	0.43
USD 9,259,000	Colombia Government International Bond 6.125% 18/1/2041	7,432,199	0.81			12,900,710	1.41
USD 4,950,000	Empresas Publicas de Medellin 4.375% 15/2/2031*	3,980,666	0.44		Egypt		
		38,784,674	4.25	USD 6,460,000	Egypt Government International Bond 5.25% 6/10/2025*	5,539,450	0.61
	Costa Rica			USD 2,319,000	Egypt Government International Bond 6.2% 1/3/2024*	2,171,164	0.24
USD 704,000	Costa Rica Government International Bond 4.375% 30/4/2025	687,294	0.07	USD 7,990,000	Egypt Government International Bond 7.3% 30/9/2033	5,453,175	0.60
USD 1,293,000	Costa Rica Government International Bond 5.625% 30/4/2043	980,352	0.11	USD 4,730,000	Egypt Government International Bond 7.5% 16/2/2061	2,790,700	0.30
USD 3,570,000	Costa Rica Government International Bond 6.125% 19/2/2031	3,354,167	0.37	USD 978,000	Egypt Government International Bond 7.6% 1/3/2029	777,510	0.08
USD 3,102,000	Costa Rica Government International Bond 7% 4/4/2044	2,718,011	0.30	USD 9,636,000	Egypt Government International Bond 7.625% 29/5/2032*	6,825,612	0.75
USD 2,012,000	Costa Rica Government International Bond 7.158% 12/3/2045	1,791,641	0.20	USD 3,833,000	Egypt Government International Bond 7.903% 21/2/2048	2,328,547	0.25
USD 1,128,000	Instituto Costarricense de Electricidad 6.375% 15/5/2043	876,732	0.10	USD 2,570,000	Egypt Government International Bond 8.15% 20/11/2059	1,619,100	0.18
		10,408,197	1.15	USD 3,081,000	Egypt Government International Bond 8.7% 1/3/2049	1,979,543	0.22
	Cote d'Ivoire (Ivory Coast)			USD 7,803,000	Egypt Government International Bond 8.875% 29/5/2050	5,110,965	0.56
USD 2,573,609	Ivory Coast Government International Bond 5.75% 31/12/2032	2,318,757	0.25			34,595,766	3.79
USD 7,173,000	Ivory Coast Government International Bond 6.125% 15/6/2033*	6,107,648	0.67		El Salvador		
USD 1,620,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	1,518,560	0.17	USD 1,772,000	El Salvador Government International Bond 5.875% 30/1/2025	907,672	0.10
		9,944,965	1.09	USD 5,984,000	El Salvador Government International Bond 6.375% 18/1/2027	2,314,117	0.26
	Dominican Republic			USD 6,183,000	El Salvador Government International Bond 7.125% 20/1/2050	2,110,011	0.23
USD 4,487,000	Dominican Republic International Bond 4.5% 30/1/2030	3,778,177	0.41	USD 2,567,000	El Salvador Government International Bond 7.65% 15/6/2035*	899,072	0.10
USD 5,744,000	Dominican Republic International Bond 5.875% 30/1/2060	4,085,463	0.45	USD 1,046,000	El Salvador Government International Bond 8.625% 28/2/2029	393,628	0.04
USD 12,885,000	Dominican Republic International Bond 6% 22/2/2033	11,282,235	1.24			6,624,500	0.73
USD 5,835,000	Dominican Republic International Bond 6.4% 5/6/2049	4,653,413	0.51		Ethiopia		
USD 1,223,000	Dominican Republic International Bond 6.5% 15/2/2048*	986,655	0.11	USD 1,785,000	Ethiopia International Bond 6.625% 11/12/2024	1,007,142	0.11
USD 2,447,000	Dominican Republic International Bond 6.85% 27/1/2045	2,082,042	0.23		Gabon		
		26,867,985	2.95	USD 4,201,000	Gabon Government International Bond 6.625% 6/2/2031	3,136,162	0.34

*All or a portion of this security represents a security on loan.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,189,000	Gabon Government International Bond 6.95% 16/6/2025	4,484,892	0.49	USD 550,000	Indonesia Indonesia Government International Bond 2.85% 14/2/2030	505,997	0.06
USD 1,180,000	Gabon Government International Bond 7% 24/11/2031	883,802	0.10	USD 5,879,000	Indonesia Government International Bond 3.5% 11/1/2028*	5,736,919	0.63
		8,504,856	0.93	USD 3,867,000	Indonesia Government International Bond 4.125% 15/1/2025*	3,890,444	0.43
	Ghana			USD 4,775,000	Indonesia Government International Bond 4.35% 11/1/2048	4,309,438	0.47
USD 16,305,000	Ghana Government International Bond 7.625% 16/5/2029	6,542,381	0.72	USD 5,469,000	Indonesia Government International Bond 4.75% 8/1/2026	5,599,750	0.61
USD 3,234,000	Ghana Government International Bond 7.875% 11/2/2035	1,240,021	0.14	USD 1,007,000	Indonesia Government International Bond 4.75% 18/7/2047	960,759	0.11
USD 5,978,600	Ghana Government International Bond 8.125% 18/1/2026	3,753,440	0.41	USD 5,302,000	Indonesia Government International Bond 5.25% 17/1/2042	5,303,100	0.58
USD 8,836,000	Ghana Government International Bond 8.125% 26/3/2032	3,589,625	0.39	USD 3,248,000	Indonesia Government International Bond 5.25% 8/1/2047*	3,239,880	0.35
USD 6,400,000	Ghana Government International Bond 8.625% 7/4/2034	2,464,000	0.27	USD 3,378,000	Pertamina Persero 4.7% 30/7/2049	2,948,362	0.32
USD 1,589,000	Ghana Government International Bond 8.627% 16/6/2049	604,634	0.07	USD 2,998,000	Pertamina Persero 5.625% 20/5/2043	2,890,514	0.32
USD 1,794,000	Ghana Government International Bond 8.75% 11/3/2061	684,945	0.07	USD 525,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	530,906	0.06
USD 5,577,000	Ghana Government International Bond 8.95% 26/3/2051	2,244,742	0.25	USD 3,570,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 4.125% 15/5/2027*	3,461,178	0.38
GHS 28,506,000	Ghana Treasury Note 17.6% 20/2/2023	2,653,144	0.29			39,377,247	4.32
GHS 40,380,000	Republic of Ghana Government Bonds 20.75% 16/1/2023	3,855,613	0.42		International		
		27,632,545	3.03	EUR 2,455,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033	1,968,825	0.21
	Guatemala				Jamaica		
USD 1,110,000	Guatemala Government Bond 4.375% 5/6/2027	1,074,824	0.12	USD 2,162,000	Jamaica Government International Bond 7.875% 28/7/2045	2,502,402	0.27
USD 3,196,000	Guatemala Government Bond 4.5% 3/5/2026	3,136,235	0.34		Jordan		
USD 1,354,000	Guatemala Government Bond 5.375% 24/4/2032	1,302,439	0.14	USD 1,822,000	Jordan Government International Bond 5.75% 31/1/2027*	1,698,614	0.19
USD 2,855,000	Guatemala Government Bond 6.125% 1/6/2050	2,606,501	0.29	USD 9,514,000	Jordan Government International Bond 5.85% 7/7/2030*	8,359,619	0.91
		8,119,999	0.89	USD 2,872,000	Jordan Government International Bond 7.375% 10/10/2047*	2,355,040	0.26
	Hong Kong					12,413,273	1.36
USD 4,368,000	CNAC HK Finbridge 4.125% 19/7/2027	4,182,229	0.46		Kazakhstan		
	Hungary			USD 2,100,000	Development Bank of Kazakhstan JSC 5.75% 12/5/2025	2,095,800	0.23
USD 1,860,000	Hungary Government International Bond 2.125% 22/9/2031	1,365,073	0.15	USD 2,184,000	Kazakhstan Government International Bond 4.875% 14/10/2044*	1,845,835	0.20
USD 1,750,000	Hungary Government International Bond 3.125% 21/9/2051	1,099,634	0.12				
USD 1,525,000	Hungary Government International Bond 5.25% 16/6/2029	1,472,479	0.16				
USD 1,238,000	Hungary Government International Bond 5.375% 25/3/2024	1,243,763	0.14				
		5,180,949	0.57				
	India						
USD 2,075,000	Export-Import Bank of India 3.375% 5/8/2026	1,982,787	0.22				

*All or a portion of this security represents a security on loan.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2022

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
USD 2,828,000	Kazakhstan Government International Bond 5.125% 21/7/2025*	2,969,011	0.33	USD 6,120,000	Mexico Government International Bond 4.75% 27/4/2032	5,942,520	0.65
USD 289,000	Kazakhstan Government International Bond 6.5% 21/7/2045	290,590	0.03	USD 7,066,000	Mexico Government International Bond 4.75% 8/3/2044	6,014,756	0.66
USD 4,913,000	KazMunayGas National 4.75% 19/4/2027*	4,539,416	0.49	USD 1,604,000	Mexico Government International Bond 5% 27/4/2051	1,364,771	0.15
USD 3,961,000	KazMunayGas National 5.75% 19/4/2047	3,268,320	0.36	USD 2,958,000	Mexico Government International Bond 5.75% 12/10/2110	2,547,792	0.28
		15,008,972	1.64	USD 651,000	Petroleos Mexicanos 4.25% 15/1/2025*	617,267	0.07
	Kenya			USD 3,542,000	Petroleos Mexicanos 4.5% 23/1/2026	3,177,174	0.35
USD 6,071,000	Republic of Kenya Government International Bond 6.875% 24/6/2024	5,319,350	0.58	USD 4,925,000	Petroleos Mexicanos 5.625% 23/1/2046	2,927,112	0.32
USD 2,010,000	Republic of Kenya Government International Bond 7% 22/5/2027*	1,597,950	0.18	USD 6,770,000	Petroleos Mexicanos 6.35% 12/2/2048	4,085,018	0.45
USD 2,797,000	Republic of Kenya Government International Bond 8% 22/5/2032	2,069,780	0.23	USD 7,933,000	Petroleos Mexicanos 6.5% 13/3/2027	7,028,638	0.77
USD 5,408,000	Republic of Kenya Government International Bond 8.25% 28/2/2048	3,690,960	0.40	USD 363,000	Petroleos Mexicanos 6.5% 2/6/2041	232,955	0.02
		12,678,040	1.39	USD 2,496,000	Petroleos Mexicanos 6.625% 15/6/2035	1,787,386	0.20
	Lebanon			USD 2,854,000	Petroleos Mexicanos 6.7% 16/2/2032	2,221,554	0.24
USD 5,060,000	Lebanon Government International Bond 6% 27/1/2023	398,475	0.04	USD 9,187,000	Petroleos Mexicanos 6.75% 21/9/2047	5,763,924	0.63
USD 9,570,000	Lebanon Government International Bond 6.2% 26/2/2025	702,988	0.08	USD 2,406,000	Petroleos Mexicanos 6.84% 23/1/2030	1,957,281	0.21
USD 12,847,000	Lebanon Government International Bond 6.6% 27/11/2026	926,558	0.10	USD 2,909,000	Petroleos Mexicanos 6.95% 28/1/2060	1,820,015	0.20
USD 10,461,000	Lebanon Government International Bond 6.65% 22/4/2024	775,317	0.08			64,708,676	7.09
USD 8,172,000	Lebanon Government International Bond 6.65% 26/2/2030	593,573	0.07		Mongolia		
		3,396,911	0.37	USD 1,420,000	Mongolia Government International Bond 5.125% 7/4/2026*	1,311,725	0.14
	Malaysia			USD 1,318,000	Mongolia Government International Bond 5.625% 1/5/2023*	1,309,716	0.14
USD 1,110,000	Petronas Capital 3.5% 18/3/2025	1,096,661	0.12			2,621,441	0.28
USD 4,139,000	Petronas Capital 3.5% 21/4/2030*	3,968,349	0.43		Morocco		
USD 3,955,000	Petronas Capital 4.55% 21/4/2050*	3,910,575	0.43	USD 2,430,000	Morocco Government International Bond 3% 15/12/2032	1,824,195	0.20
		8,975,585	0.98	USD 2,845,000	Morocco Government International Bond 4% 15/12/2050	1,853,140	0.20
	Mexico					3,677,335	0.40
USD 4,670,000	Mexico Government International Bond 3.5% 12/2/2034	3,911,329	0.43		Namibia		
USD 295,000	Mexico Government International Bond 3.75% 11/1/2028	284,454	0.03	USD 1,222,000	Namibia International Bonds 5.25% 29/10/2025	1,106,747	0.12
USD 2,794,000	Mexico Government International Bond 4.15% 28/3/2027	2,771,648	0.30		Nigeria		
USD 4,816,000	Mexico Government International Bond 4.4% 12/2/2052	3,709,524	0.41	USD 1,526,000	Nigeria Government International Bond 6.375% 12/7/2023	1,480,220	0.16
USD 2,150,000	Mexico Government International Bond 4.5% 22/4/2029	2,105,925	0.23	USD 8,022,000	Nigeria Government International Bond 6.5% 28/11/2027	6,136,830	0.67
USD 5,415,000	Mexico Government International Bond 4.6% 23/1/2046	4,437,633	0.49	USD 9,131,000	Nigeria Government International Bond 7.143% 23/2/2030	6,734,112	0.74
				USD 3,370,000	Nigeria Government International Bond 7.375% 28/9/2033	2,260,495	0.25

*All or a portion of this security represents a security on loan.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,429,000	Nigeria Government International Bond 7.625% 21/11/2025*	2,161,810	0.24	USD 2,281,000	Paraguay Government International Bond 4.95% 28/4/2031	2,202,214	0.24
USD 2,260,000	Nigeria Government International Bond 7.625% 28/11/2047	1,392,725	0.15	USD 1,060,000	Paraguay Government International Bond 5% 15/4/2026	1,062,435	0.12
USD 2,130,000	Nigeria Government International Bond 7.696% 23/2/2038	1,360,538	0.15			6,044,018	0.66
USD 2,284,000	Nigeria Government International Bond 7.875% 16/2/2032	1,656,037	0.18		Peru		
USD 7,155,000	Nigeria Government International Bond 8.375% 24/3/2029	5,692,947	0.63	USD 2,260,000	Financiera de Desarrollo 2.4% 28/9/2027	1,896,535	0.21
USD 1,300,000	Nigeria Government International Bond 9.248% 21/1/2049	921,375	0.10	USD 1,417,000	Financiera de Desarrollo 4.75% 15/7/2025	1,394,750	0.15
		29,797,089	3.27	USD 5,368,000	Peruvian Government International Bond 2.783% 23/1/2031	4,591,989	0.50
	Oman				Peruvian Government International Bond 3% 15/1/2034	13,246,972	1.45
USD 5,490,000	Oman Government International Bond 5.625% 17/1/2028	5,428,237	0.60	USD 3,277,000	Peruvian Government International Bond 3.23% 28/7/2121	2,058,718	0.23
USD 13,733,000	Oman Government International Bond 6.5% 8/3/2047	12,085,040	1.32	USD 1,612,000	Peruvian Government International Bond 3.3% 11/3/2041	1,235,598	0.13
USD 2,105,000	Oman Government International Bond 6.75% 28/10/2027	2,199,725	0.24	USD 1,080,000	Peruvian Government International Bond 4.125% 25/8/2027	1,061,616	0.12
USD 10,526,000	Oman Government International Bond 6.75% 17/1/2048	9,420,770	1.03	USD 3,077,000	Petroleos del Peru 4.75% 19/6/2032	2,461,823	0.27
USD 4,310,000	Oman Government International Bond 7% 25/1/2051*	4,002,913	0.44			27,948,001	3.06
		33,136,685	3.63		Philippines		
	Pakistan			USD 2,539,000	Philippine Government International Bond 3% 1/2/2028	2,450,135	0.27
USD 6,191,000	Pakistan Government International Bond 6% 8/4/2026	3,900,330	0.43	USD 2,090,000	Philippine Government International Bond 3.556% 29/9/2032	2,003,788	0.22
USD 4,549,000	Pakistan Government International Bond 6.875% 5/12/2027	2,843,125	0.31	USD 3,041,000	Philippine Government International Bond 3.7% 2/2/2042	2,607,657	0.28
USD 1,839,000	Pakistan Government International Bond 8.875% 8/4/2051	983,865	0.11			7,061,580	0.77
		7,727,320	0.85		Qatar		
	Panama			USD 10,583,000	Qatar Government International Bond 3.75% 16/4/2030	10,649,144	1.17
USD 5,510,000	Panama Government International Bond 2.252% 29/9/2032	4,292,331	0.47	USD 9,344,000	Qatar Government International Bond 4.817% 14/3/2049	9,636,000	1.05
USD 2,822,000	Panama Government International Bond 3.16% 23/1/2030	2,491,121	0.27			20,285,144	2.22
USD 7,991,000	Panama Government International Bond 3.875% 17/3/2028*	7,697,670	0.84		Romania		
USD 5,007,000	Panama Government International Bond 4.3% 29/4/2053	3,839,543	0.42	EUR 9,560,000	Romanian Government International Bond 2% 14/4/2033	6,310,023	0.69
USD 6,610,000	Panama Government International Bond 4.5% 16/4/2050	5,246,886	0.58	USD 2,080,000	Romanian Government International Bond 3% 27/2/2027	1,880,778	0.21
USD 4,338,000	Panama Government International Bond 4.5% 1/4/2056	3,369,184	0.37	USD 2,094,000	Romanian Government International Bond 3% 14/2/2031*	1,670,672	0.18
		26,936,735	2.95	USD 3,526,000	Romanian Government International Bond 4.375% 22/8/2023	3,524,510	0.39
	Paraguay						
USD 2,801,000	Paraguay Government International Bond 4.7% 27/3/2027*	2,779,369	0.30				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,310,000	Romanian Government International Bond 5.25% 25/11/2027*	1,279,706	0.14	USD 3,966,000	Sri Lanka Government International Bond 6.2% 11/5/2027	1,328,719	0.15
USD 5,220,000	Romanian Government International Bond 6% 25/5/2034	5,024,250	0.55	USD 3,670,000	Sri Lanka Government International Bond 6.35% 28/6/2024	1,234,570	0.13
		19,689,939	2.16	USD 3,852,000	Sri Lanka Government International Bond 7.55% 28/3/2030	1,287,762	0.14
	Saudi Arabia					5,989,949	0.66
USD 3,247,000	Saudi Arabian Oil 3.5% 24/11/2070*	2,358,134	0.26		Sweden		
USD 9,880,000	Saudi Government International Bond 2.25% 2/2/2033*	8,472,100	0.93	EUR 694,943	East Renewable 13.5% 1/1/2025	278,097	0.03
USD 7,505,000	Saudi Government International Bond 2.75% 3/2/2032*	6,912,105	0.76		Trinidad and Tobago		
USD 2,380,000	Saudi Government International Bond 3.25% 22/10/2030*	2,302,650	0.25	USD 2,071,000	Trinidad Generation UnLtd 5.25% 4/11/2027	2,017,428	0.22
USD 3,815,000	Saudi Government International Bond 3.75% 21/1/2055*	3,166,450	0.35		Tunisia		
USD 4,110,000	Saudi Government International Bond 4.375% 16/4/2029	4,264,125	0.47	USD 1,702,000	Tunisian Republic 5.75% 30/1/2025	1,035,373	0.11
USD 4,700,000	Saudi Government International Bond 4.625% 4/10/2047	4,423,875	0.48		Turkey		
		31,899,439	3.50	USD 5,556,000	Turkey Government International Bond 5.75% 11/5/2047	3,361,380	0.37
	Senegal				Ukraine		
USD 1,856,000	Senegal Government International Bond 6.25% 23/5/2033	1,511,304	0.16	USD 8,569,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2026	1,905,981	0.21
USD 3,711,000	Senegal Government International Bond 6.75% 13/3/2048	2,611,662	0.29	USD 18,928,000	Ukraine Government International Bond 0% 1/8/2041	6,056,960	0.66
		4,122,966	0.45	USD 2,870,000	Ukraine Government International Bond 6.876% 21/5/2031	599,830	0.07
	South Africa			USD 4,435,000	Ukraine Government International Bond 7.253% 15/3/2035	875,912	0.10
USD 1,711,000	Eskom SOC 8.45% 10/8/2028*	1,557,010	0.17	USD 5,372,000	Ukraine Government International Bond 7.375% 25/9/2034	1,060,970	0.12
USD 5,296,000	Republic of South Africa Government International Bond 4.3% 12/10/2028*	4,702,729	0.51	USD 3,293,000	Ukraine Government International Bond 7.75% 1/9/2025	867,705	0.09
USD 2,674,000	Republic of South Africa Government International Bond 4.665% 17/1/2024	2,656,111	0.29	USD 7,479,000	Ukraine Government International Bond 7.75% 1/9/2026	1,652,859	0.18
USD 6,582,000	Republic of South Africa Government International Bond 4.875% 14/4/2026*	6,375,046	0.70	USD 6,823,000	Ukraine Government International Bond 7.75% 1/9/2027	1,507,883	0.16
USD 10,944,000	Republic of South Africa Government International Bond 5.65% 27/9/2047	7,852,676	0.86	USD 141,000	Ukraine Government International Bond 7.75% 1/9/2028	31,373	0.00
USD 9,937,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	7,167,061	0.79	USD 2,319,000	Ukraine Government International Bond 7.75% 1/9/2029	515,978	0.06
USD 2,323,000	Republic of South Africa Government International Bond 7.3% 20/4/2052	1,936,162	0.21	USD 259,688	Ukreximbank Via Biz Finance 9.75% 22/1/2025	116,863	0.01
		32,246,795	3.53			15,192,314	1.66
	Sri Lanka				United Arab Emirates		
USD 450,000	Sri Lanka Government International Bond 5.75% 18/4/2023	153,131	0.02	USD 1,182,000	Abu Dhabi Crude Oil Pipeline 4.6% 2/11/2047	1,161,522	0.13
USD 5,532,000	Sri Lanka Government International Bond 6.125% 3/6/2025*	1,985,767	0.22				

*All or a portion of this security represents a security on loan.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,277,000	Abu Dhabi Government International Bond 2.5% 30/9/2029*	4,919,048	0.54	USD 76,618,400	Petroleos de Venezuela 12.75% 17/2/2022***	2,949,809	0.32
USD 2,914,000	Abu Dhabi Government International Bond 3.875% 16/4/2050*	2,648,913	0.29	USD 7,000	Venezuela Government International Bond 0% 15/4/2171	550	0.00
USD 3,539,000	DP World /United Arab Emirates 4.7% 30/9/2049*	3,060,766	0.33			15,629,993	1.72
USD 2,700,000	MDGH GMTN RSC 2.875% 21/5/2030	2,526,059	0.28		Zambia		
USD 1,110,000	MDGH GMTN RSC 3% 19/4/2024	1,097,721	0.12	USD 1,671,000	Zambia Government International Bond 5.375% 20/9/2022	965,002	0.11
USD 3,175,000	MDGH GMTN RSC 3.375% 28/3/2032*	3,029,547	0.33	USD 2,347,000	Zambia Government International Bond 8.5% 14/4/2024	1,443,405	0.16
USD 3,875,000	UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052	4,088,125	0.45	USD 2,112,000	Zambia Government International Bond 8.97% 30/7/2027	1,282,016	0.14
		22,531,701	2.47			3,690,423	0.41
	Uruguay			Total Bonds		814,115,951	89.22
USD 4,268,045	Uruguay Government International Bond 4.125% 20/11/2045	4,062,165	0.45		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	862,679,951	94.54
USD 4,781,700	Uruguay Government International Bond 4.375% 23/1/2031	4,893,293	0.53		Other Transferable Securities		
USD 2,917,289	Uruguay Government International Bond 5.1% 18/6/2050	2,976,269	0.33		BONDS		
		11,931,727	1.31		United States		
	Venezuela			USD 16,110	Lehman Brothers 0% 31/12/2049**	-	0.00
USD 131,497,923	Petroleos de Venezuela 6% 16/5/2024	4,438,055	0.49	USD 16,111	Lehman Brothers Special Finance 0% 31/12/2049**	-	0.00
USD 15,499,059	Petroleos de Venezuela 6% 15/11/2026	542,467	0.06			-	0.00
USD 2,936,500	Petroleos de Venezuela 8.5% 27/10/2020***	508,220	0.06	Total Bonds		-	0.00
USD 54,633,022	Petroleos de Venezuela 9% 17/11/2021***	2,253,612	0.25	Total Other Transferable Securities		-	0.00
USD 127,413,677	Petroleos de Venezuela 9.75% 17/5/2035	4,937,280	0.54	Total Portfolio		862,679,951	94.54
				Other Net Assets		49,846,240	5.46
				Total Net Assets (USD)		912,526,191	100.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
BRL	25,513,496	USD	4,692,828	Morgan Stanley	13/9/2022	222,091
BRL	1,040,000	USD	188,959	BNY Mellon	13/9/2022	11,387
BRL	82,179,400	USD	15,713,129	BNP Paribas	13/9/2022	117,907
BRL	4,437,742	USD	859,836	HSBC Bank	13/9/2022	(4,949)
BRL	18,532,258	USD	3,587,941	Bank of America	13/9/2022	(17,888)
BRL	3,645,460	USD	712,838	Barclays	13/9/2022	(10,577)
BRL	19,564,540	USD	3,827,156	Goldman Sachs	13/9/2022	(58,244)
CLP	2,624,477,929	USD	2,613,501	Morgan Stanley	13/9/2022	297,973
CNH	1,710,000	USD	254,152	HSBC Bank	13/9/2022	(6,264)
EUR	3,330,000	USD	3,382,535	JP Morgan	13/9/2022	(48,585)
EUR	1,520,000	USD	1,544,869	ANZ	13/9/2022	(23,066)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
EUR	310,000	USD	321,374	HSBC Bank	13/9/2022	(11,007)
EUR	420,000	USD	420,518	Bank of America	13/9/2022	(20)
GBP	220,000	USD	263,568	Morgan Stanley	13/9/2022	(8,126)
JPY	27,600,000	USD	202,742	Bank of America	13/9/2022	(3,723)
JPY	409,531,500	USD	2,977,226	JP Morgan	13/9/2022	(24,161)
JPY	435,957,400	USD	3,207,278	Barclays	13/9/2022	(63,660)
MXN	419,179,087	USD	20,064,494	JP Morgan	13/9/2022	683,650
MXN	281,100,000	USD	13,328,124	Barclays	13/9/2022	585,508
MXN	67,446,700	USD	3,349,089	Goldman Sachs	13/9/2022	(10,674)
NZD	380,000	USD	233,651	Deutsche Bank	13/9/2022	(852)
USD	11,431,413	EUR	11,253,869	JP Morgan	13/9/2022	164,196

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Emerging Markets Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	267,145	PLN	1,280,000	Bank of America	13/9/2022	(3,285)
USD	180,412	ZAR	3,080,000	BNY Mellon	13/9/2022	61
USD	453,630	EUR	450,000	UBS	13/9/2022	3,096
USD	18,158,958	MXN	383,750,000	JP Morgan	13/9/2022	(835,549)
USD	9,071,297	MXN	191,440,000	Morgan Stanley	13/9/2022	(404,426)
USD	439,210	MXN	9,110,000	BNY Mellon	13/9/2022	(11,708)
USD	1,198,645	EUR	1,170,000	BNY Mellon	13/9/2022	27,257
USD	3,140,015	HUF	1,250,253,300	HSBC Bank Standard	13/9/2022	47,444
USD	699,546	EUR	690,000	Chartered Bank	13/9/2022	8,727
USD	1,460,443	HUF	593,356,400	Morgan Stanley	13/9/2022	(7,257)
USD	8,892,478	ZAR	149,230,000	UBS	13/9/2022	154,252
USD	7,072,844	BRL	37,580,000	HSBC Bank	13/9/2022	(166,565)
USD	6,563,236	ZAR	110,920,000	Goldman Sachs	13/9/2022	68,268
USD	15,021,053	TRY	292,009,272	Goldman Sachs	14/11/2022	(71,504)
USD	204,106	EUR	200,000	State Street	13/9/2022	3,869
ZAR	163,571,934	USD	9,573,362	HSBC Bank	13/9/2022	4,662
ZAR	30,785,854	USD	1,793,669	Morgan Stanley	13/9/2022	9,010
ZAR	122,344,146	USD	7,128,574	UBS	13/9/2022	35,340
ZAR	180,493,600	USD	10,852,731	Goldman Sachs	13/9/2022	(283,852)
ZAR	78,970,000	USD	4,636,379	Barclays	13/9/2022	(12,257)
ZAR	80,550,000	USD	4,774,275	Toronto-Dominion Standard	13/9/2022	(57,636)
ZAR	31,722,581	USD	1,880,807	Chartered Bank	13/9/2022	(23,278)
Net unrealised appreciation						275,585
AUD Hedged Share Class						
AUD	8,861,307	USD	6,185,070	BNY Mellon	15/9/2022	(110,627)
USD	274,440	AUD	396,083	BNY Mellon	15/9/2022	2,924
Net unrealised depreciation						(107,703)
CAD Hedged Share Class						
CAD	5,065,835	USD	3,927,249	BNY Mellon	15/9/2022	(70,220)
USD	202,179	CAD	261,854	BNY Mellon	15/9/2022	2,808
Net unrealised depreciation						(67,412)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
CHF Hedged Share Class						
CHF	11,742,770	USD	12,301,614	BNY Mellon	15/9/2022	(298,205)
USD	463,849	CHF	443,979	BNY Mellon	15/9/2022	10,018
Net unrealised depreciation						(288,187)
CNH Hedged Share Class						
CNY	28,715	USD	4,248	BNY Mellon	15/9/2022	(86)
USD	164	CNY	1,127	BNY Mellon	15/9/2022	1
Net unrealised depreciation						(85)
EUR Hedged Share Class						
EUR	284,594,301	USD	290,892,452	BNY Mellon	15/9/2022	(5,916,230)
USD	11,353,120	EUR	11,270,400	BNY Mellon	15/9/2022	67,744
Net unrealised depreciation						(5,848,486)
GBP Hedged Share Class						
GBP	18,963,842	USD	22,973,689	BNY Mellon	15/9/2022	(953,688)
USD	927,889	GBP	779,635	BNY Mellon	15/9/2022	22,614
Net unrealised depreciation						(931,074)
HKD Hedged Share Class						
HKD	142,712,112	USD	18,199,174	BNY Mellon	15/9/2022	(10,707)
USD	708,422	HKD	5,555,194	BNY Mellon	15/9/2022	420
Net unrealised depreciation						(10,287)
NZD Hedged Share Class						
NZD	2,315,642	USD	1,455,407	BNY Mellon	15/9/2022	(36,790)
USD	77,226	NZD	123,694	BNY Mellon	15/9/2022	1,447
Net unrealised depreciation						(35,343)
ZAR Hedged Share Class						
USD	31,395	ZAR	528,421	BNY Mellon	15/9/2022	461
ZAR	13,612,136	USD	814,602	BNY Mellon	15/9/2022	(17,714)
Net unrealised depreciation						(17,253)
Total net unrealised depreciation (USD underlying exposure - USD 573,197,765)						(7,030,245)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(73)	EUR	Euro BUXL	September 2022	12,134,907	445,385
(75)	USD	US Treasury 10 Year Note (CBT)	December 2022	8,783,203	37,090
(160)	USD	US Ultra Bond (CBT)	December 2022	24,105,000	(420,382)
Total				45,023,110	62,093

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 7,000,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Barclays	20/6/2027	399,965	1,680,768
CDS	USD 17,040,000	Fund receives default protection on Saudi Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(5,669)	(374,153)
CDS	USD 15,519,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	876,267	3,726,261

Emerging Markets Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 14,159,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	799,476	3,399,712
CDS	USD 17,806,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2027	563,452	1,276,817
CDS	USD 4,500,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2027	9,068	322,682
Total (USD underlying exposure - USD 82,818,126)					2,642,559	10,032,087

CDS: Credit Default Swaps

Emerging Markets Corporate Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 13,727,000	Vale Overseas 3.75% 8/7/2030*	12,033,260	1.49
				USD 4,665,000	Yuzhou 8.3% 27/5/2025	349,875	0.04
						78,462,377	9.70
BONDS				Chile			
Argentina				USD 10,744,000	CAP 3.9% 27/4/2031	8,396,732	1.04
USD 9,793,620	YPF 4% 12/2/2026	8,495,965	1.05	USD 4,335,000	Embotelladora Andina 3.95% 21/1/2050*	3,455,905	0.43
Austria				USD 10,906,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032*	9,186,806	1.13
USD 5,698,000	Klabn Austria 3.2% 12/1/2031	4,521,933	0.56	USD 4,788,000	Empresa Nacional del Petroleo 3.45% 16/9/2031	4,013,840	0.50
USD 2,419,000	Klabn Austria 7% 3/4/2049*	2,298,987	0.28	USD 11,267,000	Falabella 3.375% 15/1/2032*	9,430,091	1.16
USD 11,231,000	Suzano Austria 3.75% 15/1/2031	9,546,378	1.18	USD 11,139,000	Interchile 4.5% 30/6/2056*	9,523,845	1.18
		16,367,298	2.02	USD 8,335,000	Inversiones CMPC 3% 6/4/2031*	6,960,704	0.86
Bermuda				USD 1,870,000	Inversiones CMPC 3.85% 13/1/2030*	1,694,804	0.21
USD 11,941,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	10,127,072	1.25			52,662,727	6.51
British Virgin Islands				Colombia			
USD 13,882,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029	12,877,637	1.59	USD 7,838,000	Banco Davivienda 6.65% 22/10/2170	6,358,519	0.79
USD 6,027,000	Gold Fields Orogen BVI 5.125% 15/5/2024*	6,072,941	0.75	USD 6,135,000	Banco de Bogota 4.375% 3/8/2027	5,708,096	0.70
USD 4,038,000	Gold Fields Orogen BVI 6.125% 15/5/2029*	4,159,836	0.52	USD 1,656,000	Ecopetrol 4.125% 16/1/2025*	1,563,148	0.19
USD 1,200,000	Huarong Finance 2017 3.618% 3/7/2023*	1,158,000	0.15	USD 7,067,000	Ecopetrol 4.625% 2/11/2031	5,542,471	0.68
USD 1,254,000	Huarong Finance 2019 3.375% 24/2/2030	914,541	0.11	USD 7,962,000	Ecopetrol 5.875% 18/9/2023	7,991,858	0.99
USD 2,337,000	Huarong Finance II 4.625% 3/6/2026	2,019,320	0.25	USD 2,995,000	Ecopetrol 5.875% 2/11/2051	1,991,675	0.25
USD 8,709,925	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	8,481,137	1.05	USD 9,639,000	Interconexion Electrica 3.825% 26/11/2033	8,201,391	1.02
		35,683,412	4.42			37,357,158	4.62
Cayman Islands				Guernsey			
USD 8,968,000	Aldar Sukuk No 2 3.875% 22/10/2029*	8,654,120	1.07	EUR 5,611,000	Globalworth Real Estate Investments 2.95% 29/7/2026*	4,695,399	0.58
USD 5,166,000	Alibaba 3.4% 6/12/2027	4,883,032	0.60	Hong Kong			
USD 5,061,000	Baidu 4.375% 29/3/2028*	4,917,926	0.61	USD 6,614,000	Lenovo 3.421% 2/11/2030	5,401,737	0.67
USD 2,125,000	CIFI 4.45% 17/8/2026	1,009,375	0.13	India			
USD 2,000,000	Country Garden 2.7% 12/7/2026	920,000	0.11	USD 9,235,000	HDFC Bank 3.7% 25/2/2171	8,003,097	0.99
USD 454,000	Country Garden 3.125% 22/10/2025	225,865	0.03	Indonesia			
USD 1,052,000	DP World Crescent 3.875% 18/7/2029	1,017,810	0.13	USD 12,237,000	Freeport Indonesia 4.763% 14/4/2027	11,936,716	1.48
USD 5,930,000	DP World Salaam 6% 1/1/2171	5,918,947	0.73	USD 11,245,000	Indofood CBP Sukses Makmur 3.398% 9/6/2031*	9,502,025	1.17
USD 8,185,000	IHS 5.625% 29/11/2026*	7,078,368	0.87			21,438,741	2.65
USD 2,150,000	IHS 6.25% 29/11/2028	1,832,875	0.23	Isle of Man			
USD 2,250,000	Kaisa 0% 30/6/2022***	259,706	0.03	USD 11,273,000	AngloGold Ashanti 3.375% 1/11/2028	9,930,414	1.23
USD 7,523,000	MAF Global 6.375% 20/9/2170	7,202,295	0.89	USD 2,608,000	Sasol Financing International 4.5% 14/11/2022*	2,601,480	0.32
USD 1,786,000	MAF Sukuk 4.638% 14/5/2029	1,808,298	0.22			12,531,894	1.55
USD 7,757,000	Sands China 3.1% 8/3/2029*	5,895,320	0.73	Israel			
USD 500,000	Sunac China 5.95% 26/4/2024	72,500	0.01	USD 10,399,000	Bank Hapoalim 3.255% 21/1/2032	9,078,327	1.12
USD 750,000	Sunac China 6.65% 3/8/2024	108,750	0.01	USD 11,030,000	Bank Leumi Le-Israel 3.275% 29/1/2031	9,868,403	1.22
USD 6,191,000	Tencent 2.39% 3/6/2030	5,153,125	0.64	USD 9,471,515	Energean Israel Finance 4.5% 30/3/2024	9,140,012	1.13
USD 10,029,000	Tingyi Cayman Islands 1.625% 24/9/2025	9,120,930	1.13				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

Emerging Markets Corporate Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,908,513	Leviathan Bond 6.125% 30/6/2025*	6,824,817	0.85	USD 3,911,000	Grupo Televisa SAB 8.5% 11/3/2032*	4,830,789	0.60
USD 2,619,463	Leviathan Bond 6.75% 30/6/2030	2,507,697	0.31	USD 8,575,000	Industrias Penoles 4.15% 12/9/2029	7,962,466	0.98
USD 10,429,000	Mizrahi Tefahot Bank 3.077% 7/4/2031	9,219,236	1.14	USD 11,368,000	Inmobiliaria Vesta 3.625% 13/5/2031	9,093,007	1.12
		46,638,492	5.77	USD 14,209,000	Metalsa S A P I De 3.75% 4/5/2031	10,795,430	1.34
Jamaica				USD 12,316,000	Nemak 3.625% 28/6/2031*	9,415,575	1.16
USD 147,157	Digicel International Finance /Digicel international 8% 31/12/2026	96,020	0.01	USD 11,152,000	Orbia Advance 5.5% 15/1/2048*	9,590,525	1.19
USD 368,628	Digicel International Finance /Digicel international 8.75% 25/5/2024	350,565	0.05	USD 4,409,000	Petroleos Mexicanos 4.5% 23/1/2026	3,954,873	0.49
USD 215,323	Digicel International Finance /Digicel international 13% 31/12/2025*	179,526	0.02	USD 8,318,000	Petroleos Mexicanos 4.625% 21/9/2023	8,226,502	1.02
		626,111	0.08	USD 4,250,578	Petroleos Mexicanos 8.75% 2/6/2029	3,915,856	0.48
Luxembourg						156,524,522	19.36
USD 7,179,000	B2W Digital Lux 4.375% 20/12/2030	5,536,660	0.69	Morocco			
USD 11,934,000	CSN Resources 4.625% 10/6/2031	9,261,560	1.14	USD 6,127,000	OCP 3.75% 23/6/2031*	5,061,564	0.63
USD 2,423,000	JSM Global 4.75% 20/10/2030	1,932,894	0.24	Netherlands			
USD 6,000,000	MHP Lux 6.25% 19/9/2029	2,615,445	0.32	USD 10,106,000	Arcos Dorados 6.125% 27/5/2029	9,768,257	1.21
USD 2,851,000	Millicom International Cellular 4.5% 27/4/2031	2,362,403	0.29	USD 8,102,000	Braskem Netherlands Finance 8.5% 23/1/2081	8,226,609	1.02
USD 6,331,500	Millicom International Cellular 6.25% 25/3/2029	6,041,027	0.75	USD 8,771,000	Equate Petrochemical 2.625% 28/4/2028	7,858,816	0.97
USD 10,399,000	Petrorio Luxembourg Trading 6.125% 9/6/2026	9,772,512	1.21	USD 7,549,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	6,397,853	0.79
		37,522,501	4.64	USD 8,088,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	7,169,244	0.89
Mauritius				USD 1,328,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	1,282,074	0.16
USD 9,779,887	Greenko Power II 4.3% 13/12/2028*	7,836,095	0.97	USD 2,865,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	2,853,297	0.35
Mexico						43,556,150	5.39
USD 9,500,000	Alpek 3.25% 25/2/2031*	8,091,079	1.00	Panama			
USD 3,530,000	Banco Mercantil del Norte 6.625% 24/1/2171	3,017,673	0.37	USD 10,007,000	AES Panama Generation 4.375% 31/5/2030	8,718,599	1.08
USD 6,681,000	Banco Mercantil del Norte 7.5% 27/9/2170*	6,113,783	0.76	USD 10,274,000	Banco General 4.125% 7/8/2027	9,928,947	1.23
USD 6,412,000	Banco Mercantil del Norte 7.625% 6/10/2170*	6,050,107	0.75			18,647,546	2.31
USD 4,534,000	Banco Mercantil del Norte 8.375% 14/10/2170*	4,425,875	0.55	Paraguay			
USD 1,061,000	BBVA Bancomer 4.375% 10/4/2024	1,058,899	0.13	USD 15,200,000	Banco Continental SAECA 2.75% 10/12/2025	13,582,036	1.68
USD 4,234,000	BBVA Bancomer 5.125% 18/1/2033	3,789,409	0.47	USD 4,748,000	Telefonica Celular del Paraguay 5.875% 15/4/2027	4,522,470	0.56
USD 15,998,000	BBVA Bancomer 5.875% 13/9/2034	14,736,038	1.82			18,104,506	2.24
USD 10,707,000	Braskem Idesa SAPI 6.99% 20/2/2032	8,395,431	1.04	Peru			
USD 10,825,000	Cemex 5.125% 8/9/2170	9,174,188	1.13	USD 12,401,000	Banco de Credito del Peru 3.25% 30/9/2031	11,007,252	1.36
USD 11,273,000	GCC 3.614% 20/4/2032	9,684,916	1.20	USD 11,292,000	InRetail Consumer 3.25% 22/3/2028	9,743,302	1.20
USD 9,189,000	Grupo Bimbo 5.95% 17/7/2171*	9,127,365	1.13	USD 11,489,000	Minsur 4.5% 28/10/2031*	9,928,047	1.23
USD 408,580	Grupo Posadas 4% 30/12/2027	290,347	0.04			30,678,601	3.79
USD 5,136,000	Grupo Televisa SAB 5% 13/5/2045	4,784,389	0.59	Qatar			
				USD 4,811,000	Commercial Bank 4.5% 3/9/2170	4,452,484	0.55

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Emerging Markets Corporate Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Singapore				United States			
USD 5,623,000	Medco Bell 6.375% 30/1/2027*	4,980,135	0.62	USD 12,731,000	MercadoLibre 3.125% 14/1/2031	10,067,675	1.24
USD 5,593,000	Medco Laurel Tree 6.95% 12/11/2028*	4,768,032	0.59	USD 1,684,000	Sasol Financing USA 4.375% 18/9/2026	1,570,679	0.19
		9,748,167	1.21	USD 1,299,000	Sasol Financing USA 5.5% 18/3/2031	1,090,774	0.14
South Africa				USD 8,658,000	Sasol Financing USA 5.875% 27/3/2024	8,660,164	1.07
USD 8,960,000	Growthpoint Properties International Pty 5.872% 2/5/2023*	8,956,416	1.11	USD 11,273,000	Stillwater Mining 4.5% 16/11/2029	9,301,437	1.15
Turkey						30,690,729	3.79
USD 10,219,000	Türkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026	9,487,447	1.17	Total Bonds		758,469,466	93.81
United Arab Emirates				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 1,592,000	DP World /United Arab Emirates 4.7% 30/9/2049*	1,376,869	0.17			758,469,466	93.81
USD 5,103,000	National Central Cooling 2.5% 21/10/2027	4,665,086	0.58	Other Transferable Securities			
USD 5,543,000	Oztel SPC 5.625% 24/10/2023	5,569,413	0.69	BONDS			
USD 3,645,000	Oztel SPC 6.625% 24/4/2028	3,745,365	0.46	Bermuda			
USD 4,141,000	Tabreed Sukuk Spc 5.5% 31/10/2025*	4,317,220	0.53	USD 3,400,000	DGL2 8.25% 30/9/2022**	-	0.00
		19,673,953	2.43	Total Bonds		-	0.00
United Kingdom				Total Other Transferable Securities		-	0.00
USD 11,964,000	Bidvest UK 3.625% 23/9/2026	10,998,146	1.36	Total Portfolio		758,469,466	93.81
USD 6,317,000	Liquid Telecommunications Financing 5.5% 4/9/2026	5,243,110	0.65	Other Net Assets		50,068,123	6.19
USD 1,182,000	Vedanta Resources 6.125% 9/8/2024	820,816	0.10	Total Net Assets (USD)		808,537,589	100.00
USD 929,000	Vedanta Resources 7.125% 31/5/2023*	858,273	0.11				
USD 1,432,000	Vedanta Resources Finance II 8.95% 11/3/2025	1,116,960	0.14				
		19,037,305	2.36				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	5,604,094	EUR	5,520,000	Deutsche Bank	13/9/2022	77,547
Net unrealised appreciation						
CHF Hedged Share Class						
CHF	5,138	USD	5,383	BNY Mellon	15/9/2022	(130)
USD	37	CHF	35	BNY Mellon	15/9/2022	1
Net unrealised depreciation						
EUR Hedged Share Class						
EUR	188,490,729	USD	192,664,684	BNY Mellon	15/9/2022	(3,921,001)
USD	1,569,649	EUR	1,575,197	BNY Mellon	15/9/2022	(7,626)
Net unrealised depreciation						

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
GBP Hedged Share Class						
GBP	582,626	USD	705,935	BNY Mellon	15/9/2022	(29,416)
USD	16,824	GBP	13,925	BNY Mellon	15/9/2022	655
Net unrealised depreciation						
JPY Hedged Share Class						
JPY	13,996,777,396	USD	104,096,312	BNY Mellon	15/9/2022	(3,147,980)
USD	708,154	JPY	97,230,055	BNY Mellon	15/9/2022	6,922
Net unrealised depreciation						
Total net unrealised depreciation						
(USD underlying exposure - USD 297,900,193)						

Emerging Markets Equity Income Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Greece			
				276,685	Hellenic Telecommunications Organization	4,434,404	1.41
FUNDS				Hong Kong			
				1,506,000	Hang Lung Properties	2,509,807	0.80
	Ireland			Hungary			
141,111	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [†]	14,113,311	4.49	425,404	MOL Hungarian Oil & Gas	2,907,997	0.93
Total Funds		14,113,311	4.49	35,341	OTP Bank Nyrt	754,035	0.24
COMMON / PREFERRED STOCKS (SHARES)						3,662,032	1.17
	Bermuda			India			
5,722,000	Kunlun Energy	4,993,972	1.59	554,593	Axis Bank	5,245,234	1.67
	Brazil			1,223,766	Bandhan Bank	4,289,287	1.36
3,090,781	B3 - Brasil Bolsa Balcao	7,272,596	2.31	306,569	Godrej Consumer Products	3,565,983	1.13
1,027,468	BB Seguridade Participacoes	5,641,132	1.80	135,466	Housing Development Finance	4,170,799	1.33
3,374,587	Hapvida Participacoes e Investimentos	4,791,614	1.52	192,248	InterGlobe Aviation	4,879,622	1.55
171,149	Petroleo Brasileiro	2,416,624	0.77	30,048	Maruti Suzuki India	3,434,556	1.09
498,082	Petroleo Brasileiro	3,153,197	1.00	1,746,860	Petronet LNG	4,860,807	1.55
1,342,926	Sendas Distribuidora	4,778,764	1.52	137,618	Tata Consultancy Services	5,561,569	1.77
		28,053,927	8.92			36,007,857	11.45
	Cayman Islands			Indonesia			
353,000	Alibaba	4,241,252	1.35	10,698,126	Bank Rakyat Indonesia Persero	3,128,170	1.00
44,555	Alibaba	4,346,340	1.38	Kazakhstan			
1,283,000	China Mengniu Dairy	5,827,656	1.85	73,472	Kaspi.KZ JSC	4,496,486	1.43
366,900	ENN Energy	5,347,877	1.70	Mexico			
769,000	Longfor	2,508,268	0.80	318,444	Fomento Economico Mexicano	2,030,079	0.64
1,202,000	Sands China	2,710,725	0.86	31,892	Fomento Economico Mexicano	2,043,002	0.65
70,100	Tencent	2,922,396	0.93	412,869	Grupo Aeroportuario del Pacifico	5,947,276	1.89
		27,904,514	8.87	1,170,454	Grupo Financiero Banorte	7,030,848	2.24
	China			1,916,655	Wal-Mart de Mexico	6,378,388	2.03
933,500	Anhui Conch Cement [*]	3,568,151	1.14			23,429,593	7.45
17,294,000	Bank of China	6,081,521	1.94	Netherlands			
6,424,000	China Petroleum & Chemical	3,036,597	0.97	71,987	Prosus	4,552,979	1.45
790,800	Haier Smart Home	2,965,377	0.94	Panama			
431,000	Haier Smart Home	1,416,787	0.45	66,485	Copa	4,797,558	1.53
1,055,720	Han's Laser Technology Industry	4,564,769	1.45	Poland			
6,869,000	Industrial & Commercial Bank of China	3,500,751	1.11	506,452	Powszechna Kasa Oszczednosci Bank Polski	2,519,191	0.80
5,304,000	Jiangsu Expressway	4,548,060	1.45	Saudi Arabia			
21,100	Kweichow Moutai	5,884,429	1.87	147,544	Al Rajhi Bank	3,540,457	1.13
73,600	Shenzhen Mindray Bio-Medical Electronics	3,184,483	1.01	349,422	Saudi Telecom	3,885,596	1.23
122,500	WuXi AppTec	1,591,854	0.50			7,426,053	2.36
206,500	WuXi AppTec [*]	2,350,836	0.75	South Africa			
2,318,000	Zijin Mining [*]	2,640,333	0.84	322,781	Absa	3,389,011	1.08
		45,333,948	14.42	203,015	Gold Fields [*]	1,646,452	0.52
	Colombia			205,819	Gold Fields	1,673,697	0.53
310,561	Ecopetrol	3,276,419	1.04	1,099,667	Sanlam [*]	3,487,221	1.11
	Egypt					10,196,381	3.24
1,175,466	Commercial International Bank Egypt	2,331,982	0.74	South Korea			
				157,047	Hana Financial	4,608,497	1.47
				19,630	Hansol Chemical	3,206,725	1.02
				92,954	KB Financial	3,436,563	1.09

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Emerging Markets Equity Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
7,524	Korea Zinc	3,780,141	1.20	Other Transferable Securities			
30,261	Samsung Electronics	1,350,665	0.43	COMMON STOCKS (SHARES)			
343,741	Samsung Electronics	14,006,119	4.46	Cyprus			
6,413	Samsung SDI	2,867,163	0.91	729,756	Fix Price**	117	0.00
		33,255,873	10.58	39,327	TCS**	393	0.00
	Taiwan					510	0.00
547,000	Accton Technology	5,094,853	1.62	Russian Federation			
1,464,000	Taiwan Semiconductor Manufacturing	24,289,789	7.73	197,353	LUKOIL**	32	0.00
		29,384,642	9.35	35	Novatek**	-	0.00
	United Arab Emirates			438,172	Sberbank of Russia**	72	0.00
1,833,507	Abu Dhabi Commercial Bank	4,527,611	1.44			104	0.00
2,390,497	Emaar Properties	4,074,195	1.30	Total Common Stocks (Shares)		614	0.00
		8,601,806	2.74	Total Other Transferable Securities		614	0.00
	United Kingdom			Total Portfolio		313,852,885	99.83
620,737	Standard Chartered	4,311,966	1.37	Other Net Assets		529,024	0.17
	United States			Total Net Assets (USD)		314,381,909	100.00
103,813	Yum China	5,129,400	1.63				
Total Common / Preferred Stocks (Shares)		299,738,960	95.34				
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		313,852,271	99.83				

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
USD	10,364,405	KRW	13,576,852,308	HSBC Bank	25/10/2022	240,888
Net unrealised appreciation						240,888
AUD Hedged Share Class						
AUD	2,386,933	USD	1,666,057	BNY Mellon	15/9/2022	(29,809)
USD	557,464	AUD	804,799	BNY Mellon	15/9/2022	5,773
Net unrealised depreciation						(24,036)
CAD Hedged Share Class						
CAD	269,009	USD	208,539	BNY Mellon	15/9/2022	(3,720)
USD	9,088	CAD	11,825	BNY Mellon	15/9/2022	84
Net unrealised depreciation						(3,636)
CHF Hedged Share Class						
CHF	6,761	USD	7,081	BNY Mellon	15/9/2022	(169)
USD	304	CHF	293	BNY Mellon	15/9/2022	4
Net unrealised depreciation						(165)
CNH Hedged Share Class						
CNY	58,811	USD	8,701	BNY Mellon	15/9/2022	(175)
USD	379	CNY	2,601	BNY Mellon	15/9/2022	2
Net unrealised depreciation						(173)
EUR Hedged Share Class						
EUR	9,460,814	USD	9,663,454	BNY Mellon	15/9/2022	(189,952)
USD	519,605	EUR	517,742	BNY Mellon	15/9/2022	1,178
Net unrealised depreciation						(188,774)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
GBP Hedged Share Class						
GBP	2,055,941	USD	2,489,608	BNY Mellon	15/9/2022	(102,338)
USD	108,028	GBP	91,744	BNY Mellon	15/9/2022	1,500
Net unrealised depreciation						(100,838)
HKD Hedged Share Class						
HKD	20,847,084	USD	2,658,460	BNY Mellon	15/9/2022	(1,527)
USD	116,004	HKD	909,938	BNY Mellon	15/9/2022	34
Net unrealised depreciation						(1,493)
NZD Hedged Share Class						
NZD	220,412	USD	138,509	BNY Mellon	15/9/2022	(3,479)
USD	6,027	NZD	9,768	BNY Mellon	15/9/2022	43
Net unrealised depreciation						(3,436)
SGD Hedged Share Class						
SGD	1,179,603	USD	855,816	BNY Mellon	15/9/2022	(11,578)
USD	38,953	SGD	54,298	BNY Mellon	15/9/2022	91
Net unrealised depreciation						(11,487)
Total net unrealised depreciation (USD underlying exposure - USD 28,839,916)						(93,150)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Emerging Markets Equity Income Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised depreciation USD
129	USD	MSCI Emerging Markets Index	September 2022	6,380,985	(19,025)
Total				6,380,985	(19,025)

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
Netherlands			
212,438	X5 Retail**	JP Morgan	2,124
			2,124
United Kingdom			
317,177	Prudential	JP Morgan	(503,638)
			(503,638)
Vietnam			
1,456,100	Vietnam Dairy Products	HSBC Bank	194,506
			194,506
Total (USD underlying exposure - USD 8,041,046)			(307,008)
** Security subject to a fair value adjustment as detailed in Note 2(j).			

Sector Breakdown as at 31 August 2022

	% of Net Assets
Financials	28.13
Technology	15.82
Consumer Cyclical	11.60
Consumer Non-cyclical	11.37
Communications	10.28
Energy	7.85
Investment Funds	4.49
Industrial	4.48
Basic Materials	4.11
Utilities	1.70
Other Net Assets	0.17
	100.00

Emerging Markets Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				4,201,019	Egypt Commercial International Bank Egypt	8,334,313	0.37
FUNDS				6,156,500	Hong Kong BOC Hong Kong	21,257,435	0.95
	Ireland			3,760,791	India Axis Bank	35,568,840	1.58
1,495,961	BlackRock ICS US Dollar Liquid Environmentally Aware Fund™	149,619,855	6.66	7,869,653	Bandhan Bank	27,583,051	1.23
Total Funds		149,619,855	6.66	2,876,627	HDFC Bank	53,801,342	2.40
COMMON / PREFERRED STOCKS (SHARES)				773,919	Hindustan Unilever	25,906,824	1.15
	Bermuda			5,498,667	ICICI Prudential Life Insurance	41,147,537	1.83
201,156	Credicorp	26,049,702	1.16	1,094,260	InterGlobe Aviation	27,774,412	1.24
	Brazil			668,538	Tata Consultancy Services	27,017,690	1.20
3,085,614	Ambev	9,105,647	0.40	141,447	UltraTech Cement	11,887,538	0.53
7,852,129	Ambev	23,512,187	1.05			250,687,234	11.16
16,844,534	B3 - Brasil Bolsa Balcao	39,635,121	1.76	284,798,690	Indonesia PT Aplikasi Karya Anak Bangsa	5,630,542	0.25
27,048,011	Hapvida Participacoes e Investimentos	38,405,778	1.71	3,149,800	Italy PRADA	17,096,226	0.76
1,290,188	Petroleo Brasileiro	18,217,455	0.81		Kazakhstan Kaspi.KZ JSC	32,559,440	1.45
1,937,417	Petroleo Brasileiro	12,265,166	0.55	42,608,200	Malaysia Public Bank	44,841,010	2.00
11,274,195	Sendas Distribuidora	40,118,905	1.79		Mexico Cemex	3,829,973	0.17
		181,260,259	8.07		Cemex	15,650,387	0.70
	Cayman Islands			517,896	Fomento Economico Mexicano	33,176,418	1.48
1,567,900	Alibaba	18,838,127	0.84	163,899	Grupo Aeroportuario del Pacifico	23,662,099	1.05
477,299	Alibaba	46,560,517	2.07	2,330,304	Grupo Aeroportuario del Pacifico	33,567,454	1.49
267,105	Baidu	38,794,330	1.73			109,886,331	4.89
846,400	Baidu	15,259,481	0.68	351,893	Panama Copa	25,392,599	1.13
10,909,000	China Mengniu Dairy	49,550,969	2.20		Poland Bank Polska Kasa Opieki	15,590,392	0.69
3,248,300	ENN Energy	47,346,713	2.11	1,119,717	Saudi Arabia Saudi National Bank/The	23,792,039	1.06
1,458,113	KE	26,610,562	1.19	1,279,450	Saudi Telecom	33,696,832	1.50
571,000	Linklogis	386,312	0.02	3,030,272		57,488,871	2.56
7,740,500	Longfor	25,247,400	1.12		Singapore Singapore Telecommunications	32,459,138	1.44
1,212,500	Meituan	29,321,463	1.30		South Africa Gold Fields*	9,280,346	0.41
125,107	NetEase	11,365,971	0.50	1,144,309	Gold Fields	17,145,809	0.76
1,480,200	NetEase	26,742,642	1.19	2,108,466	Sanlam	27,297,083	1.22
11,157,200	Sands China	25,161,479	1.12	8,607,915	Sasol	18,998,450	0.85
735,700	Tencent	30,670,562	1.37	967,792		72,721,688	3.24
158,703	Tencent*	6,594,110	0.29		South Korea Hansol Chemical	10,026,774	0.45
13,412,000	Xinyi Solar*	18,523,818	0.83	1,077,738	KB Financial	39,844,599	1.77
		416,974,456	18.56	103,046	NAVER	18,489,805	0.82
	China						
1,083,000	Anhui Conch Cement	4,139,591	0.18				
85,762,000	China Construction Bank	53,214,690	2.37				
7,389,529	China Yangtze Power	25,685,187	1.14				
15,933,000	CMOC*	7,145,751	0.32				
17,047,981	CMOC	12,157,796	0.54				
7,060,679	Han's Laser Technology Industry	30,529,276	1.36				
102,600	Kweichow Moutai	28,613,384	1.27				
4,084,521	Shanghai International Airport	33,403,426	1.49				
474,600	Shenzhen Mindray Bio-Medical Electronics	20,534,723	0.91				
2,274,996	WuXi AppTec	29,562,947	1.32				
		244,986,771	10.90				

*Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

Emerging Markets Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
2,367,437	Samsung Electronics	105,667,815	4.70	Other Transferable Securities			
249,981	S-Oil	18,969,811	0.85	COMMON / PREFERRED STOCKS (SHARES)			
		192,998,804	8.59	Cyprus			
Taiwan				3,342,918	Fix Price**	535	0.00
3,382,000	Accton Technology	31,500,537	1.40	492,035	TCS**	3,874	0.00
10,167,000	Taiwan Semiconductor Manufacturing	168,684,622	7.51			4,409	0.00
59,681	Taiwan Semiconductor Manufacturing	5,037,076	0.23	Russian Federation			
		205,222,235	9.14	506,802	Gazprom**	167	0.00
Thailand				1,056,549	LUKOIL**	169	0.00
1,391,000	Advanced Info Service	7,324,565	0.32	14,450	Novatek**	24	0.00
29,207,200	PTT	30,038,254	1.34	45,606	Novatek**	7	0.00
		37,362,819	1.66	1,732,056	Sberbank of Russia**	286	0.00
United Arab Emirates				64,838,702	Surgutneftegas**	10,704	0.00
8,344,976	Abu Dhabi Commercial Bank	20,606,852	0.92			11,357	0.00
17,930,200	Emaar Properties	30,558,973	1.36	United States			
		51,165,825	2.28	19,672	Sequoia Pine Investment**	11,149,500	0.50
United States				Total Common/Preferred Stocks (Shares)			
703,677	Yum China	34,768,680	1.55			11,165,266	0.50
Total Common / Preferred Stocks (Shares)				Total Other Transferable Securities			
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market						2,245,519,891	99.96
		2,234,354,625	99.46	Other Net Assets			
						998,637	0.04
				Total Net Assets (USD)			
						2,246,518,528	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
EUR Hedged Share Class						
EUR	1,803,703	USD	1,842,338	BNY Mellon	15/9/2022	(36,216)
USD	193,351	EUR	192,640	BNY Mellon	15/9/2022	456
Net unrealised depreciation						(35,760)
Total net unrealised depreciation (USD underlying exposure - USD 1,997,142)						(35,760)

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised depreciation USD
China			
419,516	Prosus	JP Morgan	(882,103)
			(882,103)

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised depreciation USD
Egypt			
3,087,473	Commercial International	JP Morgan	(143,234)
			(143,234)
United Kingdom			
1,925,333	Prudential	HSBC Bank	(1,640,138)
			(1,640,138)
Total (USD underlying exposure - USD 52,993,157)			(2,665,475)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Emerging Markets Fund continued

Sector Breakdown as at 31 August 2022

	% of Net Assets
Financials	25.48
Technology	16.80
Communications	13.76
Consumer Non-cyclical	11.49
Consumer Cyclical	7.59
Industrial	6.97
Investment Funds	6.66
Energy	4.38
Basic Materials	3.33
Utilities	3.25
Consumer Discretionary	0.25
Other Net Assets	0.04
	100.00

Emerging Markets Impact Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 2,497,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032	2,103,379	2.50
BONDS				USD 1,700,000	Interchile 4.5% 30/6/2056	1,453,500	1.73
Austria				USD 1,360,000	Inversiones CMPC 4.375% 4/4/2027	1,321,182	1.57
USD 879,000	Klabin Austria 4.875% 19/9/2027	860,761	1.02			11,888,832	14.13
USD 1,532,000	Klabin Austria 7% 3/4/2049	1,455,993	1.73	China			
USD 2,441,000	Suzano Austria 5.75% 14/7/2026	2,490,528	2.96	USD 1,945,000	Industrial & Commercial Bank of China 1.625% 28/10/2026	1,788,700	2.12
		4,807,282	5.71	Costa Rica			
Benin				USD 680,000	Costa Rica Government International Bond 6.125% 19/2/2031	638,889	0.76
EUR 1,342,000	Benin Government International Bond 4.95% 22/1/2035	959,943	1.14	Egypt			
Bermuda				USD 2,030,000	Egypt Government International Bond 5.25% 6/10/2025	1,740,725	2.07
USD 2,477,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	2,100,725	2.50	Georgia			
Brazil				USD 1,840,000	Georgian Railway 4% 17/6/2028	1,528,884	1.82
USD 2,588,000	Banco Bradesco 4.375% 18/3/2027	2,509,649	2.98	Ghana			
USD 2,611,000	Banco do Brasil 4.875% 11/1/2029*	2,502,826	2.97	USD 920,000	Ghana Government International Bond 6.375% 11/2/2027	407,850	0.48
		5,012,475	5.95	Hong Kong			
British Virgin Islands				USD 2,039,000	Xiaomi Best Time International 4.1% 14/7/2051	1,286,435	1.53
USD 1,914,423	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	1,864,136	2.21	Hungary			
Cayman Islands				EUR 1,680,000	Hungary Government International Bond 1.75% 5/6/2035	1,197,772	1.42
USD 2,352,000	Alibaba 2.7% 9/2/2041	1,613,389	1.92	India			
USD 2,630,000	Baidu 2.375% 23/8/2031	2,150,788	2.55	USD 828,000	JSW Hydro Energy 4.125% 18/5/2031*	672,893	0.80
USD 2,120,000	Hongkong Land Finance Cayman Islands 2.25% 15/7/2031	1,754,321	2.09	USD 1,388,000	Power Finance 3.75% 6/12/2027	1,287,831	1.53
USD 1,368,000	MAF Sukuk 3.933% 28/2/2030	1,333,020	1.58			1,960,724	2.33
USD 1,280,000	MAF Sukuk 4.638% 14/5/2029*	1,295,981	1.54	Indonesia			
USD 3,224,000	Saudi Electricity Global Sukuk 5 2.413% 17/9/2030*	2,890,542	3.44	EUR 255,000	Indonesia Government International Bond 1.3% 23/3/2034	188,008	0.22
		11,038,041	13.12	International			
Chile				USD 2,200,000	Arab Petroleum Investments 1.483% 6/10/2026	2,019,303	2.40
USD 1,260,000	AES Andes 6.35% 7/10/2079	1,172,588	1.39	EUR 400,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033	320,786	0.38
CLP 280,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/10/2028	289,709	0.34			2,340,089	2.78
USD 820,000	Celulosa Arauco y Constitucion 4.2% 29/1/2030	753,029	0.89	Mauritius			
USD 640,000	Celulosa Arauco y Constitucion 5.15% 29/1/2050*	544,478	0.65	USD 882,000	Clean Renewable Power Mauritius 4.25% 25/3/2027	717,904	0.85
USD 700,000	Chile Government International Bond 2.55% 27/1/2032	585,228	0.70				
USD 1,730,000	Chile Government International Bond 2.75% 31/1/2027	1,605,440	1.91				
USD 2,417,000	Colbun 3.15% 19/1/2032	2,060,299	2.45				

*All or a portion of this security represents a security on loan.

Emerging Markets Impact Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 664,700	Greenko Power II 4.3% 13/12/2028	532,588	0.64	South Korea			
USD 755,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	683,166	0.81	USD 2,439,000	Industrial Bank of Korea 1.04% 22/6/2025	2,234,380	2.66
		1,933,658	2.30	USD 1,300,000	POSCO 2.75% 15/7/2024	1,260,070	1.50
Mexico				USD 2,465,000	Shinhan Card 1.375% 19/10/2025	2,226,055	2.64
USD 3,242,000	Comision Federal de Electricidad 4.688% 15/5/2029	2,934,245	3.48	USD 2,455,000	Shinhan Financial 1.35% 10/1/2026	2,229,607	2.65
EUR 2,940,000	Mexico Government International Bond 1.35% 18/9/2027	2,656,332	3.16			7,950,112	9.45
		5,590,577	6.64	Turkey			
Netherlands				EUR 1,900,000	Arcelik 3% 27/5/2026	1,616,518	1.92
USD 679,000	Greenko Dutch 3.85% 29/3/2026	573,755	0.68	Ukraine			
Panama				USD 280,000	NPC Ukrenergo 6.875% 9/11/2028	56,000	0.07
USD 200,000	Panama Government International Bond 3.875% 17/3/2028	192,659	0.23	United States			
Paraguay				USD 2,839,000	MercadoLibre 2.375% 14/1/2026	2,547,924	3.03
USD 3,015,000	Banco Continental SAECA 2.75% 10/12/2025	2,694,069	3.20	Uruguay			
Peru				USD 200,000	Uruguay Government International Bond 4.375% 23/1/2031	204,668	0.24
USD 2,331,000	Fondo MIVIVIENDA 4.625% 12/4/2027*	2,237,760	2.66	Total Bonds		78,702,530	93.50
USD 1,215,000	Peruvian Government International Bond 3% 15/1/2034	996,907	1.18	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		78,702,530	93.50
		3,234,667	3.84	Total Portfolio		78,702,530	93.50
Romania				Other Net Assets		5,468,925	6.50
USD 200,000	Romanian Government International Bond 3% 14/2/2031	159,568	0.19	Total Net Assets (USD)		84,171,455	100.00
Serbia							
EUR 1,650,000	Serbia International Bond 1% 23/9/2028	1,198,845	1.42				

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation USD
USD	8,080,709	EUR	8,000,000	BNP Paribas	13/9/2022	71,220
USD	262,610	CLP	264,950,000	Citigroup	13/9/2022	(31,313)
Net unrealised appreciation						39,907
EUR Hedged Share Class						
EUR	58,485,319	USD	59,782,230	BNY Mellon	15/9/2022	(1,218,423)
USD	661,634	EUR	661,093	BNY Mellon	15/9/2022	(333)
Net unrealised depreciation						(1,218,756)
Total net unrealised depreciation (USD underlying exposure - USD 67,467,801)						(1,178,849)

Emerging Markets Local Currency Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				CNY 1,820,000	China Government Bond 3.12% 5/12/2026	271,999	0.02
FUNDS				CNY 59,850,000	China Government Bond 3.13% 21/11/2029	8,962,884	0.63
	Luxembourg			CNY 70,310,000	China Government Bond 3.25% 22/11/2028	10,606,405	0.75
140,000	BlackRock Strategic Funds - Emerging Markets Flexi Dynamic Bond Fund [†]	17,208,800	1.22	CNY 59,140,000	China Government Bond 3.27% 19/11/2030	8,958,170	0.63
Total Funds		17,208,800	1.22	CNY 1,730,000	China Government Bond 3.28% 3/12/2027	261,692	0.02
BONDS				CNY 75,030,000	China Government Bond 3.29% 23/5/2029	11,375,893	0.80
	Brazil			CNY 19,970,000	China Government Bond 3.72% 12/4/2051	3,199,437	0.23
BRL 2,105,170	Brazil Letras do Tesouro Nacional 0% 1/7/2023	36,580,063	2.58	CNY 67,320,000	China Government Bond 3.81% 14/9/2050	10,931,411	0.77
BRL 3,027,060	Brazil Letras do Tesouro Nacional 0% 1/1/2024	49,656,964	3.50			109,396,863	7.72
BRL 795,760	Brazil Letras do Tesouro Nacional 0% 1/7/2024	12,389,799	0.88	Colombia			
BRL 447,280	Brazil Letras do Tesouro Nacional 0% 1/7/2025	6,269,511	0.44	COP 393,000,000	Colombia Government International Bond 9.85% 28/6/2027	80,219	0.00
BRL 1,413,960	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2023	26,991,377	1.90	COP 51,169,600,000	Colombian TES 6% 28/4/2028	8,898,846	0.63
BRL 1,321,800	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	24,611,859	1.73	COP 26,051,600,000	Colombian TES 6.25% 26/11/2025	5,094,030	0.36
BRL 1,524,960	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	27,531,667	1.94	COP 13,416,100,000	Colombian TES 7% 26/3/2031	2,243,554	0.16
BRL 916,800	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	16,099,596	1.14	COP 100,515,200,000	Colombian TES 7% 30/6/2032	16,399,472	1.16
BRL 427,570	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	7,492,672	0.53	COP 29,374,400,000	Colombian TES 7.25% 18/10/2034	4,682,763	0.33
		207,623,508	14.64	COP 50,274,700,000	Colombian TES 7.25% 26/10/2050	6,954,508	0.49
	Chile			COP 76,877,600,000	Colombian TES 7.5% 26/8/2026	15,202,200	1.07
CLP 8,840,000,000	Bonos de la Tesoreria de la Republica en pesos 2.3% 1/10/2028	7,734,536	0.55	COP 27,400,100,000	Colombian TES 7.75% 18/9/2030	4,905,214	0.35
CLP 5,465,000,000	Bonos de la Tesoreria de la Republica en pesos 2.8% 1/10/2033	4,333,927	0.30	COP 89,613,500,000	Colombian TES 10% 24/7/2024	19,886,380	1.40
CLP 9,060,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	9,093,664	0.64			84,347,186	5.95
CLP 7,820,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/10/2028	8,091,158	0.57	Czech Republic			
CLP 1,895,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/3/2035	1,823,174	0.13	CZK 40,330,000	Czech Republic Government Bond 0% 12/12/2024	1,441,782	0.10
		31,076,459	2.19	CZK 242,220,000	Czech Republic Government Bond 0.95% 15/5/2030 [†]	7,397,630	0.52
	China			CZK 121,910,000	Czech Republic Government Bond 1% 26/6/2026	4,248,178	0.30
CNY 125,450,000	China Government Bond 1.99% 9/4/2025	18,100,870	1.28	CZK 129,070,000	Czech Republic Government Bond 1.2% 13/3/2031	3,959,218	0.28
CNY 61,410,000	China Government Bond 2.68% 21/5/2030	8,914,419	0.63	CZK 133,890,000	Czech Republic Government Bond 1.25% 14/2/2025	4,876,066	0.35
CNY 66,560,000	China Government Bond 2.85% 4/6/2027	9,848,943	0.69	CZK 53,170,000	Czech Republic Government Bond 1.75% 23/6/2032	1,671,918	0.12
CNY 120,900,000	China Government Bond 3.02% 22/10/2025	17,964,740	1.27	CZK 321,190,000	Czech Republic Government Bond 2% 13/10/2033	10,095,746	0.71
				CZK 60,340,000	Czech Republic Government Bond 2.5% 25/8/2028	2,150,228	0.15
				CZK 269,110,000	Czech Republic Government Bond 2.75% 23/7/2029	9,611,030	0.68

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CZK 60,570,000	Czech Republic Government Bond 4.2% 4/12/2036	2,345,869	0.17	IDR 123,441,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	7,884,255	0.56
CZK 95,400,000	Czech Republic Government Bond 5.7% 25/5/2024	3,856,127	0.27	IDR 84,479,000,000	Indonesia Treasury Bond 7% 15/5/2027	5,762,842	0.41
CZK 95,820,000	Czech Republic Government Bond 6% 26/2/2026	3,990,059	0.28	IDR 110,720,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	7,653,611	0.54
		55,643,851	3.93	IDR 50,052,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	3,448,083	0.24
Dominican Republic				IDR 88,260,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	6,407,286	0.45
USD 6,115,000	Dominican Republic International Bond 5.5% 22/2/2029	5,594,935	0.40	IDR 123,079,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	8,959,869	0.63
Egypt				IDR 107,456,000,000	Indonesia Treasury Bond 8.375% 15/3/2024	7,525,721	0.53
EGP 79,711,000	Egypt Government Bond 14.664% 6/10/2030	3,645,979	0.26	IDR 199,966,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	14,348,242	1.01
EGP 58,045,000	Egypt Government Bond 14.82% 6/7/2031	2,660,515	0.19	IDR 155,569,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	11,435,120	0.81
		6,306,494	0.45	IDR 104,642,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	7,790,426	0.55
Ghana				IDR 119,054,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	8,871,398	0.63
GHS 58,473,000	Ghana Treasury Note 17.6% 20/2/2023	5,442,267	0.38	IDR 158,967,000,000	Indonesia Treasury Bond 9% 15/3/2029	11,850,900	0.84
GHS 57,530,000	Republic of Ghana Government Bonds 20.75% 16/1/2023	5,493,150	0.39	IDR 61,927,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	4,818,978	0.34
GHS 12,800,000	Republic of Ghana Government Bonds 20.75% 6/3/2023	1,202,869	0.09	IDR 161,929,000,000	Indonesia Treasury Bond 11% 15/9/2025	12,273,547	0.86
		12,138,286	0.86			134,832,882	9.51
Hungary				Kazakhstan			
HUF 1,322,270,000	Hungary Government Bond 1% 26/11/2025	2,435,370	0.17	KZT 4,682,750,000	Development Bank of Kazakhstan JSC 8.95% 4/5/2023	8,869,214	0.63
HUF 663,140,000	Hungary Government Bond 1.5% 22/4/2026	1,205,637	0.09	Malaysia			
HUF 1,393,320,000	Hungary Government Bond 2.5% 24/10/2024	2,918,925	0.21	MYR 12,253,000	Malaysia Government Bond 2.632% 15/4/2031	2,466,769	0.17
HUF 1,972,940,000	Hungary Government Bond 2.75% 22/12/2026	3,615,013	0.26	MYR 50,173,000	Malaysia Government Bond 3.502% 31/5/2027	11,098,558	0.78
HUF 2,427,660,000	Hungary Government Bond 3% 27/10/2027	4,429,409	0.31	MYR 38,263,000	Malaysia Government Bond 3.733% 15/6/2028	8,498,195	0.60
HUF 1,355,430,000	Hungary Government Bond 3% 21/8/2030	2,273,245	0.16	MYR 22,170,000	Malaysia Government Bond 3.757% 22/5/2040	4,582,144	0.32
HUF 3,093,360,000	Hungary Government Bond 4% 28/4/2051	4,036,143	0.28	MYR 42,485,000	Malaysia Government Bond 3.8% 17/8/2023	9,575,445	0.68
HUF 1,912,570,000	Hungary Government Bond 5.5% 24/6/2025	4,141,709	0.29	MYR 40,645,000	Malaysia Government Bond 3.828% 5/7/2034	8,772,948	0.62
HUF 19,420,000	Hungary Government Bond 6% 24/11/2023	45,582	0.00	MYR 8,042,000	Malaysia Government Bond 3.844% 15/4/2033	1,749,737	0.12
HUF 2,381,720,000	Hungary Government Bond 6.75% 22/10/2028*	5,176,272	0.37	MYR 8,979,000	Malaysia Government Bond 3.882% 14/3/2025	2,033,254	0.14
		30,277,305	2.14	MYR 46,315,000	Malaysia Government Bond 3.885% 15/8/2029	10,307,238	0.73
India				MYR 24,842,000	Malaysia Government Bond 3.892% 15/3/2027	5,589,556	0.39
INR 42,120,000	India Government Bond 6.79% 15/5/2027	525,121	0.04	MYR 40,857,000	Malaysia Government Bond 3.899% 16/11/2027	9,206,693	0.65
INR 49,600,000	India Government Bond 7.17% 8/1/2028	627,848	0.04	MYR 65,012,000	Malaysia Government Bond 3.955% 15/9/2025	14,751,451	1.04
		1,152,969	0.08				
Indonesia							
IDR 112,721,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	7,362,843	0.52				
IDR 128,942,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	8,439,761	0.59				

*All or a portion of this security represents a security on loan.

Emerging Markets Local Currency Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
MYR 35,253,000	Malaysia Government Bond 4.059% 30/9/2024	7,993,122	0.56	Poland			
MYR 35,499,000	Malaysia Government Bond 4.181% 15/7/2024	8,056,038	0.57	PLN 30,750,000	Republic of Poland Government Bond 0.25% 25/10/2026	5,021,138	0.35
MYR 24,840,000	Malaysia Government Bond 4.232% 30/6/2031	5,644,609	0.40	PLN 30,910,000	Republic of Poland Government Bond 1.25% 25/10/2030	4,546,490	0.32
MYR 47,216,000	Malaysia Government Bond 4.392% 15/4/2026	10,840,076	0.76	PLN 24,413,000	Republic of Poland Government Bond 1.75% 25/4/2032	3,549,158	0.25
MYR 17,631,000	Malaysia Government Bond 4.498% 15/4/2030	4,071,446	0.29	PLN 49,632,000	Republic of Poland Government Bond 2.5% 25/7/2026	9,015,714	0.64
MYR 25,793,000	Malaysia Government Bond 4.736% 15/3/2046	5,936,089	0.42	PLN 37,773,000	Republic of Poland Government Bond 2.5% 25/7/2027	6,638,682	0.47
MYR 17,393,000	Malaysia Government Bond 4.762% 7/4/2037	4,104,899	0.29	PLN 38,224,000	Republic of Poland Government Bond 2.75% 25/4/2028	6,725,471	0.47
MYR 17,182,000	Malaysia Government Bond 4.893% 8/6/2038	4,065,659	0.29	PLN 64,127,000	Republic of Poland Government Bond 2.75% 25/10/2029	10,928,261	0.77
MYR 389,000	Malaysia Government Investment Issue 4.128% 15/8/2025	88,544	0.01	PLN 16,060,000	Republic of Poland Government Bond 3.25% 25/7/2025	3,085,010	0.22
				PLN 14,301,000	Republic of Poland Government Bond 3.75% 25/5/2027	2,664,299	0.19
		139,432,470	9.83			52,174,223	3.68
Mexico				Romania			
MXN 525,900,180	Mexican Bonos 5.75% 5/3/2026	23,322,785	1.65	RON 7,980,000	Romania Government Bond 3.25% 29/4/2024	1,539,837	0.11
MXN 241,076,300	Mexican Bonos 6.75% 9/3/2023	11,778,771	0.83	RON 21,715,000	Romania Government Bond 3.25% 24/6/2026	3,824,074	0.27
MXN 371,312,610	Mexican Bonos 7.5% 3/6/2027	17,283,847	1.22	RON 12,375,000	Romania Government Bond 3.65% 24/9/2031	1,890,581	0.13
MXN 361,470,240	Mexican Bonos 7.75% 29/5/2031	16,484,450	1.16	RON 20,000,000	Romania Government Bond 4% 25/10/2023	3,970,129	0.28
MXN 85,022,100	Mexican Bonos 7.75% 23/11/2034	3,802,217	0.27	RON 9,105,000	Romania Government Bond 4.15% 24/10/2030	1,478,739	0.10
MXN 194,582,430	Mexican Bonos 7.75% 13/11/2042	8,466,140	0.60	RON 26,765,000	Romania Government Bond 4.25% 28/6/2023	5,382,647	0.38
MXN 220,136,990	Mexican Bonos 8% 7/12/2023	10,660,149	0.75	RON 20,360,000	Romania Government Bond 4.75% 11/10/2034	3,217,349	0.23
MXN 345,983,600	Mexican Bonos 8% 5/9/2024	16,636,292	1.17	RON 10,465,000	Romania Government Bond 4.85% 25/7/2029	1,823,339	0.13
MXN 320,816,170	Mexican Bonos 8% 7/11/2047	14,318,432	1.01	RON 14,115,000	Romania Government Bond 5% 12/2/2029	2,511,430	0.18
MXN 289,086,300	Mexican Bonos 8.5% 31/5/2029	13,913,883	0.98	RON 14,970,000	Romania Government Bond 5.8% 26/7/2027	2,840,447	0.20
MXN 236,449,370	Mexican Bonos 8.5% 18/11/2038	11,170,772	0.79	EUR 4,246,000	Romanian Government International Bond 2.75% 26/2/2026	4,053,035	0.28
MXN 231,140,420	Mexican Bonos 10% 5/12/2024	11,551,281	0.81	EUR 1,701,000	Romanian Government International Bond 3.624% 26/5/2030	1,414,595	0.10
MXN 76,894,620	Mexican Bonos 10% 20/11/2036	4,120,544	0.29			33,946,202	2.39
MXN 142,377,700	Petroleos Mexicanos 7.19% 12/9/2024	6,427,968	0.45	Russian Federation			
		169,937,531	11.98	RUB 514,440,000	Russian Federal Bond - OFZ 5.7% 17/5/2028	2,828,038	0.20
Peru				RUB 580,768,000	Russian Federal Bond - OFZ 6% 6/10/2027	3,072,819	0.22
PEN 67,652,000	Peruvian Government International Bond 6.35% 12/8/2028	16,672,939	1.17	RUB 431,758,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	2,284,413	0.16
PEN 50,584,000	Peruvian Government International Bond 6.95% 12/8/2031	12,503,209	0.88	RUB 1,262,514,000	Russian Federal Bond - OFZ 6.9% 23/5/2029	6,679,907	0.47
PEN 31,376,000	Peruvian Government International Bond 8.2% 12/8/2026	8,598,735	0.61				
		37,774,883	2.66				
Philippines							
PHP 125,000,000	Philippine Government International Bond 6.25% 14/1/2036	2,148,522	0.15				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
RUB 9,527,000	Russian Federal Bond - OFZ 7% 25/1/2023	50,407	0.00	ZAR 385,616,649	Republic of South Africa Government Bond 8.75% 28/2/2048	17,834,951	1.26
RUB 1,315,157,000	Russian Federal Bond - OFZ 7.05% 19/1/2028	6,958,439	0.49	ZAR 232,870,764	Republic of South Africa Government Bond 8.875% 28/2/2035	11,595,394	0.82
RUB 837,475,000	Russian Federal Bond - OFZ 7.1% 16/10/2024	4,431,044	0.31	ZAR 154,403,307	Republic of South Africa Government Bond 9% 31/1/2040	7,431,180	0.52
RUB 20,319,000	Russian Federal Bond - OFZ 7.15% 12/11/2025	107,507	0.01	ZAR 456,441,695	Republic of South Africa Government Bond 10.5% 21/12/2026	28,197,599	1.99
RUB 694,456,000	Russian Federal Bond - OFZ 7.25% 10/5/2034	3,674,337	0.26			153,327,597	10.81
RUB 841,856,000	Russian Federal Bond - OFZ 7.65% 10/4/2030	4,454,224	0.31		Sweden		
RUB 244,113,000	Russian Federal Bond - OFZ 7.7% 16/3/2039	1,291,591	0.09	EUR 8,540,000	East Renewable 13.5% 1/1/2025	3,417,472	0.24
RUB 974,955,000	Russian Federal Bond - OFZ 7.75% 16/9/2026	5,158,445	0.36		Ukraine		
RUB 534,930,000	Russian Federal Bond - OFZ 7.95% 7/10/2026	2,830,292	0.20	UAH 80,000,000	Ukraine Government International Bond 10% 23/8/2023	488,815	0.03
RUB 1,274,306,000	Russian Federal Bond - OFZ 8.15% 3/2/2027	6,742,298	0.48	UAH 40,626,000	Ukraine Government International Bond 15.84% 26/2/2025	248,232	0.02
RUB 611,571,000	Russian Federal Bond - OFZ 8.5% 17/9/2031	3,235,796	0.23	UAH 224,880,000	Ukraine Government International Bond 16% 24/5/2023	1,374,058	0.10
		53,799,557	3.79			2,111,105	0.15
	Serbia				Uruguay		
EUR 7,008,000	Serbia International Bond 1% 23/9/2028	5,091,823	0.36	UYU 149,670,000	Uruguay Government International Bond 8.5% 15/3/2028	3,322,556	0.23
	South Africa				Zambia		
ZAR 132,362,535	Republic of South Africa Government Bond 6.25% 31/3/2036	5,135,928	0.36	ZMW 50,000,000	Zambia Government Bond 11% 26/2/2023	3,052,108	0.22
ZAR 151,515,279	Republic of South Africa Government Bond 6.5% 28/2/2041	5,598,248	0.39	ZMW 55,000,000	Zambia Government Bond 13% 18/12/2027	2,192,856	0.15
ZAR 266,416,008	Republic of South Africa Government Bond 7% 28/2/2031	12,416,185	0.88			5,244,964	0.37
ZAR 458,029,501	Republic of South Africa Government Bond 8% 31/1/2030	23,552,892	1.66	Total Bonds		1,348,988,857	95.14
ZAR 317,713,450	Republic of South Africa Government Bond 8.25% 31/3/2032	15,760,629	1.11	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,366,197,657	96.36
ZAR 314,689,593	Republic of South Africa Government Bond 8.5% 31/1/2037	14,820,278	1.05	Total Portfolio		1,366,197,657	96.36
ZAR 236,732,574	Republic of South Africa Government Bond 8.75% 31/1/2044	10,984,313	0.77	Other Net Assets		51,660,723	3.64
				Total Net Assets (USD)		1,417,858,380	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	10,674,800	USD	7,254,904	RBS	13/9/2022	62,422
AUD	10,512,100	USD	7,076,294	HSBC Bank	13/9/2022	129,505

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	15,070,000	USD	10,520,819	Morgan Stanley	13/9/2022	(190,687)
AUD	10,266,400	USD	7,084,259	JP Morgan	13/9/2022	(46,882)

Emerging Markets Local Currency Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
BRL	175,852,100	USD	32,345,375	Morgan Stanley	13/9/2022	1,530,765
				Standard Chartered Bank	13/9/2022	120,787
BRL	10,826,700	USD	1,964,868	BNY Mellon	13/9/2022	1,001,587
BRL	103,510,000	USD	18,938,576	Bank of America	13/9/2022	280,820
BRL	21,571,000	USD	3,874,616	HSBC Bank	13/9/2022	26,488
BRL	15,327,600	USD	2,926,220	BNP Paribas	13/9/2022	135,380
BRL	41,426,200	USD	7,844,960	Citigroup	13/9/2022	115,576
BRL	19,053,600	USD	3,554,909	Morgan Stanley	13/9/2022	(39,659)
CAD	4,844,500	USD	3,728,235	JP Morgan	13/9/2022	(254,232)
CAD	23,174,300	USD	17,899,016	HSBC Bank	13/9/2022	(432,368)
				Standard Chartered Bank	13/9/2022	(19,373)
CHF	7,251,400	USD	7,430,295	Barclays	13/9/2022	(412,805)
CHF	12,911,900	USD	13,608,751	Morgan Stanley	13/9/2022	(156,447)
CHF	6,980,600	USD	7,290,611	BNP Paribas	13/9/2022	(180,251)
CHF	10,297,000	USD	10,703,773	JP Morgan	13/9/2022	(53,523)
CHF	3,411,600	USD	3,540,174	Morgan Stanley	13/9/2022	3,512,597
CLP	30,938,192,790	USD	30,808,796	Citigroup	13/9/2022	1,427,782
CLP	14,212,227,500	USD	14,338,603	Bank of America	13/9/2022	194,753
CLP	3,232,099,800	USD	3,390,789	Deutsche Bank	13/9/2022	(95,688)
CNH	65,560,300	USD	9,599,583	HSBC Bank	13/9/2022	(620,512)
CNH	183,579,360	USD	27,232,945	BNY Mellon	13/9/2022	(57,869)
CNH	21,230,000	USD	3,135,458	UBS	13/9/2022	(47,434)
CNH	14,540,000	USD	2,155,213	State Street	13/9/2022	(239,788)
CNH	90,824,400	USD	13,406,073	BNP Paribas	13/9/2022	(26,630)
CNH	48,808,300	USD	7,102,085	JP Morgan	13/9/2022	(18,427)
				Standard Chartered Bank	13/9/2022	(171,117)
CNH	195,065,600	USD	28,448,643	Bank of America	13/9/2022	104,484
COP	106,859,928,500	USD	23,971,145	Goldman Sachs	13/9/2022	298,218
COP	27,262,995,800	USD	5,844,158	Morgan Stanley	13/9/2022	40,020
COP	45,255,811,900	USD	10,156,152	BNY Mellon	13/9/2022	14,899
COP	14,566,550,000	USD	3,266,957	JP Morgan	13/9/2022	(51,144)
COP	14,345,553,600	USD	3,283,209	HSBC Bank	13/9/2022	(170,332)
COP	17,044,606,925	USD	4,010,496	BNP Paribas	13/9/2022	(13,493)
COP	14,209,324,500	USD	3,214,866	Goldman Sachs	13/9/2022	38,452
CZK	1,008,463,570	USD	41,044,508	HSBC Bank	13/9/2022	(28,825)
CZK	93,028,900	USD	3,818,653	Morgan Stanley	13/9/2022	(72,137)
CZK	242,294,900	USD	9,942,788	Citigroup	13/9/2022	(79,187)
CZK	133,070,000	USD	5,500,215	BNP Paribas	13/9/2022	(60,436)
CZK	112,782,468	USD	4,654,988	JP Morgan	13/9/2022	27,744
CZK	48,968,300	USD	1,967,135	Société Générale	13/9/2022	(88,603)
EUR	6,175,400	USD	6,271,328	JP Morgan	13/9/2022	(750,036)
EUR	53,579,326	USD	54,392,913	HSBC Bank	13/9/2022	33,679
EUR	10,665,800	USD	10,644,772	ANZ	13/9/2022	(86,201)
EUR	5,410,000	USD	5,502,616	Barclays	13/9/2022	(188,807)
				Standard Chartered Bank	13/9/2022	(222,418)
EUR	13,790,000	USD	14,028,774	Citigroup	13/9/2022	(284,899)
EUR	10,956,000	USD	11,253,894	Bank of America	13/9/2022	(418,592)
EUR	17,685,300	USD	18,124,868	Royal Bank of Canada	13/9/2022	(11,545)
EUR	579,900	USD	592,132	Morgan Stanley	13/9/2022	(397,040)
GBP	9,407,400	USD	11,319,965	HSBC Bank	13/9/2022	(430,839)
GBP	8,160,000	USD	9,905,408	Barclays	13/9/2022	(860,156)
GBP	14,258,500	USD	17,415,688	BNP Paribas	13/9/2022	(69,345)
GBP	3,417,600	USD	4,037,517	Barclays	13/9/2022	400,558
HUF	9,686,289,220	USD	23,559,016	Deutsche Bank	13/9/2022	8,067
HUF	8,006,757,300	USD	19,797,091	JP Morgan	13/9/2022	74,565
HUF	5,117,628,900	USD	12,584,174	Toronto-Dominion	13/9/2022	(24,142)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
HUF	1,419,428,900	USD	3,526,602	Morgan Stanley	13/9/2022	(15,566)
HUF	7,245,981,700	USD	18,212,229	HSBC Bank	13/9/2022	(288,891)
HUF	1,636,035,273	USD	4,099,288	Goldman Sachs	13/9/2022	(52,464)
HUF	2,345,320,000	USD	5,647,140	BNP Paribas	13/9/2022	154,139
IDR	443,313,271,000	USD	29,688,937	HSBC Bank	13/9/2022	161,320
IDR	28,013,149,800	USD	1,865,342	BNP Paribas	13/9/2022	20,908
IDR	159,942,754,800	USD	10,804,687	Morgan Stanley	13/9/2022	(35,028)
IDR	63,796,330,300	USD	4,280,572	Deutsche Bank	13/9/2022	15,120
INR	262,407,400	USD	3,278,869	Morgan Stanley	13/9/2022	18,632
INR	1,334,229,900	USD	16,669,536	HSBC Bank	13/9/2022	96,854
INR	274,114,500	USD	3,439,631	Deutsche Bank	13/9/2022	4,986
JPY	3,863,827,500	USD	28,216,884	JP Morgan	13/9/2022	(355,453)
JPY	7,693,635,600	USD	57,534,808	HSBC Bank	13/9/2022	(2,057,254)
JPY	5,584,957,700	USD	40,237,592	Goldman Sachs	13/9/2022	34,629
MXN	50,696,600	USD	2,436,495	HSBC Bank	13/9/2022	72,839
MXN	887,269,578	USD	43,006,896	JP Morgan	13/9/2022	910,364
MXN	91,248,300	USD	4,388,382	Deutsche Bank	13/9/2022	128,144
MXN	101,690,000	USD	4,904,261	UBS	13/9/2022	129,098
MXN	326,430,300	USD	15,782,162	Morgan Stanley	13/9/2022	375,186
MXN	155,429,000	USD	7,452,259	Barclays	13/9/2022	241,024
MXN	59,040,000	USD	2,940,868	RBS	13/9/2022	(18,560)
MXN	66,816,900	USD	3,339,250	Goldman Sachs	13/9/2022	(32,008)
MYR	151,377,600	USD	34,183,968	Morgan Stanley	13/9/2022	(367,132)
MYR	25,196,000	USD	5,621,910	Barclays	13/9/2022	6,723
NZD	5,912,500	USD	3,635,423	Deutsche Bank	13/9/2022	(13,259)
NZD	33,603,100	USD	21,096,259	Morgan Stanley	13/9/2022	(510,051)
NZD	11,311,200	USD	7,105,843	HSBC Bank	13/9/2022	(176,283)
PEN	142,220,300	USD	36,059,225	JP Morgan	13/9/2022	1,154,015
PHP	136,480,400	USD	2,407,529	Barclays	13/9/2022	20,284
				Standard Chartered Bank	13/9/2022	(76,096)
PHP	975,740,000	USD	17,433,268	HSBC Bank	13/9/2022	(39,687)
PHP	195,160,000	USD	3,511,335	Morgan Stanley	13/9/2022	(17,774)
PHP	201,500,200	USD	3,602,206	Bank of America	13/9/2022	899,624
PLN	350,526,409	USD	73,157,409	Citigroup	13/9/2022	(136,258)
PLN	69,281,400	USD	14,773,601	JP Morgan	13/9/2022	(10,448)
PLN	18,830,000	USD	3,988,733	Société Générale	13/9/2022	(8,068)
PLN	9,780,000	USD	2,074,325	Morgan Stanley	13/9/2022	52,485
PLN	58,075,400	USD	12,217,322	BNP Paribas	13/9/2022	(23,248)
PLN	16,194,300	USD	3,444,678	Barclays	13/9/2022	(37,641)
PLN	7,180,683	USD	1,554,731	JP Morgan	13/9/2022	372,507
RON	108,820,200	USD	22,012,784	HSBC Bank	13/9/2022	73,246
RON	16,622,000	USD	3,346,049	BNP Paribas	13/9/2022	221,650
RON	147,811,800	USD	30,184,563	Morgan Stanley	13/9/2022	(1,603,346)
THB	5,795,913,641	USD	160,658,835	Deutsche Bank	13/9/2022	7,472
THB	66,802,900	USD	1,825,780	JP Morgan	13/9/2022	18,395
THB	99,843,400	USD	2,721,576	State Street	13/9/2022	(8,013)
THB	62,827,500	USD	1,732,169	Westpac	13/9/2022	(63,126)
THB	188,824,700	USD	5,244,985	Goldman Sachs	13/9/2022	(22,974)
THB	190,817,000	USD	5,259,506	HSBC Bank	20/9/2022	126,094
TRY	121,000,000	USD	6,439,938	JP Morgan	20/9/2022	691,060
TRY	169,000,000	USD	8,479,679	JP Morgan	20/9/2022	209,030
USD	9,379,770	TRY	169,000,000	HSBC Bank	20/9/2022	137,569
USD	6,703,601	TRY	121,000,000	HSBC Bank	13/9/2022	330,724
USD	11,835,429	CNH	79,362,400	Morgan Stanley	13/9/2022	147,441
USD	16,723,989	MYR	74,203,220	JP Morgan	13/9/2022	(10,195)
USD	10,491,870	PHP	590,377,531	RBS	13/9/2022	(62,475)
USD	7,261,129	AUD	10,683,960	Morgan Stanley	13/9/2022	173,742
USD	7,126,798	GBP	5,988,340	Deutsche Bank	13/9/2022	13,726
USD	3,763,611	NZD	6,120,980	HSBC Bank	13/9/2022	(471,495)
USD	34,677,733	IDR522,009,552,965				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	7,663,110	CAD	9,957,510	Morgan Stanley	13/9/2022	81,517
USD	49,751,096	EUR	49,183,600	JP Morgan	13/9/2022	509,160
USD	6,498,883	INR	520,162,103	Morgan Stanley	13/9/2022	(37,652)
				Standard Chartered Bank	13/9/2022	19,393
USD	7,438,185	CHF	7,259,100	HSBC Bank	13/9/2022	(21,626)
USD	44,408,589	ZAR	758,771,994	Barclays	13/9/2022	(270,673)
USD	15,919,743	HUF	6,545,402,379	JP Morgan	13/9/2022	(465,799)
USD	27,525,769	RON	136,073,640	JP Morgan	13/9/2022	(1,697,625)
USD	64,718,803	MXN	1,341,824,947	Morgan Stanley	13/9/2022	(3,241,885)
USD	68,501,684	BRL	372,423,104	Morgan Stanley	13/9/2022	(1,542,322)
USD	63,099,126	COP	286,911,725,226	Morgan Stanley	13/9/2022	(278,115)
USD	8,838,533	CLP	8,217,982,669	Deutsche Bank	13/9/2022	(205,649)
USD	13,834,531	IDR	208,514,056,800	JP Morgan	13/9/2022	915,655
USD	42,203,963	CNH	284,817,300	Morgan Stanley	13/9/2022	243,666
USD	14,065,893	CHF	13,524,700	Deutsche Bank	13/9/2022	23,998
USD	10,651,421	AUD	15,503,700	HSBC Bank	13/9/2022	9,656
USD	6,995,333	NZD	11,402,800	Bank of America	13/9/2022	122,312
USD	14,256,456	EUR	14,117,400	JP Morgan	13/9/2022	423,765
USD	20,404,509	CAD	26,242,300	State Street	13/9/2022	14,063
USD	4,270,697	ZAR	72,694,100	Morgan Stanley	13/9/2022	30,444
USD	7,329,476	ZAR	124,651,700	Goldman Sachs	13/9/2022	59,466
USD	7,417,371	THB	268,118,900	Toronto-Dominion	13/9/2022	111,622
USD	4,584,173	CNH	30,852,800	BNP Paribas	13/9/2022	(125,383)
USD	4,614,776	PLN	22,436,100	BNP Paribas	13/9/2022	21,358
USD	4,109,938	HUF	1,652,916,300	BNP Paribas	13/9/2022	7,121
USD	3,904,692	CZK	95,673,700	Standard Chartered Bank	13/9/2022	10,899
USD	920,588	JPY	126,155,800	Standard Chartered Bank	13/9/2022	7,911
USD	1,102,407	EUR	1,093,200	Westpac	13/9/2022	303,148
USD	10,714,492	GBP	8,966,800	HSBC Bank	13/9/2022	(944,231)
USD	16,289,301	BRL	89,459,800	HSBC Bank	13/9/2022	(17,996)
USD	8,908,991	INR	710,388,625	Bank of America	13/9/2022	(40,619)
USD	4,554,805	INR	365,693,000	JP Morgan	13/9/2022	114,847
USD	6,912,780	CZK	166,868,899	JP Morgan	13/9/2022	(187,473)
USD	16,697,108	COP	74,942,380,100	HSBC Bank	13/9/2022	124,380
USD	15,533,735	EUR	15,391,100	Bank of America	13/9/2022	(5,905)
USD	3,672,915	HUF	1,487,260,000	UBS	13/9/2022	(723)
USD	14,621	MXN	310,000	JP Morgan	13/9/2022	339,035
USD	13,124,926	ZAR	218,355,349	Westpac	13/9/2022	135,074
USD	6,031,202	CNH	40,673,000	Morgan Stanley	13/9/2022	69,424
USD	6,175,696	CZK	149,890,700	JP Morgan	13/9/2022	28,060
USD	3,318,692	CHF	3,219,800	Bank of America	13/9/2022	(380,786)
USD	13,008,468	PEN	51,170,600	BNP Paribas	13/9/2022	102,302
USD	6,200,737	COP	27,067,960,416	State Street	13/9/2022	422,105
USD	16,453,297	EUR	16,012,200	JP Morgan	13/9/2022	(45,437)
USD	4,657,372	INR	374,238,500	HSBC Bank	13/9/2022	449,414
USD	19,621,723	HUF	7,750,911,209	JP Morgan	13/9/2022	326,483
USD	12,417,016	HUF	4,887,916,391	UBS	13/9/2022	58,031
USD	2,084,986	HUF	819,450,000	Morgan Stanley	13/9/2022	50,886
USD	3,244,817	PLN	15,117,500	State Street	13/9/2022	36,699
USD	2,898,295	CHF	2,800,000	Société Générale	13/9/2022	139,288
USD	8,298,736	CZK	200,290,000	BNP Paribas	13/9/2022	(242,051)
USD	8,826,393	CLP	8,174,530,000	HSBC Bank	13/9/2022	94,018
USD	2,857,434	GBP	2,380,000	BNY Mellon	13/9/2022	(17,774)
USD	666,770	MXN	13,830,000	BNY Mellon	13/9/2022	28,037
USD	1,379,638	EUR	1,350,000	UBS	13/9/2022	17,178
USD	12,238,430	RON	59,410,400	BNY Mellon	13/9/2022	129,274
USD	9,897,948	COP	43,358,360,000			

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	4,463,796	PHP	252,432,100	Standard Chartered Bank	13/9/2022	(26,650)
USD	5,241,378	IDR	78,460,072,100	Morgan Stanley	13/9/2022	(41,688)
USD	3,672,820	ZAR	62,906,200	Toronto-Dominion	13/9/2022	(10,679)
USD	6,993,504	INR	561,401,400	BNP Paribas	13/9/2022	(61,259)
USD	3,592,860	CNH	24,252,000	Morgan Stanley	13/9/2022	77,189
USD	7,505,459	CHF	7,184,000	HSBC Bank	13/9/2022	163,420
USD	28,987,076	JPY	3,852,805,000	Citigroup	13/9/2022	1,205,125
USD	3,587,962	CLP	3,349,362,400	JP Morgan	13/9/2022	(127,665)
USD	15,307,922	PLN	72,014,900	UBS	13/9/2022	93,063
USD	3,453,277	CAD	4,470,000	HSBC Bank	13/9/2022	49,843
USD	4,164,143	THB	152,540,000	JP Morgan	13/9/2022	(21,966)
USD	6,602,104	NZD	10,600,000	Barclays	13/9/2022	108,245
USD	17,481,596	MXN	361,650,000	Citigroup	13/9/2022	(419,027)
USD	31,265,158	RON	151,257,089	BNP Paribas	13/9/2022	150,219
USD	8,817,996	PLN	40,920,000	Citigroup	13/9/2022	172,674
USD	306,315	CZK	7,400,000	BNY Mellon	13/9/2022	4,853
USD	792,890	PLN	3,660,000	BNY Mellon	13/9/2022	19,628
USD	375,560	ZAR	6,340,000	UBS	13/9/2022	4,319
USD	5,827,363	PHP	323,710,000	HSBC Bank	13/9/2022	68,974
USD	14,931,863	ZAR	248,786,300	Citigroup	13/9/2022	364,076
USD	603,993	MXN	12,450,000	Morgan Stanley	13/9/2022	(12,246)
USD	5,575,949	PLN	26,019,000	HSBC Bank	13/9/2022	78,817
USD	2,282,359	RON	11,200,000	Barclays	13/9/2022	(21,581)
USD	19,458,825	BRL	103,060,500	BNP Paribas	13/9/2022	(394,745)
USD	14,001,094	EUR	13,681,300	Barclays	13/9/2022	303,566
USD	3,401,243	BRL	18,077,300	JP Morgan	13/9/2022	(81,167)
USD	27,802,305	JPY	3,682,235,361	HSBC Bank	13/9/2022	1,250,305
USD	3,177,317	ZAR	53,170,000	Barclays	13/9/2022	63,925
USD	13,182,391	THB	473,643,300	Morgan Stanley	13/9/2022	184,342
USD	7,161,806	GBP	5,842,400	Goldman Sachs	13/9/2022	378,200
USD	7,160,272	NZD	11,311,200	Bank of America	13/9/2022	230,712
USD	6,660,768	CLP	5,981,369,900	Bank of America	13/9/2022	25,315
USD	4,965,683	PEN	19,346,300	Morgan Stanley	13/9/2022	(96,453)
USD	586,779	COP	2,508,759,684	Goldman Sachs	13/9/2022	21,553
USD	3,840,004	PLN	17,891,300	Goldman Sachs	13/9/2022	60,042
USD	7,106,833	AUD	10,093,600	HSBC Bank	13/9/2022	187,907
				Standard Chartered Bank	13/9/2022	121,339
USD	14,577,214	INR	1,150,364,500	Citigroup	13/9/2022	14,585
USD	7,084,173	CLP	6,372,709,400	Barclays	13/9/2022	(12,624)
USD	590,956	BRL	3,133,200	Deutsche Bank	13/9/2022	59,652
USD	8,542,009	MXN	171,370,829	Goldman Sachs	13/9/2022	29,850
USD	1,862,717	RON	8,910,000	BNY Mellon	13/9/2022	114,539
USD	2,585,770	HUF	999,060,000	Toronto-Dominion	13/9/2022	108,521
USD	2,127,140	HUF	816,080,000	UBS	13/9/2022	228,054
USD	6,403,960	CZK	151,600,000	Morgan Stanley	13/9/2022	113,607
USD	17,966,958	EUR	17,832,200	HSBC Bank	13/9/2022	(23,240)
USD	5,520,784	RON	26,950,811	Bank of America	13/9/2022	76,544
USD	4,542,401	BRL	23,182,400	Deutsche Bank	13/9/2022	47,991
USD	3,818,451	ZAR	64,391,300	Citigroup	13/9/2022	(270,147)
ZAR	435,686,000	USD	25,781,925	HSBC Bank	13/9/2022	(71,543)
ZAR	359,331,503	USD	21,112,351	Royal Bank of Canada	13/9/2022	(2,006)
ZAR	21,953,900	USD	1,287,526	Morgan Stanley	13/9/2022	(141,319)
ZAR	308,814,700	USD	18,224,095	Toronto-Dominion	13/9/2022	(11,121)
ZAR	31,610,000	USD	1,862,058	Deutsche Bank	13/9/2022	(112,100)
ZAR	111,200,000	USD	6,623,463	Goldman Sachs	13/9/2022	(118,289)
ZAR	169,363,200	USD	10,035,424	JP Morgan	13/9/2022	(75,718)
ZAR	53,549,200	USD	3,211,314			

Emerging Markets Local Currency Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation USD
ZAR	51,350,000	USD	3,080,220	BNP Paribas	13/9/2022	(73,399)
ZAR	112,761,500	USD	6,856,017	Barclays	13/9/2022	(253,220)
ZAR	59,366,100	USD	3,496,103	State Street	13/9/2022	(19,896)
Net unrealised appreciation						2,204,727
AUD Hedged Share Class						
AUD	2,809,196	USD	1,961,235	BNY Mellon	15/9/2022	(35,526)
USD	114,958	AUD	165,532	BNY Mellon	15/9/2022	1,485
Net unrealised depreciation						(34,041)
CAD Hedged Share Class						
CAD	593,817	USD	460,413	BNY Mellon	15/9/2022	(8,293)
USD	17,999	CAD	23,313	BNY Mellon	15/9/2022	249
Net unrealised depreciation						(8,044)
CHF Hedged Share Class						
CHF	1,396,561	USD	1,463,133	BNY Mellon	15/9/2022	(35,574)
USD	238,264	CHF	229,583	BNY Mellon	15/9/2022	3,588
Net unrealised depreciation						(31,986)
EUR Hedged Share Class						
EUR	55,656,241	USD	56,874,555	BNY Mellon	15/9/2022	(1,143,638)
USD	3,007,292	EUR	2,976,165	BNY Mellon	15/9/2022	27,165
Net unrealised depreciation						(1,116,473)
GBP Hedged Share Class						
USD	20,158,891	GBP	16,719,094	BNY Mellon	15/9/2022	745,419
GBP	168,580,605	USD	204,250,680	BNY Mellon	15/9/2022	(8,502,105)
Net unrealised depreciation						(7,756,686)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation USD
HKD Hedged Share Class						
HKD	18,990,370	USD	2,421,690	BNY Mellon	15/9/2022	(1,392)
USD	94,777	HKD	743,131	BNY Mellon	15/9/2022	66
Net unrealised depreciation						(1,326)
NZD Hedged Share Class						
NZD	232,677	USD	146,278	BNY Mellon	15/9/2022	(3,735)
USD	5,713	NZD	9,158	BNY Mellon	15/9/2022	104
Net unrealised depreciation						(3,631)
PLN Hedged Share Class						
PLN	9,197,779	USD	1,987,256	BNY Mellon	15/9/2022	(44,764)
USD	79,521	PLN	374,785	BNY Mellon	15/9/2022	365
Net unrealised depreciation						(44,399)
SEK Hedged Share Class						
SEK	31,680	USD	2,965	BNY Mellon	15/9/2022	6
Net unrealised appreciation						6
SGD Hedged Share Class						
SGD	7,840,492	USD	5,689,572	BNY Mellon	15/9/2022	(78,161)
USD	520,224	SGD	721,331	BNY Mellon	15/9/2022	3,968
Net unrealised depreciation						(74,193)
Total net unrealised depreciation (USD underlying exposure - USD 3,131,461,773)						(6,866,046)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised depreciation USD
360	USD	US Treasury 10 Year Note (CBT)	December 2022	42,159,375	(173,896)
Total				42,159,375	(173,896)

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	THB 191,300,726	Fund receives Fixed 2.9375%; and pays Floating THB BKIBOR 3 Month	Bank of America	21/9/2032	107,889	107,889
IRS	THB 193,692,578	Fund receives Fixed 2.99%; and pays Floating THB BKIBOR 3 Month	Bank of America	21/9/2032	133,934	133,934
IRS	THB 441,581,289	Fund receives Fixed 2.93%; and pays Floating THB BKIBOR 3 Month	BNP Paribas	21/9/2032	241,000	241,000
IRS	THB 126,730,511	Fund receives Fixed 2.83%; and pays Floating THB BKIBOR 3 Month	Goldman Sachs	21/9/2032	38,392	38,392
IRS	THB 446,918,288	Fund receives Fixed 2.99%; and pays Floating THB BKIBOR 3 Month	JP Morgan	21/9/2027	401,329	401,329
IRS	CNY 60,612,046	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.685%	JP Morgan	21/9/2027	(141,225)	(141,225)
IRS	THB 524,355,741	Fund receives Fixed 2.41%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	21/9/2027	76,275	76,275
IRS	MXN 46,804,183	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.8000012%	Morgan Stanley	13/11/2031	144,058	144,058
IRS	THB 140,992,838	Fund receives Fixed 2.25%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	21/9/2032	(155,870)	(155,870)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	ZAR 195,491,550	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 8.305%	Morgan Stanley	21/9/2032	560,547	560,547
IRS	HUF 2,377,573,187	Fund receives Fixed 9.13%; and pays Floating HUF BUBOR 6 Month	Morgan Stanley	15/3/2033	99,074	99,074
Total (USD underlying exposure - USD 85,589,818)					1,505,403	1,505,403

IRS: Interest Rate Swaps

Emerging Markets Sustainable Equity Fund

Portfolio of Investments 31 August 2022

Holding		Description	Market Value (USD)	% of Net Assets	Holding		Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market					44,870	ICICI Bank	985,794	1.83	
					29,165	Tata Consultancy Services	1,178,648	2.19	
							5,854,025	10.86	
FUNDS					3,036,900	Indonesia Bank Rakyat Indonesia Persero	888,000	1.65	
25,799	Ireland	BlackRock ICS US Dollar Liquid Environmentally Aware Fund™	2,580,286	4.79	11,274	Kazakhstan Kaspi.KZ JSC	689,969	1.22	
Total Funds			2,580,286	4.79	Malaysia 326,700 Malayan Banking		654,791	1.22	
COMMON / PREFERRED STOCKS (SHARES)					830,100	Public Bank	873,600	1.62	
							1,528,391	2.84	
50,732	Brazil	Arezzo Industria e Comercio	912,834	1.69	106,578	Mexico Arca Continental	737,322	1.37	
419,483		B3 - Brasil Bolsa Balcao	987,042	1.83	189,988	Grupo Financiero Banorte	1,141,247	2.12	
827,674		Hapvida Participacoes e Investimentos	1,175,224	2.18	410,199	Wal-Mart de Mexico	1,365,091	2.53	
131,531		Iguatemi	508,959	0.95			3,243,660	6.02	
248,437		Sendas Distribuidora	884,056	1.64	Panama 10,253 Copa		739,857	1.37	
			4,468,115	8.29	Saudi Arabia 21,766 Leejam Sports		485,237	0.90	
Cayman Islands					368,100	Singapore Singapore Telecommunications	690,185	1.28	
76,800		Alibaba	922,743	1.71	South Africa 35,920 Gold Fields		292,097	0.54	
16,592		Alibaba	1,618,549	3.00	35,434	Gold Fields	287,370	0.54	
5,622		Baidu	816,539	1.52	619,066	Life Healthcare	729,018	1.35	
172,000		China Mengniu Dairy	781,260	1.45			1,308,485	2.43	
182,000		Longfor	593,635	1.10	South Korea 23,069 Hana Financial		676,953	1.26	
32,087		Tencent	1,333,215	2.48	20,038	KB Financial	740,816	1.37	
626,000		Xinyi Solar	864,592	1.60	40,469	Samsung Electronics	1,806,287	3.35	
			6,930,533	12.86	22,061	Samsung Electronics	898,901	1.67	
China					2,070	Samsung SDI	925,468	1.72	
190,500		China Merchants Bank	978,155	1.82	5,451	SK Innovation	774,319	1.44	
59,500		Haier Smart Home	223,116	0.41			5,822,744	10.81	
257,800		Haier Smart Home	847,442	1.57	Taiwan 103,000 Accton Technology		959,360	1.78	
121,140		LONGi Green Energy Technology	899,031	1.67	269,000	Far EasTone Telecommunications	661,066	1.23	
24,500		Shenzhen Mindray Bio-Medical Electronics	1,060,052	1.97	127,000	Taiwan Semiconductor Manufacturing	2,107,106	3.91	
			4,007,796	7.44	25,577	Taiwan Semiconductor Manufacturing	2,158,699	4.00	
Egypt							5,886,231	10.92	
236,768		Commercial International Bank Egypt	469,719	0.87	Thailand 1,278,800 Bangkok Dusit Medical Services		1,025,846	1.90	
Greece					United Arab Emirates 421,130 Abu Dhabi Commercial Bank		1,039,927	1.93	
222,532		National Bank of Greece	713,522	1.32	578,999	Aldar Properties	759,808	1.41	
Hong Kong							1,799,735	3.34	
95,600		AIA	925,110	1.72					
504,000		Hang Lung Properties	839,936	1.56					
			1,765,046	3.28					
Hungary									
4,345		OTP Bank Nyrt	92,705	0.17					
India									
25,199		Axis Bank	1,179,313	2.19					
172,514		Bandhan Bank	604,660	1.12					
16,128		HDFC Bank	992,517	1.84					
27,277		Hindustan Unilever	913,093	1.69					

~Investment in connected party fund, see further information in Note 10.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Emerging Markets Sustainable Equity Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
United Kingdom				Other Transferable Securities			
60,809	Prudential	642,229	1.19	COMMON STOCKS (SHARES)			
104,910	Standard Chartered	728,760	1.36	Cyprus			
		1,370,989	2.55	6,774	TCS**	68	0.00
United States				Total Common Stocks (Shares)			
24,602	Yum China	1,215,585	2.26	Total Other Transferable Securities			
Total Common / Preferred Stocks (Shares)		50,996,375	94.64	Total Portfolio		53,576,729	99.43
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		53,576,661	99.43	Other Net Assets		306,439	0.57
				Total Net Assets (USD)		53,883,168	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
USD	1,564,397	KRW	2,049,281,286	HSBC Bank	25/10/2022	36,360
Net unrealised appreciation						36,360
NZD Hedged Share Class						
NZD	7,494	USD	4,710	BNY Mellon	15/9/2022	(118)
USD	194	NZD	315	BNY Mellon	15/9/2022	-
Net unrealised depreciation						(118)
Total net unrealised appreciation (USD underlying exposure - USD 1,536,900)						36,242

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised depreciation USD
19	USD	MSCI Emerging Markets Index	September 2022	939,835	(19,340)
Total				939,835	(19,340)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Financials	33.45
Technology	16.40
Communications	14.72
Consumer Cyclical	12.37
Consumer Non-cyclical	11.91
Investment Funds	4.79
Energy	4.71
Basic Materials	1.08
Other Net Assets	0.57
	100.00

ESG Flex Choice Cautious Fund⁽¹⁾

Portfolio of Investments 31 August 2022

Holding		Description	Market Value (USD)	% of Net Assets	Holding		Description	Market Value (USD)	% of Net Assets	
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market					291,133	iShares USD Corp Bond 0-3yr ESG UCITS ETF~	1,440,089	12.03		
					365,041	iShares USD Corp Bond ESG UCITS ETF~	1,582,161	13.22		
					80,200	iShares USD High Yield Corp Bond ESG UCITS ETF~	358,037	2.99		
FUNDS					1,666	iShares USD TIPS UCITS ETF~	400,177	3.34		
40,757	Ireland	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF~	238,106	1.99	9,301	iShares USD Treasury Bond 1-3yr UCITS ETF~	1,192,946	9.96		
18,744		iShares Global Clean Energy UCITS ETF~	240,148	2.01	229,253	iShares USD Treasury Bond 20+yr UCITS ETF~	964,467	8.06		
37,054		iShares II plc - iShares \$ Tips 0-5 UCITS ETF~	192,802	1.61	296,384	iShares USD Treasury Bond 3-7yr UCITS ETF~	1,448,371	12.10		
169,491		iShares JP Morgan ESG USD EM Bond UCITS ETF~	697,371	5.83	4,587	iShares USD Treasury Bond 7-10yr UCITS ETF~	849,650	7.10		
1,850		iShares MSCI Canada UCITS ETF~	302,327	2.53	122,241	iShares USD Ultrashort Bond ESG UCITS ETF~	610,850	5.10		
40,566		iShares MSCI USA ESG Enhanced UCITS ETF~	292,481	2.44	Total Funds		11,992,386	100.18		
15,871		iShares MSCI USA ESG Screened UCITS ETF~	116,684	0.97	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				11,992,386	100.18
56,242		iShares MSCI USA SRI UCITS ETF~	458,935	3.83	Total Portfolio		11,992,386	100.18		
38,032		iShares MSCI USA Value Factor ESG UCITS ETF~	175,423	1.47	Other Net Liabilities		(21,103)	(0.18)		
67,295		iShares MSCI World ESG Enhanced UCITS ETF~	431,361	3.60	Total Net Assets (USD)		11,971,283	100.00		

~Investment in connected party fund, see further information in Note 10.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
AUD Hedged Share Class						
AUD	153,648	USD	107,225	BNY Mellon	15/9/2022	(1,898)
USD	2,181	AUD	3,169	BNY Mellon	15/9/2022	8
Net unrealised depreciation						(1,890)
CAD Hedged Share Class						
CAD	19,444	USD	15,141	BNY Mellon	15/9/2022	(336)
USD	358	CAD	464	BNY Mellon	15/9/2022	4
Net unrealised depreciation						(332)
CNH Hedged Share Class						
CNY	1,707,898	USD	251,182	BNY Mellon	15/9/2022	(3,593)
USD	3,375	CNY	23,219	BNY Mellon	15/9/2022	9
Net unrealised depreciation						(3,584)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
GBP Hedged Share Class						
GBP	12,376	USD	15,091	BNY Mellon	15/9/2022	(720)
USD	289	GBP	245	BNY Mellon	15/9/2022	4
Net unrealised depreciation						(716)
HKD Hedged Share Class						
HKD	1,486,944	USD	189,617	BNY Mellon	15/9/2022	(108)
USD	44,848	HKD	351,712	BNY Mellon	15/9/2022	23
Net unrealised depreciation						(85)
Total net unrealised depreciation (USD underlying exposure - USD 622,657)						(6,607)

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Flex Choice Growth Fund⁽¹⁾

Portfolio of Investments 31 August 2022

Holding		Description	Market Value (USD)	% of Net Assets	Holding		Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market					47,038	iShares MSCI USA Value Factor ESG UCITS ETF~		216,963	1.52
					287,107	iShares MSCI World ESG Enhanced UCITS ETF~		1,840,356	12.89
FUNDS					89,126	iShares USD Corp Bond 0-3yr ESG UCITS ETF~		440,862	3.09
					2,235	iShares USD TIPS UCITS ETF~		536,852	3.76
Ireland	129,050	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF~	753,923	5.28	1,267	iShares USD Treasury Bond 1-3yr UCITS ETF~		162,505	1.14
	23,399	iShares Global Clean Energy UCITS ETF~	299,788	2.10	112,693	iShares USD Treasury Bond 20+yr UCITS ETF~		474,100	3.32
	65,397	iShares II plc - iShares \$ Tips 0-5 UCITS ETF~	340,279	2.38	89,849	iShares USD Treasury Bond 3-7yr UCITS ETF~		439,075	3.08
	3,367	iShares MSCI Canada UCITS ETF~	550,235	3.85	1,174	iShares USD Treasury Bond 7-10yr UCITS ETF~		217,460	1.52
	194,485	iShares MSCI EM ESG Enhanced UCITS ETF~	937,321	6.57	146,109	iShares USD Ultrashort Bond ESG UCITS ETF~		730,121	5.11
	9,295	iShares MSCI Europe SRI UCITS ETF~	879,028	6.16	Total Funds			14,387,457	100.78
	30,538	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF~	143,742	1.01	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			14,387,457	100.78
	349,859	iShares MSCI USA ESG Enhanced UCITS ETF~	2,522,483	17.67	Total Portfolio			14,387,457	100.78
	38,479	iShares MSCI USA ESG Screened UCITS ETF~	282,898	1.98	Other Net Liabilities			(111,805)	(0.78)
	321,013	iShares MSCI USA SRI UCITS ETF~	2,619,466	18.35	Total Net Assets (USD)			14,275,652	100.00

[~]Investment in connected party fund, see further information in Note 10.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
AUD Hedged Share Class						
AUD	3,998,891	USD	2,791,574	BNY Mellon	15/9/2022	(50,327)
USD	297,588	AUD	430,734	BNY Mellon	15/9/2022	2,320
Net unrealised depreciation						(48,007)
CAD Hedged Share Class						
CAD	19,709	USD	15,347	BNY Mellon	15/9/2022	(340)
USD	666	CAD	869	BNY Mellon	15/9/2022	4
Net unrealised depreciation						(336)
CNH Hedged Share Class						
CNY	4,574,856	USD	675,275	BNY Mellon	15/9/2022	(12,070)
USD	28,156	CNY	194,067	BNY Mellon	15/9/2022	23
Net unrealised depreciation						(12,047)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
GBP Hedged Share Class						
GBP	12,649	USD	15,372	BNY Mellon	15/9/2022	(686)
USD	668	GBP	569	BNY Mellon	15/9/2022	8
Net unrealised depreciation						(678)
HKD Hedged Share Class						
HKD	30,567,270	USD	3,897,941	BNY Mellon	15/9/2022	(2,183)
USD	204,608	HKD	1,604,889	BNY Mellon	15/9/2022	67
Net unrealised depreciation						(2,116)
Total net unrealised depreciation (USD underlying exposure - USD 7,857,719)						(63,184)

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Flex Choice Moderate Fund⁽¹⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				44,780	iShares MSCI USA Value Factor ESG UCITS ETF~	206,548	1.48
FUNDS				207,822	iShares MSCI World ESG Enhanced UCITS ETF~	1,332,139	9.53
Ireland				173,692	iShares USD Corp Bond 0-3yr ESG UCITS ETF~	859,167	6.15
98,046	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF~	572,795	4.10	128,013	iShares USD Corp Bond ESG UCITS ETF~	554,834	3.97
23,045	iShares Global Clean Energy UCITS ETF~	295,253	2.11	2,082	iShares USD TIPS UCITS ETF~	500,101	3.58
47,405	iShares II plc - iShares \$ Tips 0-5 UCITS ETF~	246,661	1.76	4,412	iShares USD Treasury Bond 1-3yr UCITS ETF~	565,883	4.05
80,310	iShares JP Morgan ESG USD EM Bond UCITS ETF~	330,435	2.36	166,682	iShares USD Treasury Bond 20+yr UCITS ETF~	701,231	5.02
2,764	iShares MSCI Canada UCITS ETF~	451,693	3.23	175,493	iShares USD Treasury Bond 3-7yr UCITS ETF~	857,600	6.13
121,890	iShares MSCI EM ESG Enhanced UCITS ETF~	587,449	4.20	3,334	iShares USD Treasury Bond 7-10yr UCITS ETF~	617,557	4.42
6,095	iShares MSCI Europe SRI UCITS ETF~	576,404	4.12	143,900	iShares USD Ultrashort Bond ESG UCITS ETF~	719,083	5.14
18,301	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF~	86,143	0.62	Total Funds		14,064,042	100.61
318,008	iShares MSCI USA ESG Enhanced UCITS ETF~	2,292,838	16.40	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			14,064,042 100.61
11,162	iShares MSCI USA ESG Screened UCITS ETF~	82,063	0.59	Total Portfolio		14,064,042	100.61
199,530	iShares MSCI USA SRI UCITS ETF~	1,628,165	11.65	Other Net Liabilities		(84,952)	(0.61)
				Total Net Assets (USD)		13,979,090	100.00

~Investment in connected party fund, see further information in Note 10.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD Hedged Share Class						
AUD	2,042,084	USD	1,424,199	BNY Mellon	15/9/2022	(24,346)
USD	126,455	AUD	182,037	BNY Mellon	15/9/2022	1,668
Net unrealised depreciation						(22,678)
CAD Hedged Share Class						
CAD	19,681	USD	15,324	BNY Mellon	15/9/2022	(340)
USD	614	CAD	800	BNY Mellon	15/9/2022	5
Net unrealised depreciation						(335)
CNH Hedged Share Class						
CNY	7,459,155	USD	1,098,486	BNY Mellon	15/9/2022	(17,153)
USD	111,317	CNY	760,170	BNY Mellon	15/9/2022	1,117
Net unrealised depreciation						(16,036)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
GBP Hedged Share Class						
GBP	12,622	USD	15,339	BNY Mellon	15/9/2022	(683)
USD	615	GBP	523	BNY Mellon	15/9/2022	7
Net unrealised depreciation						(676)
HKD Hedged Share Class						
HKD	37,679,359	USD	4,804,948	BNY Mellon	15/9/2022	(2,764)
USD	879,783	HKD	6,895,007	BNY Mellon	15/9/2022	1,023
Net unrealised depreciation						(1,741)
Total net unrealised depreciation (USD underlying exposure - USD 8,426,685)						(41,466)

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Conservative Income Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Guernsey			France			
750,000	Bluefield Solar Income Fund	1,246,651	0.20	13,149	BNP Paribas	614,190	0.09
367,603	Syncona	842,433	0.13	9,244	Cie de Saint-Gobain	375,029	0.06
		2,089,084	0.33	16,043	Euroapi	249,549	0.04
	Ireland			346	Hermes International	450,838	0.07
1,354,812	iShares Green Bond Index Fund IE [†]	12,992,647	2.02	3,142	L'Oreal	1,091,531	0.17
	Jersey			9,092	Sanofi	755,545	0.12
1,200,000	Foresight Solar Fund	1,701,537	0.26	699	Sartorius Stedim Biotech	260,168	0.04
	United Kingdom			10,259	Schneider Electric	1,239,287	0.19
645,343	Aquila European Renewables Income Fund	656,765	0.10	1,299	Teleperformance	376,840	0.06
1,692,922	Greencoat UK Wind Fund	3,232,803	0.50			5,412,977	0.84
479,433	Gresham House Energy Storage Fund	942,946	0.15	Germany			
		4,832,514	0.75	16,917	LEG Immobilien	1,292,121	0.20
Total Funds		21,615,782	3.36	618	Sartorius	261,908	0.04
COMMON / PREFERRED STOCKS (SHARES)				35,479	Vonovia	972,479	0.15
	Australia					2,526,508	0.39
503,524	APM Human Services International	1,159,008	0.18	Indonesia			
	Belgium			6,550,400	Bank Rakyat Indonesia Persero	1,914,533	0.30
5,092	Azelis	101,127	0.01	28,643,700	Dayamitra Telekomunikasi	1,523,918	0.23
9,534	KBC	452,675	0.07			3,438,451	0.53
3,243	Telenet	46,018	0.01	Ireland			
		599,820	0.09	2,192,138	Greencoat Renewables	2,696,351	0.42
	Brazil			1,189	Linde	337,676	0.05
561,090	MRV Engenharia e Participacoes	1,115,980	0.17	1,588	STERIS	320,685	0.05
	Canada					3,354,712	0.52
63,575	Brookfield Renewable	2,449,943	0.38	Japan			
67,331	North West	1,769,080	0.28	44,900	Asahi	673,186	0.11
		4,219,023	0.66	3,900	Nidec	261,863	0.04
	China					935,049	0.15
297,700	China Three Gorges Renewables	263,111	0.04	Jersey			
	Denmark			2,980	Aptiv	283,291	0.04
2,310	Chr Hansen	135,637	0.02	Netherlands			
3,311	DSV	486,589	0.08	991	ASML	490,347	0.08
9,230	Novo Nordisk	989,107	0.15	4,565	Koninklijke DSM	585,918	0.09
16,161	Orsted	1,601,470	0.25			1,076,265	0.17
31,035	Tryg	703,755	0.11	Norway			
30,655	Vestas Wind Systems	782,396	0.12	23,559	Gjensidige Forsikring	478,626	0.08
		4,698,954	0.73	South Africa			
	Finland			2,201	Capitec Bank	267,651	0.04
8,290	Kone	334,335	0.05	South Korea			
54,203	Nordea Bank	506,789	0.08	1,491	Samsung SDI	666,319	0.10
10,498	Sampo	473,880	0.08	Spain			
		1,315,004	0.21	9,884	ACCIONA Energias Renovables	415,721	0.06
				8,620	Amadeus IT	457,722	0.07
				93,597	EDP Renovaveis	2,294,062	0.36
				31,994	Industria de Diseno Textil	699,709	0.11
						3,867,214	0.60
				Sweden			
				9,615	Alfa Laval	258,410	0.04
				4,205	Epiroc	65,704	0.01
				19,754	Epiroc	278,035	0.04

[†]Investment in connected party fund, see further information in Note 10.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
63,006	Tele2	675,798	0.11	USD 225,000	Westpac Banking 3.133% 18/11/2041	163,815	0.03
22,064	Volvo	351,617	0.05	USD 95,000	Westpac Banking 4.11% 24/7/2034	85,830	0.01
		1,629,564	0.25	USD 100,000	Westpac Banking 4.421% 24/7/2039	88,879	0.01
	Switzerland					757,940	0.12
21,042	Landis+Gyr	1,225,207	0.19		Austria		
1,422	Lonza	770,366	0.12	EUR 1,400,000	ams-OSRAM 0% 5/3/2025	1,116,486	0.17
8,307	Nestle	975,857	0.15	EUR 400,000	ams-OSRAM 2.125% 3/11/2027	286,160	0.05
12,828	Novartis	1,038,374	0.16	EUR 100,000	ams-OSRAM 6% 31/7/2025	93,639	0.01
2,795	Roche	906,858	0.14			1,496,285	0.23
289	SGS	635,346	0.10		Belgium		
1,509	Sika	344,526	0.05	EUR 600,000	KBC 4.75% 5/9/2170*	574,500	0.09
2,252	Zurich Insurance	997,297	0.16		Canada		
		6,893,831	1.07	USD 246,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	220,507	0.03
	United Kingdom			USD 128,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	114,994	0.02
7,177	AstraZeneca	900,072	0.14	USD 221,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	222,398	0.03
60,026	Auto Trader	456,912	0.07	USD 325,000	Bank of Nova Scotia/The 1.3% 11/6/2025	300,717	0.05
21,409	Compass	463,178	0.07	USD 200,000	Bank of Nova Scotia/The 1.625% 1/5/2023	197,276	0.03
20,206	Halma	492,836	0.08	USD 437,000	Bank of Nova Scotia/The 3.4% 11/2/2024	433,703	0.07
1,484,818	Home Reit	2,019,249	0.31	USD 217,000	Bombardier 6% 15/2/2028	192,328	0.03
4,838	Liberty Global	99,523	0.02	USD 293,000	Bombardier 7.125% 15/6/2026	277,129	0.04
53,897	Pearson	543,092	0.08	USD 318,000	Bombardier 7.875% 15/4/2027	303,230	0.05
67,821	Phoenix	475,639	0.08	USD 20,000	Canadian National Railway 3.85% 5/8/2032	19,501	0.00
12,366	Reckitt Benckiser	956,784	0.15	USD 155,000	Canadian National Railway 4.45% 20/1/2049	150,451	0.02
28,388	RELX	750,044	0.11	USD 45,000	Canadian Pacific Railway 2.05% 5/3/2030	38,372	0.01
1,166,666	Sdcl Energy Efficiency Income Trust	1,602,829	0.25	USD 290,000	Canadian Pacific Railway 3% 2/12/2041	230,970	0.04
1,150,000	Triple Point Social Housing Reit	1,113,372	0.17	USD 30,000	Canadian Pacific Railway 3.1% 2/12/2051	22,416	0.00
		9,873,530	1.53	USD 225,000	Canadian Pacific Railway 4.8% 1/8/2045	222,564	0.03
	United States			USD 148,000	Clarios Global 6.75% 15/5/2025	147,455	0.02
7,680	Agilent Technologies	997,126	0.15	EUR 200,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	185,750	0.03
30,000	Allstate	671,411	0.10	USD 128,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	126,674	0.02
20,509	Avangrid	1,021,933	0.16	USD 928,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	909,446	0.14
4,430	Ball	249,125	0.04	USD 154,000	GFL Environmental 4% 1/8/2028	130,731	0.02
179	Cable One	205,767	0.03	USD 139,000	GFL Environmental 4.375% 15/8/2029	118,308	0.02
2,435	Crown	223,972	0.04	USD 75,000	GFL Environmental 4.75% 15/6/2029	65,352	0.01
4,811	Danaher	1,316,877	0.20	USD 102,000	GFL Environmental 5.125% 15/12/2026	98,653	0.02
1,839	Global Payments	231,063	0.04				
11,594	ICF International	1,205,256	0.19				
4,678	Jack Henry & Associates	909,479	0.14				
13,850	Mueller Water Products	157,822	0.02				
25,000	PNC Financial Services	630,478	0.10				
901	Thermo Fisher Scientific	501,497	0.08				
6,303	Trimble	404,604	0.06				
1,770	Zoetis	280,601	0.04				
13,441	Zurn Elkay Water Solutions	372,558	0.06				
		9,379,569	1.45				
	BONDS						
	Australia						
USD 260,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	241,308	0.04				
USD 225,000	Westpac Banking 2.668% 15/11/2035	178,108	0.03				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 253,000	National Bank of Canada 2.15% 7/10/2022	252,697	0.04	EUR 992,000	Casino Guichard Perrachon 5.25% 15/4/2027	562,389	0.09
USD 395,000	Open Text 3.875% 15/2/2028	337,360	0.05	EUR 1,020,000	Chrome Bidco 3.5% 31/5/2028*	896,927	0.14
USD 125,000	Open Text 3.875% 1/12/2029	101,276	0.02	EUR 1,000,000	CMA CGM 7.5% 15/1/2026	1,035,730	0.16
USD 169,000	Rogers Communications 3.7% 15/11/2049	129,809	0.02	USD 1,036,000	Constellium 3.75% 15/4/2029	855,733	0.14
USD 315,000	Rogers Communications 3.8% 15/3/2032	288,945	0.04	EUR 500,000	Constellium 4.25% 15/2/2026*	465,180	0.07
USD 49,000	Rogers Communications 4.3% 15/2/2048	41,493	0.01	USD 1,135,000	Credit Agricole 4.75% 23/3/2171	891,107	0.14
USD 121,000	Rogers Communications 4.35% 1/5/2049	103,044	0.02	USD 900,000	Credit Agricole 8.125% 23/3/2171	923,789	0.14
USD 587,000	Rogers Communications 4.55% 15/3/2052	524,285	0.08	EUR 100,000	Faurecia 2.625% 15/6/2025	90,475	0.01
USD 475,000	Royal Bank of Canada 3.97% 26/7/2024	474,078	0.07	EUR 811,000	Faurecia 2.75% 15/2/2027	669,537	0.10
USD 150,000	Toronto-Dominion Bank/The 2.65% 12/6/2024	146,510	0.02	EUR 610,000	Getlink 3.5% 30/10/2025*	594,268	0.09
USD 163,000	Videotron 3.625% 15/6/2029	135,438	0.02	EUR 706,000	Goldstory 5.375% 1/3/2026	622,946	0.10
		7,263,860	1.12	EUR 100,000	iliad 1.5% 14/10/2024	95,359	0.02
	Cayman Islands			EUR 100,000	iliad 1.875% 11/2/2028	83,699	0.01
USD 200,000	Tencent 3.84% 22/4/2051	150,910	0.02	EUR 100,000	iliad 2.375% 17/6/2026	92,974	0.01
	Cyprus			USD 600,000	Iliad 6.5% 15/10/2026	548,830	0.09
EUR 375,000	Bank of Cyprus 2.5% 24/6/2027	296,959	0.05	USD 400,000	Iliad 7% 15/10/2028	368,721	0.06
	Finland			GBP 1,700,000	Korian 4.125% 15/6/2171*	1,548,231	0.24
EUR 600,000	Citycon 3.625% 10/9/2170*	365,640	0.06	EUR 214,000	Paprec 3.5% 1/7/2028	177,692	0.03
EUR 775,000	Citycon 4.496% 22/2/2171	585,435	0.09	EUR 300,000	Quatrim 5.875% 15/1/2024	273,981	0.04
EUR 950,000	Finnair 4.25% 19/5/2025	768,578	0.12	EUR 1,400,000	RCI Banque 2.625% 18/2/2030	1,232,525	0.19
USD 128,000	Nokia 4.375% 12/6/2027	121,269	0.02	EUR 200,000	Renault 2.375% 25/5/2026	175,516	0.03
USD 240,000	Nokia 6.625% 15/5/2039	242,018	0.03	USD 450,000	Societe Generale 5.375% 18/5/2171	365,749	0.05
USD 700,000	Nordea Bank 1.5% 30/9/2026	620,666	0.09	USD 500,000	Societe Generale 7.875% 18/6/2171*	496,397	0.08
USD 240,000	Nordea Bank 3.75% 1/3/2171	177,940	0.03	USD 500,000	Societe Generale 7.875% 18/6/2171	496,397	0.08
USD 500,000	Nordea Bank 6.625% 26/9/2170	492,336	0.08	USD 400,000	Societe Generale 8% 29/3/2171	404,000	0.06
EUR 200,000	SBB Treasury 1.125% 26/11/2029	128,448	0.02	EUR 313,000	Vallourec 8.5% 30/6/2026	299,654	0.05
		3,502,330	0.54	EUR 100,000	Verallia 1.875% 10/11/2031	75,857	0.01
	France					18,705,565	2.90
EUR 3,520	Accor 0.7% 7/12/2027	149,744	0.02		Germany		
EUR 600,000	Accor 4.375% 30/4/2171	557,784	0.09	USD 400,000	Allianz 3.2% 30/4/2171	305,462	0.05
EUR 900,000	Air France-KLM 3.875% 1/7/2026*	776,295	0.12	USD 1,000,000	Allianz 3.5% 30/4/2171	870,991	0.14
USD 209,000	Altice France 5.125% 15/7/2029	165,300	0.03	EUR 100,000	Bayer 4.5% 25/3/2082	91,190	0.01
USD 200,000	Altice France 5.5% 15/10/2029	157,841	0.02	EUR 2,000,000	Commerzbank 6.125% 9/4/2171	1,823,800	0.28
EUR 200,000	Banijay 6.5% 1/3/2026	181,862	0.03	USD 430,000	Deutsche Bank 1.447% 1/4/2025	401,557	0.06
USD 200,000	Banque Federative du Credit Mutuel 2.125% 21/11/2022	199,475	0.03	USD 305,000	Deutsche Bank 2.129% 24/11/2026	269,101	0.04
USD 200,000	BNP Paribas 1.575% 23/3/2171	145,437	0.02	USD 990,000	Deutsche Bank 2.222% 18/9/2024	954,995	0.15
USD 400,000	BNP Paribas 2.819% 19/11/2025	380,187	0.06	EUR 700,000	Deutsche Bank 4% 24/6/2032	634,445	0.10
USD 320,000	BNP Paribas 4.25% 15/10/2024	319,296	0.05	USD 800,000	Deutsche Bank 6% 30/4/2171	657,921	0.10
USD 1,100,000	BNP Paribas 4.625% 25/8/2171	819,752	0.13	USD 250,000	Deutsche Bank 6.119% 14/7/2026	250,541	0.04
EUR 100,000	Burger King France 5.017% 1/11/2026	95,774	0.01	EUR 200,000	Deutsche Bank 6.75% 30/4/2171	178,850	0.03
EUR 359,000	CAB SELAS 3.375% 1/2/2028	300,637	0.04	EUR 500,000	Deutsche Lufthansa 2% 14/7/2024	476,697	0.07
EUR 300,000	Casino Guichard Perrachon 3.992% 31/1/2171	112,518	0.02	EUR 200,000	Deutsche Lufthansa 2.875% 11/2/2025	182,613	0.03
				EUR 600,000	Deutsche Lufthansa 3.5% 14/7/2029	467,835	0.07

*All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 400,000	Deutsche Lufthansa 3.75% 11/2/2028	331,784	0.05	GBP 175,000	Intesa Sanpaolo 5.148% 10/6/2030	172,698	0.03
EUR 600,000	DIC Asset 2.25% 22/9/2026	462,750	0.07	EUR 1,300,000	Intesa Sanpaolo 5.5% 1/3/2171	1,068,275	0.17
EUR 300,000	Douglas 6% 8/4/2026	246,995	0.04	EUR 250,000	Intesa Sanpaolo 5.875% 1/3/2171	197,969	0.03
EUR 207,000	Gruenenthal 4.125% 15/5/2028	190,340	0.03	EUR 200,000	Intesa Sanpaolo 6.375% 30/9/2170	170,750	0.03
EUR 333,000	Nidda Healthcare 3.5% 30/9/2024	307,484	0.05	EUR 600,000	Intesa Sanpaolo 7.75% 11/7/2171	581,625	0.09
EUR 194,000	Nidda Healthcare 3.5% 30/9/2024	179,853	0.03	EUR 200,000	Kedrion 3.375% 15/5/2026	206,548	0.03
EUR 400,000	Novelis Sheet Ingot 3.375% 15/4/2029*	339,422	0.05	EUR 400,000	Nexi 0% 24/2/2028	297,708	0.05
EUR 600,000	Tele Columbus 3.875% 2/5/2025*	512,442	0.08	EUR 1,100,000	Poste Italiane 2.625% 24/6/2171	798,875	0.12
EUR 270,000	TK Elevator Holdco 6.625% 15/7/2028	232,656	0.04	EUR 492,000	Rekeep 7.25% 1/2/2026	443,555	0.07
EUR 730,000	TK Elevator Midco 4.375% 15/7/2027	648,539	0.10	EUR 922,000	Telecom Italia 1.625% 18/1/2029*	689,352	0.10
		11,018,263	1.71	EUR 200,000	Telecom Italia 2.75% 15/4/2025	190,148	0.03
				EUR 700,000	Telecom Italia 2.875% 28/1/2026*	646,555	0.10
				EUR 600,000	Telecom Italia 3% 30/9/2025	568,503	0.09
				EUR 200,000	UniCredit 2.731% 15/1/2032	168,500	0.03
				EUR 265,000	UniCredit 4.875% 20/2/2029*	262,416	0.04
				EUR 1,200,000	UniCredit 7.5% 3/6/2171*	1,152,600	0.18
				USD 1,050,000	UniCredit 8% 3/6/2171*	991,270	0.15
						12,237,462	1.90
	Ireland				Japan		
USD 220,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3% 29/10/2028	188,528	0.03	USD 85,000	Honda Motor 2.967% 10/3/2032	76,619	0.01
USD 482,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.15% 15/2/2024	467,544	0.07	USD 500,000	Mitsubishi UFJ Financial 0.953% 19/7/2025	466,876	0.07
USD 535,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.3% 23/1/2023	532,619	0.08	USD 400,000	Mitsubishi UFJ Financial 2.048% 17/7/2030	327,230	0.05
USD 310,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.3% 30/1/2032	252,055	0.04	USD 400,000	Mitsubishi UFJ Financial 2.527% 13/9/2023	394,427	0.06
USD 251,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.5% 15/1/2025	240,169	0.04	USD 210,000	Mitsubishi UFJ Financial 2.559% 25/2/2030	180,607	0.03
USD 425,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.65% 21/7/2027	390,678	0.06	USD 400,000	Mitsubishi UFJ Financial 3.195% 18/7/2029	364,309	0.06
USD 200,000	AerCap Ireland Capital / AerCap Global Aviation Trust 4.125% 3/7/2023	199,513	0.03	USD 225,000	Mitsubishi UFJ Financial 3.761% 26/7/2023	224,508	0.03
USD 1,270,000	AIB 4.263% 10/4/2025	1,237,391	0.19	USD 575,000	Mizuho Financial 0.849% 8/9/2024	553,398	0.09
EUR 200,000	AIB 5.25% 9/4/2171	184,100	0.03	USD 200,000	Nomura 2.679% 16/7/2030	164,017	0.02
EUR 1,000,000	AIB 6.25% 23/12/2170	953,000	0.15	USD 200,000	Nomura 3.103% 16/1/2030	171,235	0.03
USD 200,000	Jazz 4.375% 15/1/2029	180,212	0.02	USD 1,135,000	NTT Finance 1.162% 3/4/2026	1,020,291	0.16
USD 513,000	Shire Acquisitions Investments Ireland 2.875% 23/9/2023	506,332	0.08	EUR 298,000	SoftBank 2.125% 6/7/2024	272,935	0.04
		5,332,141	0.82	EUR 253,000	SoftBank 2.875% 6/1/2027	202,025	0.03
				EUR 700,000	SoftBank 3.125% 19/9/2025	616,098	0.10
				EUR 140,000	SoftBank 3.375% 6/7/2029	100,035	0.02
				EUR 300,000	SoftBank 4.75% 30/7/2025*	274,971	0.04
				USD 200,000	SoftBank 6% 19/1/2171	185,336	0.03
				USD 335,000	Sumitomo Mitsui Financial 1.474% 8/7/2025	308,165	0.05
				USD 540,000	Sumitomo Mitsui Financial 2.348% 15/1/2025	514,541	0.08
				USD 550,000	Sumitomo Mitsui Financial 2.632% 14/7/2026	513,643	0.08
				USD 200,000	Sumitomo Mitsui Financial 2.75% 15/1/2030	173,685	0.03
	Italy						
EUR 1,825,000	Banco BPM 2.875% 29/6/2031*	1,513,609	0.23				
EUR 172,000	Banco BPM 5% 14/9/2030	164,930	0.02				
EUR 248,000	Castor 5.25% 15/2/2029	231,147	0.04				
EUR 200,000	Cedacri Mergeco 4.946% 15/5/2028	193,720	0.03				
EUR 1,020,000	doValue 3.375% 31/7/2026*	885,125	0.14				
EUR 200,000	Fabric BC 4.707% 31/8/2026	198,754	0.03				
EUR 333,000	FIS Fabbri Italiana Sintetici 5.625% 1/8/2027	291,805	0.05				
EUR 164,000	Inter Media and Communication 6.75% 9/2/2027	151,025	0.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 225,000	Sumitomo Mitsui Financial 3.544% 17/1/2028	213,850	0.03	USD 114,000	Telecom Italia Capital 6% 30/9/2034	91,669	0.01
USD 350,000	Sumitomo Mitsui Financial 3.944% 19/7/2028	334,542	0.05	USD 150,000	Telecom Italia Capital 6.375% 15/11/2033	125,470	0.02
USD 200,000	Takeda Pharmaceutical 2.05% 31/3/2030	168,208	0.03	EUR 142,000	Telecom Italia Finance 7.75% 24/1/2033*	148,397	0.02
USD 550,000	Takeda Pharmaceutical 3.175% 9/7/2050	408,757	0.06	USD 600,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	551,762	0.09
USD 950,000	Takeda Pharmaceutical 4.4% 26/11/2023	951,780	0.15			8,632,894	1.34
USD 200,000	Takeda Pharmaceutical 5% 26/11/2028	203,362	0.03		Marshall Islands		
		9,385,450	1.46	USD 483,000	Danaos 8.5% 1/3/2028	484,902	0.07
	Jersey				Netherlands		
USD 265,000	Aptiv 3.1% 1/12/2051	168,045	0.03	EUR 900,000	Abertis Infraestructuras Finance 3.248% 24/2/2171	775,800	0.12
USD 380,000	Aptiv 5.4% 15/3/2049	340,314	0.05	USD 234,000	Clear Channel International 6.625% 1/8/2025	222,663	0.03
USD 320,000	Aptiv / Aptiv 3.25% 1/3/2032	270,568	0.04	USD 156,000	Diamond BC 4.625% 1/10/2029	133,151	0.02
USD 225,000	Aptiv / Aptiv 4.15% 1/5/2052	169,316	0.03	USD 330,000	Elastic 4.125% 15/7/2029	282,236	0.04
EUR 200,000	Avis Budget Finance 4.75% 30/1/2026*	188,650	0.03	USD 2,175,000	Enel Finance International 1.375% 12/7/2026	1,899,797	0.29
GBP 380,000	CPUK Finance 4.5% 28/8/2027	397,514	0.06	USD 200,000	ING Groep 1.4% 1/7/2026	180,922	0.03
GBP 200,000	CPUK Finance 4.875% 28/2/2047	218,891	0.03	USD 935,000	ING Groep 3.875% 16/11/2170	691,521	0.11
		1,753,298	0.27	USD 200,000	ING Groep 4.1% 2/10/2023	199,865	0.03
	Luxembourg			USD 200,000	ING Groep 4.625% 6/1/2026	199,132	0.03
EUR 1,200,000	ADLER 2.75% 13/11/2026	669,384	0.10	USD 1,025,000	JDE Peet's 1.375% 15/1/2027	881,606	0.14
EUR 300,000	ADLER 3.25% 5/8/2025*	180,015	0.03	USD 10,000	NXP / NXP Funding 5.55% 1/12/2028	10,207	0.00
USD 200,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	169,460	0.03	USD 375,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	303,761	0.05
USD 228,000	Altice Financing 5.75% 15/8/2029	183,767	0.03	USD 60,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	48,495	0.01
USD 298,000	Altice France 10.5% 15/5/2027	258,645	0.04	USD 15,000	NXP / NXP Funding / NXP USA 3.25% 11/5/2041	11,066	0.00
EUR 1,700,000	Aroundtown 3.375% 23/12/2170*	1,345,125	0.21	USD 520,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	460,632	0.07
EUR 107,000	Cidron Aida Finco 5% 1/4/2028*	94,426	0.02	USD 716,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	679,460	0.10
GBP 266,000	Cidron Aida Finco 6.25% 1/4/2028	264,690	0.04	EUR 1,091,000	OI European 2.875% 15/2/2025	1,007,620	0.16
EUR 700,000	Dana Financing Luxembourg 3% 15/7/2029*	534,313	0.08	USD 375,000	Siemens Financieringsmaatschappij 2.875% 11/3/2041	295,000	0.05
EUR 400,000	European TopSoho 4% 18/10/2021***	307,646	0.05	EUR 236,911	Summer BidCo 9% 15/11/2025	193,012	0.03
USD 400,000	Herens Holdco 4.75% 15/5/2028	339,348	0.05	EUR 400,000	Telefonica Europe 3.875% 22/9/2170	361,400	0.06
EUR 100,000	Lincoln Financing 3.625% 1/4/2024	97,800	0.02	EUR 171,000	Titan II 5.125% 15/7/2029	145,797	0.02
EUR 200,000	Lincoln Financing 3.875% 1/4/2024	198,894	0.03	USD 200,000	Trivium Packaging Finance 5.5% 15/8/2026	192,255	0.03
EUR 350,000	Lune 5.625% 15/11/2028	296,478	0.05	USD 475,000	Trivium Packaging Finance 8.5% 15/8/2027	451,008	0.07
EUR 300,000	Monitchem HoldCo 3 5.25% 15/3/2025*	283,272	0.04	EUR 300,000	United 4% 15/11/2027	242,598	0.04
EUR 600,000	Rossini 6.75% 30/10/2025	600,000	0.09	EUR 330,000	United 4.625% 15/8/2028	270,540	0.04
EUR 1,125,000	SES 2.875% 27/8/2171	926,269	0.14	EUR 800,000	United 4.875% 1/7/2024	756,800	0.12
EUR 360,421	Summer BC Holdco A 9.25% 31/10/2027	312,017	0.05	EUR 100,000	United 5.25% 1/2/2030	78,835	0.01
EUR 708,000	Summer BC Holdco B 5.75% 31/10/2026	654,047	0.10	EUR 425,000	VZ Secured Financing 3.5% 15/1/2032	334,564	0.05

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 500,000	VZ Vendor Financing II 2.875% 15/1/2029	392,070	0.06	EUR 200,000	Intrum 4.875% 15/8/2025	191,240	0.03
USD 400,000	Ziggo Bond 5.125% 28/2/2030	318,419	0.05	EUR 793,000	Volvo Car 2.5% 7/10/2027	707,832	0.11
		12,020,232	1.86			3,558,616	0.55
	Romania				Switzerland		
EUR 100,000	RCS & RDS 2.5% 5/2/2025	88,871	0.01	USD 250,000	Credit Suisse 3.625% 9/9/2024	244,353	0.04
	Spain			USD 600,000	Credit Suisse 6.25% 18/12/2170	540,350	0.09
EUR 1,800,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2170	1,703,358	0.27	USD 200,000	Credit Suisse 6.25% 18/12/2170	180,117	0.03
USD 800,000	Banco Bilbao Vizcaya Argentaria 6.125% 16/2/2171	686,025	0.11	USD 400,000	Credit Suisse 7.25% 12/3/2171*	330,101	0.05
EUR 300,000	Banco de Sabadell 2% 17/1/2030	265,043	0.04	USD 520,000	UBS 1.008% 30/7/2024	504,366	0.08
EUR 900,000	Banco de Sabadell 2.5% 15/4/2031	769,678	0.12	USD 200,000	UBS 4.375% 10/8/2171	151,092	0.02
USD 400,000	Banco Santander 1.722% 14/9/2027	345,221	0.05	USD 610,000	UBS 4.875% 12/8/2171	527,323	0.08
USD 200,000	Banco Santander 1.849% 25/3/2026	178,485	0.03	USD 400,000	UBS 7% 19/2/2171	403,226	0.06
USD 200,000	Banco Santander 2.746% 28/5/2025	188,207	0.03	USD 1,100,000	UBS 7% 31/7/2171	1,076,606	0.17
USD 200,000	Banco Santander 3.125% 23/2/2023	199,486	0.03			3,957,534	0.62
USD 200,000	Banco Santander 3.306% 27/6/2029	182,271	0.03		United Kingdom		
EUR 400,000	Banco Santander 4.375% 14/4/2171	340,924	0.05	GBP 1,200,000	Arqiva Broadcast Finance 6.75% 30/9/2023	1,381,552	0.21
USD 200,000	Banco Santander 4.379% 12/4/2028	189,240	0.03	USD 200,000	Barclays 3.65% 16/3/2025	194,608	0.03
EUR 1,000,000	CaixaBank 6.375% 19/12/2170	993,600	0.15	USD 200,000	Barclays 4.836% 9/5/2028	190,067	0.03
EUR 200,000	Cellnex Finance 1% 15/9/2027	165,935	0.03	USD 425,000	Barclays 5.088% 20/6/2030	401,226	0.06
EUR 200,000	Cellnex Finance 1.5% 8/6/2028	165,228	0.03	USD 780,000	Barclays 5.2% 12/5/2026	775,429	0.12
EUR 2,000,000	Cellnex Telecom 0.75% 20/11/2031	1,519,640	0.23	USD 950,000	Barclays 6.125% 15/12/2170	878,330	0.14
EUR 100,000	Cellnex Telecom 1% 20/4/2027	85,248	0.01	GBP 400,000	Barclays 6.375% 15/3/2171	424,108	0.07
EUR 300,000	Cellnex Telecom 1.75% 23/10/2030	228,678	0.03	GBP 400,000	Barclays 7.125% 15/9/2170	442,532	0.07
EUR 900,000	Food Service Project 5.5% 21/1/2027*	788,216	0.12	USD 695,000	Barclays 8% 15/12/2170	676,879	0.10
EUR 340,000	Lorca Telecom Bondco 4% 18/9/2027	306,078	0.05	EUR 600,000	BCP V Modular Services Finance II 4.75% 30/11/2028	500,265	0.08
USD 300,000	Telefonica Emisiones 4.103% 8/3/2027	291,934	0.05	GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	283,568	0.04
USD 250,000	Telefonica Emisiones 5.52% 1/3/2049	227,110	0.03	GBP 200,000	Bellis Acquisition 3.25% 16/2/2026	183,928	0.03
EUR 130,000	Tendam Brands 5% 15/9/2024*	123,815	0.02	GBP 425,000	Bellis Acquisition 4.5% 16/2/2026	396,672	0.06
EUR 130,000	Tendam Brands 5.517% 15/9/2024	124,726	0.02	USD 200,000	British Telecommunications 4.25% 23/11/2081	175,432	0.03
		10,068,146	1.56	USD 800,000	British Telecommunications 4.875% 23/11/2081	679,794	0.11
	Sweden			GBP 275,000	BUPA Finance 4% 24/3/2171*	224,436	0.03
EUR 1,325,000	Fastighets Balder 2.873% 2/6/2081	937,173	0.14	GBP 212,000	Constellation Automotive Financing 4.875% 15/7/2027*	195,390	0.03
EUR 600,000	Heimstaden Bostad 2.625% 1/5/2171	434,700	0.07	GBP 1,186,000	Heathrow Finance 4.125% 1/9/2029*	1,165,056	0.18
EUR 200,000	Intrum 3% 15/9/2027*	165,912	0.03	GBP 200,000	Heathrow Finance 4.75% 1/3/2024	229,060	0.04
EUR 1,251,000	Intrum 3.5% 15/7/2026	1,121,759	0.17	USD 1,225,000	HSBC 0.976% 24/5/2025	1,142,878	0.18
				USD 725,000	HSBC 2.633% 7/11/2025	687,790	0.11
				USD 475,000	HSBC 2.804% 24/5/2032	381,350	0.06
				USD 200,000	HSBC 3.803% 11/3/2025	196,331	0.03
				USD 300,000	HSBC 3.95% 18/5/2024	298,042	0.05
				USD 220,000	HSBC 4% 9/9/2170	188,613	0.03
				USD 200,000	HSBC 4.25% 14/3/2024	199,418	0.03
				USD 575,000	HSBC 4.25% 18/8/2025	566,657	0.09
				USD 275,000	HSBC 4.375% 23/11/2026	269,012	0.04
				USD 200,000	HSBC 4.583% 19/6/2029	189,236	0.03

*All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 310,000	HSBC 4.6% 17/6/2171	244,013	0.04	USD 250,000	Vodafone 5.25% 30/5/2048	235,500	0.04
USD 250,000	HSBC 6% 22/11/2170	230,343	0.04	USD 175,000	Vodafone 6.15% 27/2/2037	184,566	0.03
USD 200,000	HSBC 6.375% 30/9/2170	193,253	0.03	USD 200,000	Vodafone 6.25% 3/10/2078	194,666	0.03
USD 1,000,000	HSBC Bank 3.127% 19/12/2170	766,820	0.12			31,227,864	4.85
USD 500,000	Lloyds Banking 2.907% 7/11/2023	498,279	0.08		United States		
USD 275,000	Lloyds Banking 3.574% 7/11/2028	254,939	0.04	USD 87,000	1 Automotive 4% 15/8/2028	74,883	0.01
USD 350,000	Lloyds Banking 3.87% 9/7/2025	343,209	0.05	USD 215,000	AbbVie 3.2% 6/11/2022	214,903	0.03
USD 355,000	Lloyds Banking 4.05% 16/8/2023	354,657	0.05	USD 235,000	AbbVie 3.2% 14/5/2026	225,698	0.04
USD 1,080,000	Lloyds Banking 4.582% 10/12/2025	1,054,432	0.16	USD 650,000	AbbVie 3.8% 15/3/2025	641,948	0.10
USD 320,000	Lloyds Banking 4.65% 24/3/2026	314,005	0.05	USD 189,000	AbbVie 4.25% 21/11/2049	168,533	0.03
USD 325,000	Lloyds Banking 6.75% 27/9/2170	313,924	0.05	USD 441,000	AbbVie 4.4% 6/11/2042	402,327	0.06
USD 200,000	Lloyds Banking 7.5% 27/12/2170	195,913	0.03	USD 223,000	AbbVie 4.45% 14/5/2046	204,381	0.03
GBP 247,000	Market Bidco Finco 5.5% 4/11/2027	237,167	0.04	USD 390,000	AbbVie 4.5% 14/5/2035	376,114	0.06
USD 400,000	Merlin Entertainments 5.75% 15/6/2026	379,051	0.06	USD 43,000	AbbVie 4.55% 15/3/2035	41,593	0.01
GBP 1,000,000	National Express 4.25% 26/2/2171	1,046,172	0.16	USD 555,000	AbbVie 4.875% 14/11/2048	543,427	0.08
GBP 200,000	Nationwide Building Society 5.75% 20/12/2170	205,608	0.03	USD 77,000	Acadia Healthcare 5.5% 1/7/2028	72,548	0.01
USD 200,000	NatWest 2.359% 22/5/2024	196,476	0.03	USD 139,000	AdaptHealth 6.125% 1/8/2028	129,318	0.02
USD 350,000	NatWest 3.032% 28/11/2035	275,908	0.04	USD 8,000	ADT Security 4.125% 1/8/2029	6,854	0.00
GBP 858,000	Ocado 3.875% 8/10/2026	791,208	0.12	USD 196,000	ADT Security 4.875% 15/7/2032	165,489	0.03
GBP 1,137,000	Premier Foods Finance 3.5% 15/10/2026*	1,170,459	0.18	USD 39,000	Advanced Drainage Systems 5% 30/9/2027	37,217	0.01
USD 1,000,000	Santander UK 3.373% 5/1/2024	994,555	0.15	USD 373,000	Advanced Drainage Systems 6.375% 15/6/2030	369,265	0.06
USD 634,000	Santander UK 5% 7/11/2023	634,358	0.10	USD 445,000	AES 1.375% 15/1/2026	395,599	0.06
EUR 100,000	Sherwood Financing 4.5% 15/11/2026	84,335	0.01	USD 300,000	AES 2.45% 15/1/2031	248,519	0.04
GBP 456,000	Sherwood Financing 6% 15/11/2026	429,092	0.07	USD 100,000	Aetna 2.8% 15/6/2023	99,126	0.02
USD 715,000	Standard Chartered 1.319% 14/10/2023	711,697	0.11	USD 750,000	Aetna 3.5% 15/11/2024	740,703	0.11
USD 550,000	Standard Chartered 1.822% 23/11/2025	508,627	0.08	USD 172,000	Aetna 3.875% 15/8/2047	142,532	0.02
USD 400,000	Standard Chartered 4.3% 19/2/2171	289,637	0.04	USD 75,000	Aetna 4.125% 15/11/2042	64,362	0.01
GBP 1,117,000	Thames Water Kemble Finance 4.625% 19/5/2026*	1,146,766	0.18	USD 35,000	Aetna 6.75% 15/12/2037	39,565	0.01
GBP 228,000	Very Funding 6.5% 1/8/2026*	197,576	0.03	USD 298,000	AHP Health Partners 5.75% 15/7/2029	229,293	0.04
USD 400,000	Vmed O2 UK Financing I 4.25% 31/1/2031	321,453	0.05	USD 690,000	Air Lease 1.875% 15/8/2026	605,653	0.09
USD 600,000	Vmed O2 UK Financing I 4.75% 15/7/2031	487,005	0.08	USD 655,000	Air Lease 2.875% 15/1/2032	530,404	0.08
EUR 500,000	Vodafone 2.625% 27/8/2080	449,325	0.07	USD 50,000	Air Products and Chemicals 1.5% 15/10/2025	46,660	0.01
EUR 300,000	Vodafone 3% 27/8/2080	240,915	0.04	USD 296,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	265,532	0.04
EUR 100,000	Vodafone 3.1% 3/1/2079	97,115	0.02	USD 145,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	132,766	0.02
USD 245,000	Vodafone 3.25% 4/6/2081	212,737	0.03	USD 110,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	96,126	0.02
EUR 600,000	Vodafone 4.2% 3/10/2078*	548,280	0.08	USD 207,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	197,120	0.03
USD 150,000	Vodafone 4.375% 19/2/2043	130,068	0.02	USD 495,000	Alexandria Real Estate Equities 1.875% 1/2/2033	377,174	0.06
USD 750,000	Vodafone 5.125% 4/6/2081	546,096	0.08	USD 175,000	Alexandria Real Estate Equities 2.75% 15/12/2029	153,179	0.02

* All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 100,000	Alexandria Real Estate Equities 3.8% 15/4/2026	97,843	0.01	USD 120,000	American Tower 1.875% 15/10/2030	95,130	0.01
USD 255,000	Alexandria Real Estate Equities 4.9% 15/12/2030	254,807	0.04	USD 850,000	American Tower 2.1% 15/6/2030	690,789	0.11
USD 187,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	169,308	0.03	USD 210,000	American Tower 2.7% 15/4/2031	175,975	0.03
USD 607,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	527,502	0.08	USD 500,000	American Tower 3.375% 15/5/2024	491,854	0.08
USD 554,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	509,040	0.08	USD 174,000	American Tower 3.375% 15/10/2026	164,962	0.03
USD 221,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	207,770	0.03	USD 95,000	American Tower 3.55% 15/7/2027	90,089	0.01
USD 214,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	194,381	0.03	USD 475,000	American Tower 3.95% 15/3/2029	447,292	0.07
USD 500,000	Allstate 5.75% 15/8/2053	459,177	0.07	USD 10,000	American Tower 4% 1/6/2025	9,844	0.00
USD 400,000	Ally Financial 2.2% 2/11/2028	333,007	0.05	USD 100,000	American Tower 4.4% 15/2/2026	99,499	0.02
USD 1,050,000	Ally Financial 4.7% 15/8/2171	873,978	0.14	USD 35,000	American Water Capital 4.2% 1/9/2048	31,698	0.00
USD 575,000	Ally Financial 5.75% 20/11/2025	581,121	0.09	USD 145,000	Amgen 2% 15/1/2032	118,504	0.02
USD 260,000	Alphabet 1.9% 15/8/2040	185,781	0.03	USD 560,000	Amgen 3% 15/1/2052	400,591	0.06
USD 420,000	Alphabet 2.05% 15/8/2050	281,543	0.04	USD 90,000	Amgen 4.2% 22/2/2052	79,515	0.01
USD 290,000	Amazon.com 2.5% 3/6/2050	205,211	0.03	USD 227,000	Amgen 4.4% 22/2/2062	199,888	0.03
USD 155,000	Amazon.com 2.7% 3/6/2060	105,796	0.02	USD 225,000	Amgen 4.563% 15/6/2048	210,236	0.03
USD 134,000	Amazon.com 3.1% 12/5/2051	106,158	0.02	USD 291,000	AMN Healthcare 4% 15/4/2029	250,643	0.04
USD 475,000	Amazon.com 3.15% 22/8/2027	461,148	0.07	USD 60,000	AMN Healthcare 4.625% 1/10/2027	55,594	0.01
USD 200,000	Amazon.com 3.25% 12/5/2061	154,316	0.02	USD 42,000	AmWINS 4.875% 30/6/2029	36,714	0.01
USD 615,000	Amazon.com 3.875% 22/8/2037	582,780	0.09	USD 215,000	Analog Devices 2.8% 1/10/2041	169,595	0.03
USD 125,000	Amazon.com 3.95% 13/4/2052	115,797	0.02	USD 50,000	Analog Devices 2.95% 1/4/2025	48,994	0.01
USD 130,000	Amazon.com 4.1% 13/4/2062	119,038	0.02	USD 75,000	Analog Devices 3.5% 5/12/2026	73,921	0.01
USD 50,000	Amazon.com 4.25% 22/8/2057	47,730	0.01	USD 130,000	ANGI 3.875% 15/8/2028	99,127	0.02
USD 47,000	AMC Entertainment 7.5% 15/2/2029	40,451	0.01	USD 59,000	APi DE 4.125% 15/7/2029	48,152	0.01
USD 58,000	AMC Networks 4.25% 15/2/2029	47,400	0.01	USD 29,000	APi DE 4.75% 15/10/2029	24,022	0.00
USD 363,000	American Airlines 11.75% 15/7/2025	399,528	0.06	USD 175,000	Apple 2.2% 11/9/2029	157,426	0.02
USD 185,000	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	176,721	0.03	USD 140,000	Apple 2.65% 11/5/2050	103,804	0.02
USD 528,401	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	479,945	0.07	USD 200,000	Apple 2.65% 8/2/2051	148,220	0.02
USD 1,705,000	American Express 3.55% 15/9/2170	1,469,503	0.23	USD 615,000	Apple 2.7% 5/8/2051	460,495	0.07
USD 1,000,000	American Express 3.95% 1/8/2025	990,445	0.15	USD 15,000	Apple 2.9% 12/9/2027	14,433	0.00
USD 1,090,000	American Honda Finance 1% 10/9/2025	994,965	0.15	USD 50,000	Apple 2.95% 11/9/2049	39,536	0.01
USD 275,000	American Honda Finance 1.2% 8/7/2025	254,924	0.04	USD 70,000	Apple 3.45% 9/2/2045	61,306	0.01
USD 225,000	American Honda Finance 1.3% 9/9/2026	202,980	0.03	USD 310,000	Apple 3.85% 4/8/2046	285,878	0.04
USD 245,000	American Honda Finance 2.35% 8/1/2027	227,888	0.04	USD 330,000	Apple 3.95% 8/8/2052	309,389	0.05
USD 100,000	American International 4.75% 1/4/2048	95,503	0.01	USD 760,000	Apple 4.65% 23/2/2046	785,238	0.12
USD 79,000	American International 4.8% 10/7/2045	74,197	0.01	USD 760,000	Applied Materials 3.3% 1/4/2027	746,121	0.12
USD 110,000	American Tower 1.3% 15/9/2025	99,910	0.02	USD 143,000	APX 5.75% 15/7/2029	117,599	0.02
				USD 198,000	APX 6.75% 15/2/2027	194,160	0.03
				USD 111,000	Aramark Services 5% 1/2/2028	102,389	0.02
				USD 130,000	Aramark Services 6.375% 1/5/2025	128,159	0.02
				USD 656,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	535,593	0.08
				USD 400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	394,460	0.06
				USD 59,000	Asbury Automotive 4.5% 1/3/2028	53,114	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 49,000	Asbury Automotive 5% 15/2/2032	41,140	0.01	USD 290,000	Bank of America 3.705% 24/4/2028	276,200	0.04
USD 396,000	Ashland 3.375% 1/9/2031	333,073	0.05	USD 475,000	Bank of America 3.824% 20/1/2028	455,931	0.07
USD 96,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	77,524	0.01	USD 907,000	Bank of America 3.974% 7/2/2030	855,134	0.13
USD 55,000	Astrazeneca Finance 2.25% 28/5/2031	47,971	0.01	USD 175,000	Bank of America 4.443% 20/1/2048	162,370	0.03
USD 605,000	Autodesk 2.4% 15/12/2031	503,409	0.08	USD 410,000	Bank of America 4.571% 27/4/2033	395,647	0.06
USD 85,000	Autodesk 3.5% 15/6/2027	82,263	0.01	USD 375,000	Bank of America 4.75% 21/4/2045	345,060	0.05
EUR 1,000,000	Avantor Funding 2.625% 1/11/2025	952,370	0.15	USD 1,300,000	Bank of America 5.125% 20/12/2170	1,245,253	0.19
USD 171,000	Avantor Funding 3.875% 1/11/2029	148,729	0.02	USD 761,000	Bank of New York Mellon 3.7% 20/3/2171	698,121	0.11
USD 286,000	Avantor Funding 4.625% 15/7/2028	263,338	0.04	USD 800,000	Bank of New York Mellon 4.625% 20/3/2171	737,634	0.11
USD 198,000	Avaya 6.125% 15/9/2028	108,717	0.02	USD 25,000	Baxalta 5.25% 23/6/2045	24,910	0.00
USD 685,000	Aviation Capital 1.95% 20/9/2026	575,007	0.09	USD 53,000	Beacon Roofing Supply 4.125% 15/5/2029	44,616	0.01
USD 74,000	Avient 7.125% 1/8/2030	72,993	0.01	USD 1,188,000	Becton Dickinson 3.7% 6/6/2027	1,156,350	0.18
USD 36,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	31,531	0.00	USD 98,000	Becton Dickinson 3.734% 15/12/2024	97,279	0.02
USD 364,000	Axalta Coating Systems 3.375% 15/2/2029	302,870	0.05	USD 205,000	Becton Dickinson 4.669% 6/6/2047	196,343	0.03
USD 703,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	647,535	0.10	USD 163,000	Becton Dickinson 4.685% 15/12/2044	155,863	0.02
USD 332,000	Ball 2.875% 15/8/2030	270,584	0.04	EUR 100,000	Belden 3.375% 15/7/2031	80,207	0.01
USD 196,000	Ball 3.125% 15/9/2031	159,698	0.02	EUR 600,000	Belden 3.875% 15/3/2028	556,344	0.09
USD 507,000	Ball 4.875% 15/3/2026	490,514	0.08	USD 411,000	Big River Steel / BRS Finance 6.625% 31/1/2029	408,566	0.06
USD 375,000	Bank of America 1.197% 24/10/2026	335,601	0.05	USD 219,000	Black Knight InfoServ 3.625% 1/9/2028	200,937	0.03
USD 1,687,000	Bank of America 1.319% 19/6/2026	1,536,430	0.24	USD 584,000	Block 3.5% 1/6/2031	480,953	0.07
USD 113,000	Bank of America 1.658% 11/3/2027	101,453	0.02	USD 75,000	Boise Cascade 4.875% 1/7/2030	67,330	0.01
USD 890,000	Bank of America 1.843% 4/2/2025	855,265	0.13	USD 65,000	Booking 0.75% 1/5/2025	85,318	0.01
USD 200,000	Bank of America 1.898% 23/7/2031	159,791	0.02	USD 535,000	Booking 2.75% 15/3/2023	533,919	0.08
USD 950,000	Bank of America 1.922% 24/10/2031	756,288	0.12	USD 5,000	Boston Properties 3.25% 30/1/2031	4,329	0.00
USD 285,000	Bank of America 2.087% 14/6/2029	243,926	0.04	USD 165,000	Boston Properties 3.4% 21/6/2029	148,287	0.02
USD 1,990,000	Bank of America 2.456% 22/10/2025	1,905,526	0.30	USD 240,000	Boston Properties 4.5% 1/12/2028	235,108	0.04
USD 250,000	Bank of America 2.651% 11/3/2032	209,311	0.03	EUR 589,000	Boxer Parent 6.5% 2/10/2025	571,524	0.09
USD 570,000	Bank of America 2.687% 22/4/2032	477,173	0.07	USD 201,000	Boxer Parent 9.125% 1/3/2026	193,597	0.03
USD 10,000	Bank of America 2.884% 22/10/2030	8,747	0.00	USD 19,000	Boyne USA 4.75% 15/5/2029	16,960	0.00
USD 530,000	Bank of America 2.972% 4/2/2033	448,839	0.07	USD 173,000	Bristol-Myers Squibb 2.95% 15/3/2032	157,918	0.02
USD 200,000	Bank of America 3.194% 23/7/2030	179,059	0.03	USD 105,000	Bristol-Myers Squibb 3.2% 15/6/2026	102,880	0.02
USD 150,000	Bank of America 3.366% 23/1/2026	145,234	0.02	USD 107,000	Bristol-Myers Squibb 3.4% 26/7/2029	102,513	0.02
USD 1,270,000	Bank of America 3.419% 20/12/2028	1,183,112	0.18	USD 265,000	Bristol-Myers Squibb 3.7% 15/3/2052	227,065	0.04
USD 120,000	Bank of America 3.593% 21/7/2028	113,302	0.02	USD 110,000	Bristol-Myers Squibb 3.9% 15/3/2062	93,709	0.01
				USD 100,000	Broadcom 3.187% 15/11/2036	75,428	0.01

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 680,000	Broadcom 3.419% 15/4/2033	564,537	0.09	USD 48,000	Centene 4.625% 15/12/2029	45,417	0.01
USD 350,000	Broadcom 4.15% 15/4/2032	316,937	0.05	USD 286,000	Central Parent / CDK Global 7.25% 15/6/2029	273,355	0.04
USD 1,625,000	Broadcom 4.926% 15/5/2037	1,464,682	0.23	USD 81,000	Change Healthcare / Change Healthcare Finance 5.75% 1/3/2025	79,440	0.01
USD 98,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSII Sellco 4.5% 1/4/2027	83,462	0.01	USD 435,000	Charles River Laboratories International 4.25% 1/5/2028	399,260	0.06
USD 156,000	Cable One 1.125% 15/3/2028	128,117	0.02	USD 590,000	Charles Schwab 4% 1/3/2171	475,656	0.07
USD 511,000	Cable One 4% 15/11/2030	428,062	0.07	USD 200,000	Charles Schwab 4% 1/6/2171	173,491	0.03
USD 240,000	Cablevision Lightpath 5.625% 15/9/2028	198,142	0.03	EUR 500,000	Chemours 4% 15/5/2026	467,405	0.07
USD 115,000	Camden Property Trust 2.8% 15/5/2030	102,333	0.02	USD 135,000	Chobani / Chobani Finance 4.625% 15/11/2028	118,277	0.02
USD 94,000	Camelot Return Merger Sub 8.75% 1/8/2028	86,087	0.01	USD 229,000	Chobani / Chobani Finance 7.5% 15/4/2025	218,104	0.03
USD 67,000	Cano Health 6.25% 1/10/2028	60,299	0.01	USD 70,000	CHS/Community Health Systems 5.625% 15/3/2027	59,889	0.01
USD 680,000	Carlisle 2.2% 1/3/2032	539,164	0.08	USD 344,000	CHS/Community Health Systems 6% 15/1/2029	283,539	0.04
USD 16,000	Carrier Global 2.242% 15/2/2025	15,209	0.00	USD 47,000	CHS/Community Health Systems 6.125% 1/4/2030	27,906	0.00
USD 100,000	Carrier Global 2.722% 15/2/2030	87,153	0.01	USD 13,000	CHS/Community Health Systems 8% 15/3/2026	12,077	0.00
USD 65,000	Carvana 4.875% 1/9/2029	37,444	0.01	USD 80,000	Chubb INA 4.35% 3/11/2045	75,974	0.01
USD 111,000	Carvana 5.5% 15/4/2027	71,697	0.01	USD 65,000	Ciena 4% 31/1/2030	56,493	0.01
USD 409,000	Catalent Pharma Solutions 3.125% 15/2/2029	340,209	0.05	USD 575,000	Cigna 4.125% 15/11/2025	572,570	0.09
USD 112,000	Catalent Pharma Solutions 3.5% 1/4/2030	92,796	0.01	USD 225,000	Cigna 4.9% 15/12/2048	216,703	0.03
USD 25,000	Catalent Pharma Solutions 5% 15/7/2027	23,689	0.00	USD 355,000	Citigroup 1.122% 28/1/2027	314,348	0.05
USD 50,000	Caterpillar 2.6% 19/9/2029	45,860	0.01	USD 935,000	Citigroup 2.572% 3/6/2031	789,310	0.12
USD 129,000	CCO / CCO Capital 4.25% 1/2/2031	106,057	0.02	USD 360,000	Citigroup 2.666% 29/1/2031	307,585	0.05
USD 233,000	CCO / CCO Capital 4.25% 15/1/2034	180,279	0.03	USD 165,000	Citigroup 2.904% 3/11/2042	121,815	0.02
USD 215,000	CCO / CCO Capital 4.5% 15/8/2030	181,860	0.03	USD 865,000	Citigroup 2.976% 5/11/2030	758,694	0.12
USD 43,000	CCO / CCO Capital 4.5% 1/5/2032	35,115	0.01	USD 50,000	Citigroup 3.52% 27/10/2028	46,658	0.01
USD 12,000	CCO / CCO Capital 4.5% 1/6/2033	9,504	0.00	USD 131,000	Citigroup 3.668% 24/7/2028	124,103	0.02
USD 46,000	CCO / CCO Capital 4.75% 1/3/2030	39,851	0.01	USD 850,000	Citigroup 3.887% 10/1/2028	816,510	0.13
USD 221,000	CCO / CCO Capital 4.75% 1/2/2032	184,617	0.03	USD 144,000	Citigroup 4% 10/3/2171	126,314	0.02
USD 172,000	CCO / CCO Capital 5% 1/2/2028	158,375	0.02	USD 265,000	Citigroup 4.075% 23/4/2029	252,910	0.04
USD 330,000	CCO / CCO Capital 6.375% 1/9/2029	321,364	0.05	USD 515,000	Citigroup 4.125% 25/7/2028	493,188	0.08
USD 139,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	136,298	0.02	USD 110,000	Citigroup 4.412% 31/3/2031	105,479	0.02
USD 185,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	181,042	0.03	USD 1,186,000	Citigroup 5% 12/3/2171	1,102,280	0.17
USD 634,000	Centene 2.45% 15/7/2028	535,283	0.08	USD 682,000	Clarivate Science 3.875% 1/7/2028	585,578	0.09
USD 162,000	Centene 2.5% 1/3/2031	129,109	0.02	USD 327,000	Clarivate Science 4.875% 1/7/2029	270,955	0.04
USD 97,000	Centene 2.625% 1/8/2031	77,767	0.01	USD 262,000	Clear Channel Outdoor 5.125% 15/8/2027	234,661	0.04
USD 314,000	Centene 3% 15/10/2030	263,405	0.04	USD 478,000	Clear Channel Outdoor 7.5% 1/6/2029	387,123	0.06
				USD 312,000	Clear Channel Outdoor 7.75% 15/4/2028	253,232	0.04
				USD 68,000	Clearway Energy Operating 3.75% 15/1/2032	56,679	0.01
				USD 1,698,000	Clearway Energy Operating 4.75% 15/3/2028	1,581,663	0.24

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 195,000	Clydesdale Acquisition 6.625% 15/4/2029	187,163	0.03	USD 90,000	CSX 4.25% 15/3/2029	89,551	0.01
USD 152,000	Clydesdale Acquisition 8.75% 15/4/2030	134,189	0.02	USD 100,000	CSX 4.3% 1/3/2048	92,428	0.01
USD 220,000	Comcast 1.95% 15/1/2031	183,884	0.03	USD 125,000	CSX 4.75% 15/11/2048	123,444	0.02
USD 400,000	Comcast 2.45% 15/8/2052	264,285	0.04	USD 9,000	CTR Partnership / CareTrust Capital 3.875% 30/6/2028	7,594	0.00
USD 250,000	Comcast 2.8% 15/1/2051	175,765	0.03	USD 420,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	416,796	0.06
USD 250,000	Comcast 2.887% 1/11/2051	178,247	0.03	USD 170,000	CVS Health 1.3% 21/8/2027	147,768	0.02
USD 410,000	Comcast 3.45% 1/2/2050	326,929	0.05	USD 65,000	CVS Health 1.875% 28/2/2031	52,784	0.01
USD 650,000	Comcast 3.75% 1/4/2040	568,535	0.09	USD 374,000	CVS Health 4.3% 25/3/2028	371,545	0.06
USD 455,000	Comcast 3.9% 1/3/2038	412,275	0.06	USD 25,000	CVS Health 4.78% 25/3/2038	24,049	0.00
USD 200,000	Comcast 4% 15/8/2047	174,647	0.03	USD 1,099,000	CVS Health 5.05% 25/3/2048	1,069,760	0.17
USD 475,000	Comcast 4.4% 15/8/2035	461,609	0.07	USD 150,000	CVS Health 5.125% 20/7/2045	145,714	0.02
USD 375,000	Comcast 4.7% 15/10/2048	364,995	0.06	USD 80,000	Danaher 2.8% 10/12/2051	58,064	0.01
USD 75,000	Comcast 4.95% 15/10/2058	74,764	0.01	USD 266,000	Darling Ingredients 6% 15/6/2030	266,156	0.04
USD 715,000	Commonwealth Edison 3.85% 15/3/2052	633,235	0.10	USD 727,000	Dell International / EMC 6.02% 15/6/2026	757,045	0.12
USD 55,000	CommScope 4.75% 1/9/2029	46,973	0.01	USD 242,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	224,087	0.03
USD 279,000	CommScope 6% 1/3/2026	263,179	0.04	USD 800,000	Discovery Communications 3.8% 13/3/2024	792,365	0.12
USD 4,000	CommScope 7.125% 1/7/2028	3,306	0.00	USD 215,000	Duke Realty 2.875% 15/11/2029	193,380	0.03
USD 88,000	CommScope 8.25% 1/3/2027	75,851	0.01	USD 331,000	Dun & Bradstreet 5% 15/12/2029	293,865	0.05
USD 164,000	CommScope Technologies 6% 15/6/2025	148,334	0.02	USD 310,000	DuPont de Nemours 5.319% 15/11/2038	311,541	0.05
USD 144,000	Compass Diversified 5.25% 15/4/2029	122,713	0.02	USD 103,000	DuPont de Nemours 5.419% 15/11/2048	103,077	0.02
USD 536,000	Condor Merger Sub 7.375% 15/2/2030	448,037	0.07	USD 36,000	Dycom Industries 4.5% 15/4/2029	32,442	0.00
USD 402,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	368,672	0.06	USD 75,000	Eaton 3.915% 15/9/2047	65,869	0.01
USD 97,000	Consensus Cloud Solutions 6% 15/10/2026	88,488	0.01	USD 10,000	Eaton 4.15% 2/11/2042	9,088	0.00
USD 47,000	Consensus Cloud Solutions 6.5% 15/10/2028	42,092	0.01	USD 25,000	eBay 4% 15/7/2042	20,925	0.00
USD 266,000	Consolidated Communications 6.5% 1/10/2028	217,361	0.03	USD 150,000	Ecolab 2.125% 15/8/2050	97,682	0.01
USD 129,000	CoreLogic 4.5% 1/5/2028	101,731	0.02	USD 465,000	Ecolab 2.7% 15/12/2051	334,853	0.05
EUR 500,000	Coty 3.875% 15/4/2026	466,170	0.07	USD 49,000	Elanco Animal Health 6.4% 28/8/2028	45,918	0.01
USD 44,000	Covanta 4.875% 1/12/2029	37,186	0.01	USD 588,000	Element Solutions 3.875% 1/9/2028	511,842	0.08
USD 133,000	Covanta 5% 1/9/2030	112,626	0.02	USD 500,000	Elevance Health 3.65% 1/12/2027	485,393	0.08
USD 283,000	Crocs 4.125% 15/8/2031	222,856	0.03	USD 288,000	Elevance Health 3.7% 15/9/2049	239,005	0.04
USD 343,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	322,242	0.05	USD 105,000	Elevance Health 4.375% 1/12/2047	97,331	0.02
USD 100,000	Crown Castle 2.25% 15/1/2031	81,876	0.01	USD 71,000	Embecta 6.75% 15/2/2030	67,559	0.01
USD 675,000	Crown Castle 2.5% 15/7/2031	558,308	0.09	USD 299,000	Encompass Health 4.5% 1/2/2028	262,767	0.04
USD 475,000	Crown Castle 2.9% 1/4/2041	346,133	0.05	USD 243,000	Encompass Health 4.625% 1/4/2031	201,847	0.03
USD 75,000	Crown Castle 3.1% 15/11/2029	66,672	0.01	USD 104,000	Encompass Health 4.75% 1/2/2030	89,151	0.01
USD 50,000	Crown Castle 3.8% 15/2/2028	47,396	0.01	GBP 969,000	Encore Capital 4.25% 1/6/2028	918,196	0.14
USD 330,000	Crown Castle 4.3% 15/2/2029	319,202	0.05	EUR 248,000	Encore Capital 4.875% 15/10/2025	240,544	0.04
USD 222,000	CSC 4.125% 1/12/2030	181,171	0.03				
USD 209,000	CSC 6.5% 1/2/2029	195,005	0.03				
USD 50,000	CSX 2.5% 15/5/2051	34,013	0.01				
USD 35,000	CSX 3.25% 1/6/2027	33,808	0.01				
USD 155,000	CSX 3.35% 15/9/2049	123,698	0.02				
USD 35,000	CSX 4.1% 15/11/2032	33,970	0.01				

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 400,000	Encore Capital 5.375% 15/2/2026	436,122	0.07	USD 67,000	Gartner 3.75% 1/10/2030	57,355	0.01
USD 77,000	Endurance International 6% 15/2/2029	56,798	0.01	USD 166,000	Gartner 4.5% 1/7/2028	153,376	0.02
USD 32,000	Energizer 4.75% 15/6/2028	26,786	0.00	USD 815,000	GATX 4.35% 15/2/2024	817,138	0.13
USD 50,000	Energizer 6.5% 31/12/2027	46,611	0.01	USD 46,000	GCI 4.75% 15/10/2028	41,502	0.01
USD 29,000	Entegris 3.625% 1/5/2029	24,698	0.00	USD 15,000	General Mills 2.25% 14/10/2031	12,515	0.00
USD 104,000	Entegris 4.375% 15/4/2028	92,850	0.01	USD 2,000	General Mills 3% 1/2/2051	1,495	0.00
USD 487,000	Entegris Escrow 4.75% 15/4/2029	445,994	0.07	USD 50,000	General Mills 4% 17/4/2025	49,855	0.01
USD 125,000	Equinix 1.55% 15/3/2028	106,347	0.02	USD 25,000	Gilead Sciences 2.8% 1/10/2050	17,380	0.00
USD 580,000	Equinix 2.9% 18/11/2026	543,390	0.08	USD 95,000	Gilead Sciences 4.15% 1/3/2047	84,414	0.01
USD 105,000	Equinix 2.95% 15/9/2051	71,743	0.01	USD 205,000	Gilead Sciences 4.5% 1/2/2045	188,817	0.03
USD 20,000	Equinix 3% 15/7/2050	13,784	0.00	USD 470,000	Gilead Sciences 4.75% 1/3/2046	453,904	0.07
USD 90,000	Equinix 3.2% 18/11/2029	81,091	0.01	USD 1,373,654	Ginnie Mae I Pool 2.5% 15/10/2049	1,252,834	0.19
USD 50,000	Equinix 3.4% 15/2/2052	37,100	0.01	USD 1,284,955	Ginnie Mae II Pool 2.5% 20/1/2050	1,168,335	0.18
USD 215,000	Equinix 3.9% 15/4/2032	196,775	0.03	USD 1,088,626	Ginnie Mae II Pool 2.5% 20/3/2050	984,832	0.15
USD 65,000	ERP Operating 1.85% 1/8/2031	52,999	0.01	USD 1,524,853	Ginnie Mae II Pool 2.5% 20/8/2050	1,394,964	0.22
USD 100,000	ERP Operating 2.5% 15/2/2030	87,661	0.01	USD 2,285,112	Ginnie Mae II Pool 2.5% 20/10/2050	2,090,259	0.32
USD 140,000	ERP Operating 2.85% 1/11/2026	133,515	0.02	USD 770,581	Ginnie Mae II Pool 2.5% 20/10/2050	704,969	0.11
USD 260,000	Fair Isaac 4% 15/6/2028	229,903	0.04	USD 1,259,891	Ginnie Mae II Pool 2.5% 20/11/2050	1,152,716	0.18
USD 925,000	FedEx 3.1% 5/8/2029	851,477	0.13	USD 9,881,495	Ginnie Mae II Pool 2.5% 20/2/2051	9,224,050	1.43
USD 20,000	FedEx 4.25% 15/5/2030	19,586	0.00	USD 882,131	Ginnie Mae II Pool 2.5% 20/2/2051	811,207	0.13
USD 60,000	FedEx 4.55% 1/4/2046	54,497	0.01	USD 2,076,920	Ginnie Mae II Pool 2.5% 20/2/2051	1,893,881	0.29
USD 50,000	FedEx 5.25% 15/5/2050	50,402	0.01	USD 1,160,830	Ginnie Mae II Pool 2.5% 20/5/2051	1,057,536	0.16
USD 510,000	FirstEnergy Transmission 4.35% 15/1/2025	501,192	0.08	USD 1,838,388	Ginnie Mae II Pool 2.5% 20/5/2051	1,676,224	0.26
USD 585,000	Fiserv 2.75% 1/7/2024	569,748	0.09	USD 1,748,371	Ginnie Mae II Pool 2.5% 20/5/2051	1,592,828	0.25
USD 203,000	Fiserv 4.4% 1/7/2049	177,430	0.03	USD 7,884,504	Ginnie Mae II Pool 2.5% 20/5/2051	7,165,329	1.11
USD 104,000	Ford Motor 0% 15/3/2026	114,661	0.02	USD 4,714,066	Ginnie Mae II Pool 3% 20/12/2050	4,463,432	0.69
USD 549,000	Ford Motor 3.25% 12/2/2032	430,867	0.07	USD 1,198,063	Ginnie Mae II Pool 3% 20/4/2051	1,132,669	0.18
USD 51,000	Ford Motor 4.75% 15/1/2043	38,684	0.01	USD 1,291,715	Ginnie Mae II Pool 3% 20/4/2051	1,220,622	0.19
USD 96,000	Ford Motor 6.1% 19/8/2032	94,307	0.01	USD 3,390,077	Ginnie Mae II Pool 3% 20/4/2051	3,238,063	0.50
USD 200,000	Ford Motor Credit 2.7% 10/8/2026	174,675	0.03	USD 2,191,433	Ginnie Mae II Pool 3% 20/5/2051	2,070,888	0.32
USD 400,000	Ford Motor Credit 4.389% 8/1/2026	376,022	0.06	USD 5,757,808	Ginnie Mae II Pool 3% 20/5/2051	5,447,396	0.85
USD 200,000	Ford Motor Credit 5.113% 3/5/2029	186,926	0.03	USD 4,093,857	Ginnie Mae II Pool 3% 20/5/2051	3,872,767	0.60
USD 200,000	Ford Motor Credit 5.125% 16/6/2025	194,399	0.03	USD 4,033,365	Ginnie Mae II Pool 3% 20/5/2051	3,879,559	0.60
USD 84,000	Foundation Building Materials 6% 1/3/2029	68,322	0.01	USD 1,446,190	Ginnie Mae II Pool 3% 20/5/2051	1,367,199	0.21
USD 76,000	Frontier Communications 5% 1/5/2028	66,836	0.01	USD 3,452,893	Ginnie Mae II Pool 3% 20/6/2051	3,266,423	0.51
USD 184,000	Frontier Communications 5.875% 15/10/2027	171,920	0.03	USD 93,555	Ginnie Mae II Pool 3% 20/9/2051	88,184	0.01
USD 230,000	Frontier Communications 6% 15/1/2030	190,601	0.03	USD 359,388	Ginnie Mae II Pool 3% 20/2/2052	338,735	0.05
USD 259,000	Frontier Communications 6.75% 1/5/2029	224,507	0.03	USD 412,568	Ginnie Mae II Pool 3% 20/3/2052	390,122	0.06
USD 148,000	Frontier Communications 8.75% 15/5/2030	152,944	0.02	USD 541,957	Ginnie Mae II Pool 3% 20/3/2052	512,061	0.08
USD 88,000	Garden Spinco 8.625% 20/7/2030	93,348	0.01	USD 561,521	Ginnie Mae II Pool 3% 20/3/2052	530,284	0.08
USD 219,000	Gartner 3.625% 15/6/2029	188,551	0.03	USD 693,901	Ginnie Mae II Pool 3% 20/3/2052	653,929	0.10

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 691,013	Ginnie Mae II Pool 3% 20/3/2052	650,364	0.10	USD 553,117	Ginnie Mae II Pool 4% 20/10/2049	552,539	0.09
USD 173,209	Ginnie Mae II Pool 3.5% 20/1/2041	171,219	0.03	USD 367,708	Ginnie Mae II Pool 4% 20/11/2049	367,305	0.06
USD 325,843	Ginnie Mae II Pool 3.5% 20/7/2042	322,100	0.05	USD 181,924	Ginnie Mae II Pool 4% 20/3/2050	179,550	0.03
USD 607,350	Ginnie Mae II Pool 3.5% 20/7/2042	600,372	0.09	USD 150,190	Ginnie Mae II Pool 4% 20/5/2050	148,242	0.02
USD 2,241,697	Ginnie Mae II Pool 3.5% 20/8/2042	2,215,944	0.34	USD 538,941	Ginnie Mae II Pool 4% 20/7/2051	536,162	0.08
USD 6,183,129	Ginnie Mae II Pool 3.5% 20/12/2043	6,112,097	0.95	USD 355,822	Ginnie Mae II Pool 4% 20/3/2052	353,161	0.06
USD 1,418,269	Ginnie Mae II Pool 3.5% 20/5/2044	1,401,976	0.22	USD 203,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	171,324	0.03
USD 640,699	Ginnie Mae II Pool 3.5% 20/10/2046	626,655	0.10	USD 43,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	40,460	0.01
USD 263,408	Ginnie Mae II Pool 3.5% 20/4/2048	254,157	0.04	USD 40,000	Goldman Sachs 1.093% 9/12/2026	35,655	0.01
USD 2,183,059	Ginnie Mae II Pool 3.5% 20/5/2048	2,097,979	0.33	USD 215,000	Goldman Sachs 1.948% 21/10/2027	191,546	0.03
USD 1,023,204	Ginnie Mae II Pool 3.5% 20/6/2051	1,002,772	0.16	USD 705,000	Goldman Sachs 1.992% 27/1/2032	560,562	0.09
USD 7,444,198	Ginnie Mae II Pool 3.5% 20/6/2051	7,349,153	1.14	USD 125,000	Goldman Sachs 2.383% 21/7/2032	101,699	0.02
USD 1,284,410	Ginnie Mae II Pool 3.5% 20/6/2051	1,255,397	0.19	USD 160,000	Goldman Sachs 2.6% 7/2/2030	137,896	0.02
USD 1,266,871	Ginnie Mae II Pool 3.5% 20/6/2051	1,237,658	0.19	USD 1,160,000	Goldman Sachs 2.615% 22/4/2032	965,149	0.15
USD 1,462,245	Ginnie Mae II Pool 3.5% 20/6/2051	1,423,106	0.22	USD 450,000	Goldman Sachs 2.65% 21/10/2032	372,190	0.06
USD 1,477,029	Ginnie Mae II Pool 3.5% 20/6/2051	1,433,903	0.22	USD 1,411,000	Goldman Sachs 3.102% 24/2/2033	1,207,810	0.19
USD 2,011,737	Ginnie Mae II Pool 3.5% 20/6/2051	1,989,064	0.31	USD 400,000	Goldman Sachs 3.65% 10/2/2171	325,060	0.05
USD 758,847	Ginnie Mae II Pool 3.5% 20/7/2051	738,556	0.11	USD 260,000	Goldman Sachs 3.691% 5/6/2028	246,939	0.04
USD 346,306	Ginnie Mae II Pool 3.5% 20/8/2051	337,077	0.05	USD 190,000	Goldman Sachs 3.75% 25/2/2026	186,973	0.03
USD 70,536	Ginnie Mae II Pool 3.5% 20/9/2051	68,304	0.01	USD 650,000	Goldman Sachs 3.8% 10/11/2170	540,341	0.08
USD 58,634	Ginnie Mae II Pool 3.5% 20/9/2051	57,053	0.01	USD 40,000	Goldman Sachs 3.814% 23/4/2029	37,687	0.01
USD 40,669	Ginnie Mae II Pool 3.5% 20/9/2051	39,544	0.01	USD 515,000	Goldman Sachs 4.223% 1/5/2029	494,931	0.08
USD 233,600	Ginnie Mae II Pool 3.5% 20/3/2052	227,398	0.04	USD 880,000	Goldman Sachs 4.482% 23/8/2028	863,367	0.13
USD 245,692	Ginnie Mae II Pool 3.5% 20/3/2052	238,535	0.04	USD 80,000	Goldman Sachs 5.15% 22/5/2045	77,149	0.01
USD 250,748	Ginnie Mae II Pool 3.5% 20/3/2052	244,061	0.04	USD 270,000	Goldman Sachs 6.75% 1/10/2037	300,695	0.05
USD 556,956	Ginnie Mae II Pool 4% 20/12/2041	559,826	0.09	USD 29,000	Goodyear Tire & Rubber 5.625% 30/4/2033	25,104	0.00
USD 608,767	Ginnie Mae II Pool 4% 20/7/2044	605,616	0.09	USD 263,000	Goodyear Tire & Rubber 9.5% 31/5/2025	275,043	0.04
USD 537,626	Ginnie Mae II Pool 4% 20/8/2044	540,397	0.08	USD 150,000	Graphic Packaging International 3.5% 15/3/2028	132,461	0.02
USD 1,555,163	Ginnie Mae II Pool 4% 20/9/2047	1,544,509	0.24	USD 29,000	GTCR AP Finance 8% 15/5/2027	28,173	0.00
USD 182,029	Ginnie Mae II Pool 4% 20/11/2047	179,654	0.03	USD 223,000	GYP III 4.625% 1/5/2029	187,973	0.03
USD 468,440	Ginnie Mae II Pool 4% 20/4/2049	465,046	0.07	USD 30,000	Hartford Financial Services 2.9% 15/9/2051	20,803	0.00
USD 356,995	Ginnie Mae II Pool 4% 20/10/2049	356,622	0.06	USD 35,000	Hartford Financial Services 4.4% 15/3/2048	31,784	0.00
				USD 272,000	HAT I / HAT II 3.375% 15/6/2026	238,278	0.04

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 156,000	HB Fuller 4% 15/2/2027	144,815	0.02	USD 410,000	Intercontinental Exchange 3.75% 21/9/2028	398,008	0.06
USD 39,000	HB Fuller 4.25% 15/10/2028	34,537	0.01	USD 25,000	Intercontinental Exchange 4.25% 21/9/2048	22,594	0.00
USD 220,000	HCA 3.5% 15/7/2051	153,581	0.02	USD 285,000	Intercontinental Exchange 4.6% 15/3/2033	284,792	0.04
USD 460,000	HCA 5.25% 15/6/2049	414,612	0.06	USD 160,000	International Business Machines 4% 20/6/2042	139,397	0.02
USD 1,320,000	HCA 5.375% 1/9/2026	1,331,247	0.21	USD 100,000	International Business Machines 4.15% 15/5/2039	90,634	0.01
USD 415,000	HCA 5.5% 15/6/2047	385,602	0.06	USD 310,000	International Flavors & Fragrances 1.23% 1/10/2025	279,123	0.04
USD 464,000	HealthEquity 4.5% 1/10/2029	411,887	0.06	USD 35,000	International Flavors & Fragrances 2.3% 1/11/2030	28,740	0.00
USD 165,000	Healthpeak Properties 1.35% 1/2/2027	145,101	0.02	USD 32,000	International Paper 4.35% 15/8/2048	29,026	0.00
USD 215,000	Healthpeak Properties 3% 15/1/2030	190,991	0.03	USD 135,000	Interpublic 3.375% 1/3/2041	98,299	0.01
USD 279,000	Herc 5.5% 15/7/2027	264,194	0.04	USD 200,000	IQVIA 5% 15/10/2026	195,135	0.03
USD 88,000	Hertz 4.625% 1/12/2026	75,466	0.01	USD 209,000	IQVIA 5% 15/5/2027	202,266	0.03
USD 21,000	Hertz 5% 1/12/2029	16,935	0.00	USD 40,000	Iron Mountain 5.25% 15/7/2030	35,248	0.01
USD 32,000	Hilton Domestic Operating 3.625% 15/2/2032	25,780	0.00	USD 41,000	Iron Mountain 5.625% 15/7/2032	36,038	0.01
USD 320,000	Hilton Domestic Operating 3.75% 1/5/2029	276,009	0.04	USD 118,000	Iron Mountain Information Management Services 5% 15/7/2032	98,174	0.02
USD 20,000	Hilton Domestic Operating 4% 1/5/2031	16,917	0.00	USD 90,000	John Deere Capital 2.65% 24/6/2024	88,297	0.01
USD 163,000	Hilton Domestic Operating 4.875% 15/1/2030	149,147	0.02	USD 70,000	John Deere Capital 3.9% 7/6/2032	69,261	0.01
USD 345,000	Hilton Domestic Operating 5.75% 1/5/2028	337,587	0.05	USD 135,000	Johnson & Johnson 3.55% 1/3/2036	126,524	0.02
USD 599,000	Hologic 3.25% 15/2/2029	510,724	0.08	USD 100,000	Johnson & Johnson 5.95% 15/8/2037	117,591	0.02
USD 380,000	Home Depot 3.35% 15/4/2050	306,983	0.05	USD 2,065,000	JPMorgan Chase 2.005% 13/3/2026	1,937,780	0.30
USD 210,000	Home Depot 3.625% 15/4/2052	177,929	0.03	USD 290,000	JPMorgan Chase 2.301% 15/10/2025	276,978	0.04
USD 40,000	Home Depot 3.9% 15/6/2047	35,832	0.01	USD 310,000	JPMorgan Chase 2.525% 19/11/2041	219,660	0.03
USD 60,000	Home Depot 4.2% 1/4/2043	55,797	0.01	USD 115,000	JPMorgan Chase 2.545% 8/11/2032	95,127	0.01
USD 50,000	Home Depot 4.25% 1/4/2046	46,884	0.01	USD 425,000	JPMorgan Chase 2.58% 22/4/2032	355,754	0.05
USD 230,000	Home Depot 4.5% 6/12/2048	226,371	0.03	USD 295,000	JPMorgan Chase 2.963% 25/1/2033	251,980	0.04
USD 274,000	Howard Hughes 4.125% 1/2/2029	226,070	0.03	USD 300,000	JPMorgan Chase 3.109% 22/4/2041	234,059	0.04
USD 152,000	Howard Hughes 5.375% 1/8/2028	134,809	0.02	USD 535,000	JPMorgan Chase 3.157% 22/4/2042	418,664	0.06
USD 690,000	HP 1.45% 17/6/2026	619,201	0.10	USD 2,330,000	JPMorgan Chase 3.22% 1/3/2025	2,286,333	0.35
USD 630,000	HP 2.2% 17/6/2025	594,822	0.09	USD 530,000	JPMorgan Chase 3.782% 1/2/2028	509,447	0.08
USD 550,000	HP 3% 17/6/2027	510,639	0.08	USD 450,000	JPMorgan Chase 3.882% 24/7/2038	398,136	0.06
USD 13,000	HUB International 5.625% 1/12/2029	11,394	0.00	USD 375,000	JPMorgan Chase 3.905% 15/5/2077	295,185	0.05
USD 206,000	HUB International 7% 1/5/2026	202,577	0.03	USD 575,000	JPMorgan Chase 4.005% 23/4/2029	547,866	0.08
USD 195,000	Humana 2.15% 3/2/2032	158,780	0.02				
USD 170,000	Huntington Bancshares 4% 15/5/2025	168,966	0.03				
USD 255,000	Huntington Bancshares 4.443% 4/8/2028	249,611	0.04				
USD 490,000	Huntington National Bank/The 4.552% 17/5/2028	488,071	0.08				
USD 131,000	Imola Merger 4.75% 15/5/2029	111,796	0.02				
USD 65,000	Ingevity 3.875% 1/11/2028	56,289	0.01				
USD 45,000	Intel 2.8% 12/8/2041	33,741	0.01				
USD 30,000	Intel 3.1% 15/2/2060	20,909	0.00				
USD 10,000	Intel 3.2% 12/8/2061	7,145	0.00				
USD 395,000	Intel 4.75% 25/3/2050	379,710	0.06				
USD 130,000	Intercontinental Exchange 3.75% 1/12/2025	128,789	0.02				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 185,000	JPMorgan Chase 4.125% 15/12/2026	183,224	0.03	USD 54,000	Level 3 Financing 4.625% 15/9/2027	47,766	0.01
USD 50,000	JPMorgan Chase 4.85% 1/2/2044	49,845	0.01	USD 409,000	Levi Strauss 3.5% 1/3/2031	344,017	0.05
USD 50,000	JPMorgan Chase 4.912% 25/7/2033	50,002	0.01	USD 71,000	Liberty Broadband 1.25% 30/9/2050	67,598	0.01
USD 245,000	JPMorgan Chase 4.95% 1/6/2045	237,772	0.04	USD 227,000	Liberty Broadband 2.75% 30/9/2050	219,530	0.04
USD 15,000	JPMorgan Chase 5.625% 16/8/2043	15,728	0.00	EUR 1,000,000	Liberty Mutual 3.625% 23/5/2059	909,005	0.14
USD 90,000	JPMorgan Chase 6.4% 15/5/2038	103,463	0.02	USD 68,000	LifePoint Health 5.375% 15/1/2029	52,468	0.01
USD 29,000	KB Home 7.25% 15/7/2030	27,968	0.00	USD 272,000	Lions Gate Capital 5.5% 15/4/2029	217,011	0.03
USD 195,000	Keurig Dr Pepper 4.5% 15/4/2052	172,710	0.03	USD 138,000	Lithia Motors 3.875% 1/6/2029	117,098	0.02
USD 250,000	KeyBank NA/Cleveland OH 4.15% 8/8/2025	248,250	0.04	USD 32,000	Live Nation Entertainment 3.75% 15/1/2028	28,161	0.00
USD 310,000	Kimco Realty 4.6% 1/2/2033	302,040	0.05	USD 123,000	Live Nation Entertainment 4.75% 15/10/2027	112,972	0.02
USD 430,000	KLA 3.3% 1/3/2050	341,359	0.05	USD 259,000	Live Nation Entertainment 6.5% 15/5/2027	260,523	0.04
USD 235,000	KLA 4.1% 15/3/2029	234,580	0.04	USD 335,000	Lowe's 3% 15/10/2050	234,197	0.04
USD 83,000	Kobe US Midco 2 9.25% 1/11/2026	68,528	0.01	USD 50,000	Lowe's 3.5% 1/4/2051	38,110	0.01
USD 180,000	Kontoor Brands 4.125% 15/11/2029	154,205	0.02	USD 680,000	Lowe's 3.7% 15/4/2046	546,692	0.08
USD 249,000	Korn Ferry 4.625% 15/12/2027	233,718	0.04	USD 215,000	Lowe's 4.25% 1/4/2052	185,484	0.03
USD 88,000	Kraft Heinz Foods 3% 1/6/2026	83,466	0.01	USD 105,000	Lowe's 4.65% 15/4/2042	98,775	0.02
USD 650,000	Kraft Heinz Foods 4.375% 1/6/2046	555,607	0.09	USD 215,000	Lowe's 5.125% 15/4/2050	212,453	0.03
USD 938,000	Kraft Heinz Foods 4.875% 1/10/2049	858,653	0.13	USD 91,000	Lumen Technologies 4% 15/2/2027	80,232	0.01
USD 50,000	Kraft Heinz Foods 5.2% 15/7/2045	47,382	0.01	USD 49,000	Lumen Technologies 4.5% 15/1/2029	36,857	0.01
USD 204,000	Kraft Heinz Foods 5.5% 1/6/2050	204,212	0.03	USD 213,000	Lumen Technologies 5.125% 15/12/2026	185,364	0.03
USD 6,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	5,217	0.00	USD 327,000	Lumen Technologies 5.375% 15/6/2029	256,562	0.04
USD 12,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	10,215	0.00	USD 132,000	Madison IAQ 5.875% 30/6/2029	109,111	0.02
USD 70,000	Lam Research 1.9% 15/6/2030	59,028	0.01	USD 600,000	Magallanes 4.279% 15/3/2032	529,054	0.08
USD 348,000	Lam Research 2.875% 15/6/2050	259,480	0.04	USD 300,000	Magallanes 5.141% 15/3/2052	244,631	0.04
USD 30,000	Lam Research 3.75% 15/3/2026	29,963	0.00	USD 110,000	MajorDrive IV 6.375% 1/6/2029	85,877	0.01
USD 27,000	Lam Research 4.875% 15/3/2049	27,991	0.00	USD 380,000	Marsh & McLennan 2.25% 15/11/2030	326,971	0.05
USD 161,000	Lamb Weston 4.125% 31/1/2030	145,213	0.02	USD 75,000	Marsh & McLennan 2.375% 15/12/2031	63,762	0.01
USD 69,000	Lamb Weston 4.375% 31/1/2032	61,318	0.01	USD 100,000	Marsh & McLennan 4.375% 15/3/2029	99,881	0.02
USD 720,000	Lamb Weston 4.875% 15/5/2028	687,692	0.11	USD 60,000	MasTec 4.5% 15/8/2028	56,130	0.01
USD 65,000	LBM Acquisition 6.25% 15/1/2029	48,777	0.01	USD 125,000	Mastercard 3.35% 26/3/2030	119,558	0.02
USD 47,000	Legacy LifePoint Health 6.75% 15/4/2025	46,050	0.01	USD 10,000	Mastercard 3.65% 1/6/2049	8,851	0.00
USD 23,000	Level 3 Financing 3.4% 1/3/2027	20,308	0.00	USD 175,000	Mastercard 3.85% 26/3/2050	159,473	0.02
USD 27,000	Level 3 Financing 3.625% 15/1/2029	21,701	0.00	USD 13,000	Match II 3.625% 1/10/2031	10,200	0.00
USD 312,000	Level 3 Financing 3.75% 15/7/2029	251,619	0.04	USD 47,000	Match II 4.125% 1/8/2030	38,923	0.01
USD 200,000	Level 3 Financing 4.25% 1/7/2028	168,681	0.03	USD 284,000	Match II 4.625% 1/6/2028	253,111	0.04
				USD 231,000	Mattel 3.75% 1/4/2029	207,025	0.03
				USD 75,000	Mattel 5.45% 1/11/2041	68,995	0.01
				USD 55,000	Mattel 6.2% 1/10/2040	54,932	0.01
				USD 37,000	Maxar Technologies 7.75% 15/6/2027	36,751	0.01

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 17,000	Medline Borrower 3.875% 1/4/2029	14,363	0.00	USD 265,000	Morgan Stanley 3.95% 23/4/2027	257,977	0.04
USD 430,000	Medline Borrower 5.25% 1/10/2029	361,861	0.06	USD 800,000	Morgan Stanley 4.1% 22/5/2023	801,107	0.12
USD 725,000	Mercedes-Benz Finance North America 0.75% 1/3/2024	689,700	0.11	USD 250,000	Morgan Stanley 4.35% 8/9/2026	247,449	0.04
USD 275,000	Merck 1.45% 24/6/2030	228,450	0.04	USD 340,000	Morgan Stanley 4.679% 17/7/2026	340,648	0.05
USD 295,000	Merck 2.15% 10/12/2031	252,854	0.04	USD 500,000	Morgan Stanley 4.875% 1/11/2022	501,146	0.08
USD 185,000	Merck 2.75% 10/12/2051	135,596	0.02	USD 695,000	Motorola Solutions 2.3% 15/11/2030	554,289	0.09
USD 55,000	Merck 3.4% 7/3/2029	53,180	0.01	USD 240,000	Motorola Solutions 4.6% 23/2/2028	237,152	0.04
USD 150,000	Merck 4% 7/3/2049	138,061	0.02	USD 735,000	Motorola Solutions 4.6% 23/5/2029	710,599	0.11
USD 95,000	Merck 6.5% 1/12/2033	113,239	0.02	USD 10,000	Motorola Solutions 5.5% 1/9/2044	9,520	0.00
USD 1,390,000	MetLife 3.85% 15/3/2171	1,294,920	0.20	USD 65,000	MPH Acquisition 5.5% 1/9/2028	55,868	0.01
USD 240,000	MetLife 4.721% 15/12/2044	232,040	0.04	USD 286,000	Mueller Water Products 4% 15/6/2029	257,712	0.04
USD 60,000	MetLife 5% 15/7/2052	61,545	0.01	USD 29,000	Nationstar Mortgage 5.75% 15/11/2031	23,341	0.00
USD 168,000	MGIC Investment 5.25% 15/8/2028	156,874	0.02	USD 39,000	Nationstar Mortgage 6% 15/1/2027	34,849	0.01
USD 835,000	Microsoft 2.525% 1/6/2050	619,410	0.10	USD 79,000	Navient 5.5% 15/3/2029	64,328	0.01
USD 617,000	Microsoft 2.921% 17/3/2052	492,953	0.08	USD 132,000	NCR 6.125% 1/9/2029	126,289	0.02
USD 180,000	Microsoft 3.3% 6/2/2027	177,378	0.03	USD 38,000	NESCO II 5.5% 15/4/2029	33,869	0.01
USD 284,000	MicroStrategy 6.125% 15/6/2028	238,500	0.04	USD 163,000	Newmont 2.8% 1/10/2029	143,047	0.02
USD 183,000	Minerals Technologies 5% 1/7/2028	167,765	0.03	USD 20,000	Newmont 4.875% 15/3/2042	19,088	0.00
USD 315,000	Minerva Merger Sub 6.5% 15/2/2030	269,280	0.04	USD 341,000	NextEra Energy Operating Partners 4.25% 15/7/2024	329,530	0.05
USD 108,000	Molina Healthcare 3.875% 15/11/2030	93,724	0.01	USD 283,000	NextEra Energy Operating Partners 4.25% 15/9/2024	277,181	0.04
USD 76,000	Molina Healthcare 4.375% 15/6/2028	70,204	0.01	USD 221,000	NFP 4.875% 15/8/2028	193,596	0.03
USD 550,000	Morgan Stanley 0.529% 25/1/2024	541,434	0.08	USD 445,000	NFP 6.875% 15/8/2028	367,607	0.06
USD 365,000	Morgan Stanley 1.512% 20/7/2027	323,895	0.05	USD 47,000	NFP 7.5% 1/10/2030	46,385	0.01
USD 2,805,000	Morgan Stanley 1.593% 4/5/2027	2,513,806	0.39	USD 128,000	Nielsen Finance / Nielsen Finance 5.625% 1/10/2028	128,347	0.02
USD 360,000	Morgan Stanley 2.188% 28/4/2026	338,620	0.05	USD 258,000	Nielsen Finance / Nielsen Finance 5.875% 1/10/2030	258,415	0.04
USD 325,000	Morgan Stanley 2.239% 21/7/2032	264,069	0.04	USD 63,000	NMG / Neiman Marcus 7.125% 1/4/2026	59,164	0.01
USD 250,000	Morgan Stanley 2.511% 20/10/2032	207,079	0.03	USD 145,000	Norfolk Southern 2.55% 1/11/2029	129,555	0.02
USD 845,000	Morgan Stanley 2.699% 22/1/2031	732,497	0.11	USD 145,000	Norfolk Southern 2.9% 15/6/2026	138,856	0.02
USD 175,000	Morgan Stanley 2.72% 22/7/2025	169,214	0.03	USD 220,000	Norfolk Southern 2.903% 15/2/2023	218,963	0.03
USD 80,000	Morgan Stanley 2.802% 25/1/2052	55,288	0.01	USD 190,000	Norfolk Southern 3.05% 15/5/2050	141,854	0.02
USD 295,000	Morgan Stanley 2.943% 21/1/2033	252,994	0.04	USD 155,000	Norfolk Southern 3.155% 15/5/2055	114,018	0.02
USD 60,000	Morgan Stanley 3.217% 22/4/2042	47,399	0.01	USD 90,000	Norfolk Southern 3.4% 1/11/2049	72,050	0.01
USD 395,000	Morgan Stanley 3.591% 22/7/2028	374,766	0.06	USD 250,000	Norfolk Southern 3.7% 15/3/2053	206,963	0.03
USD 405,000	Morgan Stanley 3.62% 17/4/2025	399,731	0.06	USD 345,000	Norfolk Southern 3.8% 1/8/2028	337,212	0.05
USD 730,000	Morgan Stanley 3.772% 24/1/2029	690,085	0.11	USD 75,000	Northern Trust 3.15% 3/5/2029	70,420	0.01
USD 195,000	Morgan Stanley 3.875% 27/1/2026	192,759	0.03	USD 50,000	Northern Trust 3.95% 30/10/2025	49,896	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 73,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	64,078	0.01	USD 68,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	57,154	0.01
USD 119,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028	91,631	0.01	USD 3,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	2,506	0.00
USD 1,197,000	Novelis 3.25% 15/11/2026	1,061,418	0.16	USD 67,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	61,542	0.01
USD 400,000	Novelis 3.875% 15/8/2031	323,417	0.05	USD 13,000	Owens & Minor 6.625% 1/4/2030	11,975	0.00
USD 260,000	Nucor 2% 1/6/2025	245,449	0.04	USD 38,000	P&L Development / PLD Finance 7.75% 15/11/2025	30,633	0.00
USD 295,000	Nucor 3.95% 23/5/2025	293,535	0.05	USD 192,000	Paramount Global 6.375% 30/3/2062	176,849	0.03
USD 440,000	NVIDIA 3.5% 1/4/2040	382,433	0.06	USD 350,000	Parker-Hannifin 4.5% 15/9/2029	346,316	0.05
USD 1,005,000	Ohio Power 1.625% 15/1/2031	810,346	0.13	USD 136,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	122,769	0.02
USD 160,000	Ohio Power 4% 1/6/2049	136,302	0.02	USD 716,000	PayPal 1.65% 1/6/2025	674,240	0.10
EUR 144,000	Olympus Water US 3.875% 1/10/2028	120,586	0.02	USD 15,000	PayPal 3.25% 1/6/2050	11,384	0.00
EUR 159,000	Olympus Water US 5.375% 1/10/2029	125,472	0.02	USD 195,000	PayPal 4.4% 1/6/2032	193,083	0.03
USD 130,000	Oncor Electric Delivery 3.1% 15/9/2049	101,814	0.02	USD 342,000	Pediatrix Medical 5.375% 15/2/2030	296,053	0.05
USD 332,000	Oncor Electric Delivery 3.7% 15/5/2050	288,169	0.04	USD 300,000	Penske Truck Leasing / PTL Finance 2.7% 1/11/2024	287,618	0.04
USD 25,000	Oncor Electric Delivery 3.75% 1/4/2045	21,518	0.00	USD 1,505,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	1,474,015	0.23
USD 380,000	Oncor Electric Delivery 3.8% 30/9/2047	336,121	0.05	USD 235,000	Penske Truck Leasing / PTL Finance 4.2% 1/4/2027	226,734	0.03
USD 50,000	Oncor Electric Delivery 3.8% 1/6/2049	44,249	0.01	USD 250,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	235,262	0.04
USD 420,000	Oncor Electric Delivery 4.1% 15/11/2048	387,520	0.06	USD 745,000	Pfizer 4% 15/12/2036	715,293	0.11
USD 5,000	Oncor Electric Delivery 5.25% 30/9/2040	5,307	0.00	USD 83,000	Pilgrim's Pride 3.5% 1/3/2032	67,456	0.01
USD 60,000	OneMain Finance 6.875% 15/3/2025	58,518	0.01	USD 180,000	PNC Financial Services 2.2% 1/11/2024	174,165	0.03
USD 338,000	OneMain Finance 7.125% 15/3/2026	319,007	0.05	USD 260,000	PNC Financial Services 2.55% 22/1/2030	227,790	0.04
USD 67,000	Open Text 4.125% 15/2/2030	54,047	0.01	USD 1,225,000	PNC Financial Services 3.4% 15/12/2170	990,133	0.15
USD 194,000	Option Care Health 4.375% 31/10/2029	170,838	0.03	USD 525,000	PNC Financial Services 3.9% 29/4/2024	526,044	0.08
USD 770,000	Oracle 3.6% 1/4/2050	530,878	0.08	USD 300,000	PNC Financial Services 4.85% 1/12/2170	277,886	0.04
USD 202,000	Oracle 3.65% 25/3/2041	149,247	0.02	USD 95,000	PPL Electric Utilities 3.95% 1/6/2047	85,170	0.01
USD 95,000	Oracle 3.85% 15/7/2036	76,037	0.01	USD 216,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	209,157	0.03
USD 256,000	Oracle 3.95% 25/3/2051	186,973	0.03	USD 202,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	178,933	0.03
USD 350,000	Oracle 4% 15/7/2046	258,226	0.04	USD 115,000	Progressive 3% 15/3/2032	103,997	0.02
USD 225,000	Oracle 4% 15/11/2047	164,871	0.03	USD 100,000	Progressive 6.25% 1/12/2032	114,649	0.02
USD 310,000	Oracle 4.125% 15/5/2045	234,199	0.04	USD 310,000	Prologis 2.25% 15/4/2030	270,746	0.04
USD 60,000	Oracle 4.3% 8/7/2034	52,416	0.01	USD 50,000	Prologis 3.875% 15/9/2028	48,814	0.01
USD 75,000	Oracle 4.375% 15/5/2055	57,061	0.01	USD 50,000	Prudential Financial 3.935% 7/12/2049	43,762	0.01
USD 70,000	Oracle 4.5% 8/7/2044	56,527	0.01	USD 260,000	Prudential Financial 4.35% 25/2/2050	243,047	0.04
USD 515,000	Oracle 5.375% 15/7/2040	466,135	0.07				
EUR 1,219,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028*	1,086,415	0.17				
USD 226,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	201,339	0.03				
USD 209,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	183,331	0.03				
USD 143,000	Otis Worldwide 3.112% 15/2/2040	110,667	0.02				

*All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 100,000	Prudential Financial 4.6% 15/5/2044	96,493	0.01	USD 239,000	Sherwin-Williams 3.125% 1/6/2024	235,844	0.04
USD 250,000	PTC 3.625% 15/2/2025	235,234	0.04	USD 75,000	Sherwin-Williams 3.3% 15/5/2050	55,576	0.01
USD 177,000	PTC 4% 15/2/2028	161,570	0.03	USD 67,000	Sherwin-Williams 3.45% 1/8/2025	65,705	0.01
USD 1,090,000	Public Service Electric and Gas 3.1% 15/3/2032	1,003,349	0.16	USD 60,000	Sherwin-Williams 4.5% 1/6/2047	54,328	0.01
USD 220,000	QUALCOMM 4.3% 20/5/2047	210,183	0.03	USD 52,000	Shift4 Payments 0% 15/12/2025	47,677	0.00
USD 220,000	QUALCOMM 4.8% 20/5/2045	223,778	0.03	USD 284,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	265,945	0.04
USD 205,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	176,345	0.03	EUR 100,000	Silgan 3.25% 15/3/2025	98,372	0.02
USD 278,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	207,440	0.03	USD 186,000	Sinclair Television 4.125% 1/12/2030	153,711	0.02
USD 214,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	168,734	0.03	USD 537,000	Sirius XM Radio 3.125% 1/9/2026	478,734	0.07
USD 180,000	Realty Income 3% 15/1/2027	169,831	0.03	USD 113,000	Sirius XM Radio 3.875% 1/9/2031	92,005	0.01
USD 350,000	Realty Income 3.4% 15/1/2028	330,655	0.05	USD 34,000	Sirius XM Radio 4% 15/7/2028	29,865	0.00
USD 75,000	Realty Income 3.65% 15/1/2028	72,115	0.01	USD 68,000	Sirius XM Radio 4.125% 1/7/2030	58,030	0.01
USD 175,000	Realty Income 3.875% 15/4/2025	173,675	0.03	USD 104,000	Sirius XM Radio 5% 1/8/2027	98,372	0.01
USD 80,000	Republic Services 0.875% 15/11/2025	72,357	0.01	USD 36,000	Sirius XM Radio 5.5% 1/7/2029	33,730	0.00
USD 135,000	Republic Services 2.3% 1/3/2030	116,904	0.02	USD 43,000	Six Flags Entertainment 5.5% 15/4/2027	39,221	0.01
USD 310,000	Republic Services 2.375% 15/3/2033	255,006	0.04	USD 100,000	Six Flags Theme Parks 7% 1/7/2025	101,456	0.02
USD 130,000	Republic Services 3.95% 15/5/2028	127,768	0.02	USD 111,000	SLM 3.125% 2/11/2026	93,353	0.01
USD 16,000	Resideo Funding 4% 1/9/2029	13,498	0.00	USD 22,000	Sonic Automotive 4.625% 15/11/2029	18,723	0.00
USD 29,000	RLJ Lodging Trust 4% 15/9/2029	24,455	0.00	USD 200,000	Sotheby's 7.375% 15/10/2027	188,774	0.03
USD 310,000	Roche 2.607% 13/12/2051	223,419	0.03	USD 484,000	Sotheby's/Bidfair 5.875% 1/6/2029	426,053	0.07
USD 150,000	Roper Technologies 1.75% 15/2/2031	118,756	0.02	USD 45,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	40,605	0.01
USD 47,000	Ryan Specialty 4.375% 1/2/2030	42,399	0.01	USD 114,000	Spectrum Brands 5% 1/10/2029	99,703	0.02
USD 575,000	Ryder System 3.65% 18/3/2024	570,114	0.09	USD 522,000	Sprint Capital 6.875% 15/11/2028	555,709	0.09
USD 45,000	Ryder System 3.875% 1/12/2023	44,885	0.01	USD 341,000	Sprint Capital 8.75% 15/3/2032	413,666	0.06
USD 360,000	S&P Global 2.7% 1/3/2029	329,202	0.05	USD 160,000	SRS Distribution 4.625% 1/7/2028	141,882	0.02
USD 125,000	S&P Global 2.9% 1/3/2032	111,572	0.02	USD 204,000	SRS Distribution 6% 1/12/2029	165,776	0.03
USD 40,000	S&P Global 3.25% 1/12/2049	32,003	0.01	USD 181,000	SRS Distribution 6.125% 1/7/2029	150,408	0.02
USD 184,000	Sabre GLBL 7.375% 1/9/2025	174,909	0.03	USD 357,000	SS&C Technologies 5.5% 30/9/2027	339,459	0.05
USD 63,000	Sabre GLBL 9.25% 15/4/2025	62,290	0.01	EUR 200,000	Standard Industries 2.25% 21/11/2026	168,690	0.03
USD 250,000	Salesforce 2.7% 15/7/2041	192,916	0.03	USD 20,000	Standard Industries 3.375% 15/1/2031	14,941	0.00
USD 150,000	Salesforce 3.05% 15/7/2061	110,260	0.02	USD 189,000	Standard Industries 4.375% 15/7/2030	152,302	0.02
USD 140,000	San Diego Gas & Electric 2.95% 15/8/2051	104,988	0.02	USD 114,000	Standard Industries 4.75% 15/1/2028	100,072	0.02
USD 500,000	Santander USA 3.4% 18/1/2023	498,370	0.08	USD 27,000	Starwood Property Trust 4.375% 15/1/2027	24,235	0.00
USD 39,000	SBA Communications 3.125% 1/2/2029	32,218	0.00				
USD 380,000	SBA Communications 3.875% 15/2/2027	348,319	0.05				
EUR 130,000	SCIL IV / SCIL USA 4.375% 1/11/2026	108,204	0.02				
EUR 122,000	SCIL IV / SCIL USA 4.642% 1/11/2026	115,948	0.02				
USD 236,000	Sealed Air 4% 1/12/2027	215,591	0.03				
USD 263,000	Sensata Technologies 4.375% 15/2/2030	234,635	0.04				
USD 325,000	Sherwin-Williams 2.3% 15/5/2030	275,816	0.04				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 127,000	Starwood Property Trust 4.75% 15/3/2025	120,876	0.02	USD 1,100,000	Truist Financial 4.95% 1/12/2170	1,083,614	0.17
USD 50,000	State Street 2.354% 1/11/2025	48,314	0.01	USD 400,000	TSMC Arizona 4.5% 22/4/2052	389,686	0.06
USD 2,025,000	State Street 2.829% 1/6/2077	1,556,303	0.24	USD 65,000	TTMT Escrow Issuer 8.625% 30/9/2027	65,375	0.01
USD 50,000	State Street 3.776% 3/12/2024	49,904	0.01	USD 50,000	TWDC Enterprises 18 4.125% 1/6/2044	46,179	0.01
USD 210,000	Steel Dynamics 1.65% 15/10/2027	180,186	0.03	USD 569,000	Twilio 3.875% 15/3/2031	460,487	0.07
USD 450,000	Steel Dynamics 2.4% 15/6/2025	426,924	0.07	USD 160,000	Twitter 3.875% 15/12/2027	149,136	0.02
USD 120,000	Steel Dynamics 3.25% 15/10/2050	83,093	0.01	USD 66,000	Twitter 5% 1/3/2030	62,122	0.01
USD 245,000	Surgery Center 6.75% 1/7/2025	236,453	0.04	USD 237,000	Uber Technologies 0% 15/12/2025	204,314	0.03
USD 226,000	Surgery Center 10% 15/4/2027	228,157	0.04	USD 288,000	Uber Technologies 4.5% 15/8/2029	250,756	0.04
USD 72,000	SWF Escrow Issuer 6.5% 1/10/2029	52,536	0.01	USD 101,000	Uber Technologies 6.25% 15/1/2028	96,551	0.01
USD 250,000	Switch 3.75% 15/9/2028	248,180	0.04	USD 278,000	Uber Technologies 7.5% 15/9/2027	277,461	0.04
USD 228,000	Switch 4.125% 15/6/2029	227,748	0.04	USD 76,000	Uber Technologies 8% 1/11/2026	76,977	0.01
USD 399,000	Synaptics 4% 15/6/2029	344,380	0.05	USD 130,000	Union Pacific 3.5% 14/2/2053	107,119	0.02
USD 484,000	Syneos Health 3.625% 15/1/2029	412,955	0.06	USD 165,000	Union Pacific 3.55% 15/8/2039	144,916	0.02
USD 149,000	Taylor Morrison Communities 5.875% 15/6/2027	143,415	0.02	USD 50,000	Union Pacific 3.55% 20/5/2061	40,035	0.01
USD 181,000	Teleflex 4.25% 1/6/2028	164,465	0.03	USD 267,000	Union Pacific 3.839% 20/3/2060	227,418	0.04
USD 131,000	Teleflex 4.625% 15/11/2027	123,185	0.02	USD 115,000	Union Pacific 3.95% 15/8/2059	100,050	0.02
USD 172,000	Tempur Sealy International 4% 15/4/2029	142,269	0.02	USD 140,000	Union Pacific 4.05% 1/3/2046	127,918	0.02
USD 3,000	Tenet Healthcare 4.25% 1/6/2029	2,603	0.00	USD 150,000	Union Pacific 4.3% 1/3/2049	141,346	0.02
USD 307,000	Tenet Healthcare 4.875% 1/1/2026	292,717	0.05	USD 55,000	Union Pacific 4.5% 10/9/2048	52,802	0.01
USD 35,000	Tenet Healthcare 5.125% 1/11/2027	32,619	0.01	USD 638,000	United Airlines 4.375% 15/4/2026	586,756	0.09
USD 267,000	Tenet Healthcare 6.125% 1/10/2028	247,206	0.04	USD 236,000	United Airlines 4.625% 15/4/2029	207,885	0.03
USD 9,000	Tenet Healthcare 6.125% 15/6/2030	8,602	0.00	USD 133,000	United Natural Foods 6.75% 15/10/2028	128,787	0.02
USD 44,000	Tenet Healthcare 6.25% 1/2/2027	42,312	0.01	USD 164,000	United Rentals North America 5.25% 15/1/2030	153,979	0.02
USD 115,000	Terex 5% 15/5/2029	102,754	0.02	USD 445,000	UnitedHealth 2.75% 15/5/2040	346,264	0.05
USD 150,000	Texas Instruments 2.7% 15/9/2051	113,736	0.02	USD 75,000	UnitedHealth 3.25% 15/5/2051	59,548	0.01
USD 75,000	Texas Instruments 4.15% 15/5/2048	72,613	0.01	USD 445,000	UnitedHealth 3.5% 15/8/2039	387,460	0.06
USD 700,000	Thermo Fisher Scientific 2% 15/10/2031	593,077	0.09	USD 335,000	UnitedHealth 4.2% 15/1/2047	311,196	0.05
USD 98,000	Thor Industries 4% 15/10/2029	79,532	0.01	USD 155,000	UnitedHealth 4.75% 15/5/2052	155,469	0.02
USD 34,000	Titan International 7% 30/4/2028	32,581	0.00	USD 96,000	Uniti / Uniti Finance / CSL Capital 4.75% 15/4/2028	80,327	0.01
USD 427,000	TK Elevator US Newco 5.25% 15/7/2027	392,211	0.06	USD 172,000	Uniti / Uniti Finance / CSL Capital 6.5% 15/2/2029	129,669	0.02
USD 505,000	Toyota Motor Credit 1.15% 13/8/2027	440,695	0.07	USD 73,000	Univision Communications 6.625% 1/6/2027	70,670	0.01
USD 223,000	Toyota Motor Credit 1.35% 25/8/2023	217,913	0.03	USD 90,000	Univision Communications 7.375% 30/6/2030	89,171	0.01
USD 575,000	Toyota Motor Credit 2.15% 13/2/2030	501,556	0.08	USD 105,000	US Bancorp 1.375% 22/7/2030	84,296	0.01
USD 50,000	Travelers 2.55% 27/4/2050	35,174	0.01	USD 50,000	US Bancorp 3% 30/7/2029	45,458	0.01
USD 115,000	Travelers 4% 30/5/2047	103,579	0.02	USD 1,500,000	US Bancorp 3.7% 15/1/2171	1,257,155	0.19
USD 25,000	Travelers 4.3% 25/8/2045	22,935	0.00	USD 57,000	US Foods 4.625% 1/6/2030	49,503	0.01
USD 34,000	Tri Pointe Homes 5.25% 1/6/2027	30,922	0.00	USD 151,000	US Foods 4.75% 15/2/2029	134,708	0.02
				USD 173,000	US Foods 6.25% 15/4/2025	172,715	0.03
				USD 264,000	Vail Resorts 6.25% 15/5/2025	265,276	0.04
				USD 155,000	Ventas Realty 3% 15/1/2030	135,489	0.02

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 145,000	Ventas Realty 4.75% 15/11/2030	141,424	0.02	USD 297,000	WRKCo 4% 15/3/2028	287,627	0.04
USD 92,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	75,661	0.01	USD 150,000	WRKCo 4.9% 15/3/2029	150,545	0.02
USD 1,390,000	Verizon Communications 1.5% 18/9/2030	1,113,553	0.17	USD 129,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	115,390	0.02
USD 135,000	Verizon Communications 2.55% 21/3/2031	115,063	0.02	USD 18,000	Xerox 4.8% 1/3/2035	13,487	0.00
USD 815,000	Verizon Communications 2.65% 20/11/2040	595,579	0.09	USD 121,000	Yum! Brands 4.75% 15/1/2030	110,693	0.02
USD 75,000	Verizon Communications 2.85% 3/9/2041	56,191	0.01	USD 10,000	Yum! Brands 5.375% 1/4/2032	9,171	0.00
USD 135,000	Verizon Communications 2.987% 30/10/2056	92,280	0.01	USD 512,000	Zayo 4% 1/3/2027	436,613	0.07
USD 835,000	Verizon Communications 3.4% 22/3/2041	678,258	0.10	USD 900,000	Zayo 6.125% 1/3/2028	704,396	0.11
USD 275,000	Verizon Communications 3.85% 1/11/2042	235,775	0.04	USD 474,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	411,290	0.06
USD 190,000	Verizon Communications 3.875% 8/2/2029	183,136	0.03			325,688,679	50.53
USD 191,000	Verizon Communications 4.016% 3/12/2029	185,019	0.03	Total Bonds		468,202,701	72.62
USD 735,000	Verizon Communications 4.272% 15/1/2036	687,215	0.11	EQUITY LINKED NOTES			
USD 97,000	Verscend Escrow 9.75% 15/8/2026	97,972	0.02	USD 820	BMO Capital Markets (Fund receives 14.52% Fixed; and receives/pays return on Mastercard) (9/9/2022)	270,386	0.04
USD 386,000	Vertiv 4.125% 15/11/2028	336,154	0.05	USD 18,501	BMO Capital Markets (Fund receives 18.28% Fixed; and receives/pays return on Macy's) (19/10/2022)	328,436	0.05
USD 259,000	Viavi Solutions 3.75% 1/10/2029	222,540	0.03	USD 1,729	Royal Bank of Canada (Fund receives 11.06% Fixed; and receives/pays return on American Express) (19/9/2022)	268,585	0.04
USD 65,000	Visa 3.65% 15/9/2047	58,154	0.01	USD 2,681	Royal Bank of Canada (Fund receives 11.21% Fixed; and receives/pays return on Boston Properties) (21/9/2022)	216,892	0.03
USD 1,135,000	VMware 2.2% 15/8/2031	891,502	0.14	USD 1,921	Royal Bank of Canada (Fund receives 11.81% Fixed; and receives/pays return on Owens Corning) (21/9/2022)	158,879	0.03
USD 438,000	Voya Financial 6.125% 15/3/2171	425,104	0.07	USD 2,032	Royal Bank of Canada (Fund receives 12.09% Fixed; and receives/pays return on Marsh & McLennan) (9/9/2022)	331,811	0.05
USD 138,000	Wabash National 4.5% 15/10/2028	118,801	0.02	USD 2,221	Royal Bank of Canada (Fund receives 12.13% Fixed; and receives/pays return on Microsoft) (27/10/2022)	599,289	0.09
USD 50,000	Walmart 2.5% 22/9/2041	39,239	0.01	USD 2,102	Royal Bank of Canada (Fund receives 12.49% Fixed; and receives/pays return on Copart) (7/9/2022)	253,781	0.04
USD 470,000	Walmart 2.65% 22/9/2051	357,911	0.06	USD 1,630	Royal Bank of Canada (Fund receives 12.53% Fixed; and receives/pays return on Becton Dickinson) (27/9/2022)	414,919	0.06
USD 297,000	Walt Disney 3.5% 13/5/2040	256,024	0.04	USD 3,685	Royal Bank of Canada (Fund receives 12.55% Fixed; and receives/pays return on Merck) (28/10/2022)	319,758	0.05
USD 100,000	Walt Disney 3.6% 13/1/2051	84,479	0.01				
USD 460,000	Walt Disney 6.65% 15/11/2037	550,966	0.09				
USD 5,000	Waste Management 1.5% 15/3/2031	3,980	0.00				
USD 125,000	Waste Management 2.5% 15/11/2050	85,167	0.01				
USD 614,000	WESCO Distribution 7.25% 15/6/2028	617,920	0.10				
USD 325,000	William Carter 5.625% 15/3/2027	315,424	0.05				
USD 202,000	Williams Scotsman International 4.625% 15/8/2028	181,849	0.03				
USD 211,000	WMG Acquisition 3.875% 15/7/2030	179,875	0.03				
USD 385,000	Workday 3.8% 1/4/2032	353,435	0.05				
USD 43,000	WR Grace 4.875% 15/6/2027	39,806	0.01				
USD 389,000	WR Grace 5.625% 15/8/2029	310,813	0.05				
USD 330,000	WRKCo 3% 15/6/2033	276,276	0.04				
USD 110,000	WRKCo 3.75% 15/3/2025	108,196	0.02				
USD 101,000	WRKCo 3.9% 1/6/2028	97,362	0.01				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,210	Royal Bank of Canada (Fund receives 12.85% Fixed; and receives/pays return on Mckesson) (27/9/2022)	425,716	0.07	USD 5,565	Royal Bank of Canada (Fund receives 19.07% Fixed; and receives/pays return on Fifth Third Bancorp) (21/10/2022)	193,613	0.03
USD 5,654	Royal Bank of Canada (Fund receives 13.07% Fixed; and receives/pays return on Morgan Stanley) (13/10/2022)	466,481	0.07	USD 2,621	Royal Bank of Canada (Fund receives 19.49% Fixed; and receives/pays return on Discover Financial Services) (19/9/2022)	268,292	0.04
USD 8,558	Royal Bank of Canada (Fund receives 13.29% Fixed; and receives/pays return on Jpmorgan Chase) (13/10/2022)	972,648	0.15	USD 8,914	Royal Bank of Canada (Fund receives 21.16% Fixed; and receives/pays return on Mattel) (21/10/2022)	200,603	0.03
USD 361	Royal Bank of Canada (Fund receives 13.75% Fixed; and receives/pays return on Unitedhealth) (10/11/2022)	190,438	0.03	USD 2,313	Royal Bank of Canada (Fund receives 8.75% Fixed; and receives/pays return on Automatic Data Processing) (21/9/2022)	561,640	0.09
USD 4,980	Royal Bank of Canada (Fund receives 13.91% Fixed; and receives/pays return on Sealed Air) (2/11/2022)	273,820	0.04	USD 2,363	Royal Bank of Canada (Fund receives 9.62% Fixed; and receives/pays return on Waste Management) (21/9/2022)	392,126	0.06
USD 1,287	Royal Bank of Canada (Fund receives 14.13% Fixed; and receives/pays return on Cigna) (4/11/2022)	366,900	0.06	USD 2,000	Royal Bank of Canada (Fund receives 9.63% Fixed; and receives/pays return on Republic Services) (27/10/2022)	286,424	0.05
USD 1,451	Royal Bank of Canada (Fund receives 14.51% Fixed; and receives/pays return on DanaHER) (9/9/2022)	398,213	0.06	USD 1,711	Société Générale (Fund receives 10.13% Fixed; and receives/pays return on Progressive) (14/10/2022)	207,192	0.03
USD 3,045	Royal Bank of Canada (Fund receives 14.75% Fixed; and receives/pays return on Intercontinental Exchange) (27/9/2022)	311,124	0.05	USD 2,683	Société Générale (Fund receives 10.79% Fixed; and receives/pays return on Chubb) (23/9/2022)	511,635	0.08
USD 961	Royal Bank of Canada (Fund receives 16.03% Fixed; and receives/pays return on Adobe) (15/9/2022)	366,885	0.06	USD 2,762	Société Générale (Fund receives 11.22% Fixed; and receives/pays return on Cadence Design Sys) (12/9/2022)	486,120	0.08
USD 2,723	Royal Bank of Canada (Fund receives 16.06% Fixed; and receives/pays return on Qualcomm) (27/9/2022)	366,817	0.06	USD 812	Société Générale (Fund receives 12.07% Fixed; and receives/pays return on Broadcom) (2/9/2022)	410,072	0.06
USD 2,420	Royal Bank of Canada (Fund receives 16.35% Fixed; and receives/pays return on Fidelity National Information Services) (4/11/2022)	229,269	0.04	USD 304	Société Générale (Fund receives 12.22% Fixed; and receives/pays return on Cintas) (13/10/2022)	122,936	0.02
USD 2,172	Royal Bank of Canada (Fund receives 16.93% Fixed; and receives/pays return on Automation) (21/10/2022)	269,381	0.04	USD 2,530	Société Générale (Fund receives 13.16% Fixed; and receives/pays return on American Tower Reit) (15/9/2022)	649,330	0.10
USD 2,154	Royal Bank of Canada (Fund receives 17.13% Fixed; and receives/pays return on Salesforce) (27/9/2022)	350,586	0.05	USD 3,357	Société Générale (Fund receives 13.2% Fixed; and receives/pays return on Prologis) (1/9/2022)	421,599	0.07
USD 10,728	Royal Bank of Canada (Fund receives 18.57% Fixed; and receives/pays return on Keycorp) (21/10/2022)	194,981	0.03	USD 4,284	Société Générale (Fund receives 13.86% Fixed; and receives/pays return on US Bancorp) (14/10/2022)	196,507	0.03
				USD 1,787	Société Générale (Fund receives 14.94% Fixed; and receives/pays return on First Republic Bank) (13/10/2022)	276,388	0.04

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 5,992	Société Générale (Fund receives 15.34% Fixed; and receives/pays return on Archer-Daniels-Midland) (12/9/2022)	504,626	0.08	USD 17,453	BNP Paribas (Fund receives 14.91% Fixed; and receives/pays return on Bank of America) (1/9/2022)	594,679	0.09
USD 197	Société Générale (Fund receives 15.71% Fixed; and receives/pays return on Autozone) (21/9/2022)	419,646	0.07	USD 4,928	BNP Paribas (Fund receives 15.02% Fixed; and receives/pays return on Citigroup) (14/10/2022)	241,736	0.04
USD 1,941	Société Générale (Fund receives 16.61% Fixed; and receives/pays return on Eaton) (9/9/2022)	270,082	0.04	USD 1,393	BNP Paribas (Fund receives 16.35% Fixed; and receives/pays return on Albemarle) (27/9/2022)	354,306	0.05
USD 3,858	Société Générale (Fund receives 16.97% Fixed; and receives/pays return on Ball) (27/9/2022)	219,097	0.03	USD 1,187	BNP Paribas (Fund receives 16.4% Fixed; and receives/pays return on Vulcan Materials) (27/9/2022)	197,607	0.03
USD 1,380	Société Générale (Fund receives 17.17% Fixed; and receives/pays return on Kla) (23/9/2022)	482,563	0.08	USD 356	BNP Paribas (Fund receives 16.44% Fixed; and receives/pays return on Fair Isaac) (27/9/2022)	164,663	0.03
USD 1,000	Société Générale (Fund receives 17.2% Fixed; and receives/pays return on Servicenow) (23/9/2022)	449,461	0.07	USD 5,652	BNP Paribas (Fund receives 16.8% Fixed; and receives/pays return on Pentair) (26/10/2022)	258,389	0.04
USD 2,842	Société Générale (Fund receives 17.56% Fixed; and receives/pays return on Crown Castle) (23/9/2022)	489,039	0.08	USD 4,991	BNP Paribas (Fund receives 16.81% Fixed; and receives/pays return on CF Industries) (29/9/2022)	510,299	0.08
USD 1,770	Société Générale (Fund receives 17.83% Fixed; and receives/pays return on Tesla) (27/9/2022)	499,909	0.08	USD 9,560	BNP Paribas (Fund receives 16.91% Fixed; and receives/pays return on American International) (29/9/2022)	497,782	0.08
USD 5,770	Société Générale (Fund receives 8.56% Fixed; and receives/pays return on Apple) (4/10/2022)	927,984	0.14	USD 7,828	BNP Paribas (Fund receives 17.13% Fixed; and receives/pays return on CSX) (9/9/2022)	245,398	0.04
USD 2,971	Société Générale (Fund receives 8.66% Fixed; and receives/pays return on Zoetis) (23/9/2022)	473,699	0.07	USD 1,956	BNP Paribas (Fund receives 17.9% Fixed; and receives/pays return on Charles Schwab) (1/9/2022)	130,459	0.02
USD 1,779	Société Générale (Fund receives 8.68% Fixed; and receives/pays return on Microsoft) (13/10/2022)	476,661	0.07	USD 1,067	BNP Paribas (Fund receives 19.2% Fixed; and receives/pays return on DR Horton) (9/9/2022)	77,048	0.01
USD 2,634	Société Générale (Fund receives 9.62% Fixed; and receives/pays return on Unitedhealth) (14/10/2022)	1,382,244	0.21	USD 716	BNP Paribas (Fund receives 20.46% Fixed; and receives/pays return on Equinix) (15/9/2022)	482,038	0.07
USD 1,239	BNP Paribas (Fund receives 10.08% Fixed; and receives/pays return on Hershey) (31/10/2022)	283,168	0.04	USD 1,797	BNP Paribas (Fund receives 21.39% Fixed; and receives/pays return on Eli Lilly) (27/9/2022)	549,578	0.08
USD 4,825	BNP Paribas (Fund receives 11.03% Fixed; and receives/pays return on Amazon.com) (19/9/2022)	629,173	0.10	USD 8,870	BNP Paribas (Fund receives 25.94% Fixed; and receives/pays return on Alphabet) (9/9/2022)	975,945	0.15
USD 835	BNP Paribas (Fund receives 12.12% Fixed; and receives/pays return on Humana) (19/9/2022)	406,514	0.06	USD 5,043	BNP Paribas (Fund receives 33.69% Fixed; and receives/pays return on Synchrony Financial) (1/9/2022)	166,135	0.03
USD 1,010	BNP Paribas (Fund receives 13.55% Fixed; and receives/pays return on Palo Alto Networks) (29/9/2022)	557,853	0.09	USD 3,712	BNP Paribas (Fund receives 7.43% Fixed; and receives/pays return on General Mills) (23/9/2022)	286,275	0.04
USD 1,565	BNP Paribas (Fund receives 13.98% Fixed; and receives/pays return on United Rentals) (15/9/2022)	460,519	0.07	USD 1,321	BNP Paribas (Fund receives 9.07% Fixed; and receives/pays return on Accenture) (27/9/2022)	389,826	0.06

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,403	BNP Paribas (Fund receives 9.41% Fixed; and receives/pays return on Thermo Fisher Scientific) (15/9/2022)	784,081	0.12	USD 4,010	JP Morgan (Fund receives 9.03% Fixed; and receives/pays return on CVS Health) (19/9/2022)	398,951	0.06
USD 3,869	BNP Paribas (Fund receives 9.65% Fixed; and receives/pays return on Hologic) (1/11/2022)	264,104	0.04	USD 3,001	JP Morgan (Fund receives 9.33% Fixed; and receives/pays return on Electronic Arts) (19/9/2022)	386,118	0.06
USD 1,753	BNP Paribas (Fund receives 9.85% Fixed; and receives/pays return on Avalonbay Communities) (15/9/2022)	359,786	0.06	USD 2,956	JP Morgan (Fund receives 9.99% Fixed; and receives/pays return on Hilton Worldwide) (24/10/2022)	380,550	0.06
USD 1,642	JP Morgan (Fund receives 10.4% Fixed; and receives/pays return on CME) (24/10/2022)	325,579	0.05	USD 250	Credit Suisse (Fund receives 10.65% Fixed; and receives/pays return on Chipotle Mexican Grill) (21/9/2022)	397,528	0.06
USD 5,506	JP Morgan (Fund receives 11.41% Fixed; and receives/pays return on International Paper) (28/10/2022)	233,032	0.04	USD 4,957	Credit Suisse (Fund receives 10.7% Fixed; and receives/pays return on Oracle) (12/9/2022)	369,784	0.06
USD 4,230	JP Morgan (Fund receives 11.83% Fixed; and receives/pays return on Apple) (31/10/2022)	686,146	0.11	USD 1,995	Credit Suisse (Fund receives 10.9% Fixed; and receives/pays return on Microsoft) (21/9/2022)	528,235	0.08
USD 3,028	JP Morgan (Fund receives 11.94% Fixed; and receives/pays return on Fiserv) (28/10/2022)	312,972	0.05	USD 1,342	Credit Suisse (Fund receives 13.2% Fixed; and receives/pays return on Goldman Sachs) (1/9/2022)	430,543	0.07
USD 4,217	JP Morgan (Fund receives 12.47% Fixed; and receives/pays return on MetLife) (3/11/2022)	275,212	0.04	USD 8,579	Credit Suisse (Fund receives 13.95% Fixed; and receives/pays return on Pfizer) (2/11/2022)	395,937	0.06
USD 2,067	JP Morgan (Fund receives 12.5% Fixed; and receives/pays return on Home Depot) (4/10/2022)	607,528	0.09	USD 1,659	Credit Suisse (Fund receives 13.95% Fixed; and receives/pays return on United Parcel Service) (25/10/2022)	323,345	0.05
USD 4,283	JP Morgan (Fund receives 12.62% Fixed; and receives/pays return on Alphabet) (29/9/2022)	475,792	0.07	USD 2,114	Credit Suisse (Fund receives 14.7% Fixed; and receives/pays return on NVIDIA) (21/9/2022)	323,485	0.05
USD 3,685	JP Morgan (Fund receives 13.54% Fixed; and receives/pays return on Nucor) (21/10/2022)	488,016	0.08	USD 13,932	Credit Suisse (Fund receives 14.9% Fixed; and receives/pays return on Bank of America) (13/10/2022)	478,882	0.07
USD 4,921	JP Morgan (Fund receives 13.95% Fixed; and receives/pays return on Masco) (15/9/2022)	251,872	0.04	USD 548	Credit Suisse (Fund receives 15.35% Fixed; and receives/pays return on Martin Marietta Materials) (31/10/2022)	188,717	0.03
USD 1,893	JP Morgan (Fund receives 15.6% Fixed; and receives/pays return on Archer-Daniels-Midland) (27/10/2022)	163,805	0.03	USD 686	Credit Suisse (Fund receives 15.65% Fixed; and receives/pays return on Palo Alto Networks) (18/11/2022)	384,231	0.06
USD 10,239	JP Morgan (Fund receives 18.28% Fixed; and receives/pays return on Alcoa) (14/10/2022)	507,431	0.08	USD 4,699	Credit Suisse (Fund receives 16.45% Fixed; and receives/pays return on Bank of New York Mellon) (14/10/2022)	197,388	0.03
USD 886	JP Morgan (Fund receives 21.74% Fixed; and receives/pays return on FedEx) (22/9/2022)	189,752	0.03	USD 1,058	Credit Suisse (Fund receives 20.45% Fixed; and receives/pays return on Tractor Supply) (21/10/2022)	198,245	0.03
USD 2,907	JP Morgan (Fund receives 7.17% Fixed; and receives/pays return on Walmart) (22/9/2022)	387,489	0.06	USD 2,358	Credit Suisse (Fund receives 8.75% Fixed; and receives/pays return on Marsh & McLennan) (21/10/2022)	387,224	0.06
USD 3,176	JP Morgan (Fund receives 7.74% Fixed; and receives/pays return on Paychex) (22/9/2022)	397,242	0.06				
USD 8,788	JP Morgan (Fund receives 9.03% Fixed; and receives/pays return on Comcast) (23/9/2022)	320,474	0.05				

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 7,194	Credit Suisse (Fund receives 9.05% Fixed; and receives/pays return on Bristol-Myers Squibb) (21/9/2022)	484,660	0.08	USD 3,359	Citigroup (Fund receives 14.99% Fixed; and receives/pays return on Microsoft) (12/9/2022)	888,721	0.14
USD 2,343	UBS (Fund receives 12.1% Fixed; and receives/pays return on Lowe's) (4/10/2022)	462,571	0.07	USD 1,386	Citigroup (Fund receives 16.09% Fixed; and receives/pays return on Visa) (9/9/2022)	281,043	0.04
USD 2,362	Goldman Sachs (Fund receives 11.25% Fixed; and receives/pays return on Johnson & Johnson) (8/9/2022)	385,814	0.06	USD 2,080	Citigroup (Fund receives 17.94% Fixed; and receives/pays return on DuPont de Nemours) (9/9/2022)	118,020	0.02
USD 2,737	Goldman Sachs (Fund receives 11.42% Fixed; and receives/pays return on Ecolab) (23/9/2022)	455,468	0.07	USD 4,319	Citigroup (Fund receives 22.43% Fixed; and receives/pays return on Citizens Financial) (8/9/2022)	158,827	0.03
USD 990	Goldman Sachs (Fund receives 13.86% Fixed; and receives/pays return on Hasbro) (8/9/2022)	78,596	0.01	USD 793	Citigroup (Fund receives 23.93% Fixed; and receives/pays return on Equifax) (9/9/2022)	151,579	0.02
USD 879	Goldman Sachs (Fund receives 14.37% Fixed; and receives/pays return on Elevance Health) (8/9/2022)	424,159	0.07	USD 10,609	Citigroup (Fund receives 8.11% Fixed; and receives/pays return on Coca-Cola) (12/9/2022)	661,179	0.10
USD 3,371	Goldman Sachs (Fund receives 18.48% Fixed; and receives/pays return on Truist Financial) (8/9/2022)	160,173	0.03	USD 7,174	Citigroup (Fund receives 8.59% Fixed; and receives/pays return on Graphic Packaging) (12/9/2022)	161,434	0.03
USD 11,603	Nomura (Fund receives 18.15% Fixed; and receives/pays return on Corning) (12/9/2022)	402,211	0.06	Total Equity Linked Notes		48,067,112	7.46
USD 164	Citigroup (Fund receives 11.39% Fixed; and receives/pays return on Autozone) (21/9/2022)	348,548	0.05	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		601,340,052	93.28
USD 6,659	Citigroup (Fund receives 12.65% Fixed; and receives/pays return on Apple) (12/9/2022)	1,059,760	0.17	Total Portfolio		601,340,052	93.28
				Other Net Assets		43,344,182	6.72
				Total Net Assets (EUR)		644,684,234	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
CHF	1,470,352	EUR	1,453,539	Standard Chartered Bank	21/9/2022	47,551
EUR	1,181,365	AUD	1,762,974	Westpac	21/9/2022	(25,177)
EUR	2,991,925	SEK	31,390,352	Bank of America	21/9/2022	52,410
EUR	7,842,778	CHF	8,093,298	HSBC Bank	21/9/2022	(419,715)
EUR	20,944,212	GBP	18,049,242	Standard Chartered Bank	21/9/2022	20,287
EUR	2,890,885	JPY	405,535,412	Deutsche Bank	21/9/2022	(30,209)
EUR	850,673	CHF	863,669	State Street	21/9/2022	(31,051)
EUR	1,194,160	GBP	1,007,316	Royal Bank of Canada	21/9/2022	26,410
EUR	23,604	GBP	20,000	UBS	14/9/2022	410
EUR	17,425,394	GBP	14,790,000	Goldman Sachs	14/9/2022	273,916
EUR	5,209,908	USD	5,370,000	Goldman Sachs	14/9/2022	(153,363)
EUR	179,735	USD	180,000	BNP Paribas	14/9/2022	(40)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
EUR	62,057,957	USD	62,062,500	BNP Paribas	21/9/2022	102,982
EUR	51,087,034	USD	51,088,590	Barclays	21/9/2022	86,956
EUR	94,936,700	USD	94,921,896	Morgan Stanley	21/9/2022	179,259
GBP	1,991,667	EUR	2,316,516	Standard Chartered Bank	21/9/2022	(7,639)
GBP	1,123,197	EUR	1,321,983	Bank of America	21/9/2022	(19,896)
GBP	1,860,000	EUR	2,204,236	Morgan Stanley	14/9/2022	(47,255)
JPY	247,756,872	EUR	1,779,007	Standard Chartered Bank	21/9/2022	5,600
SEK	7,084,544	EUR	662,398	HSBC Bank	21/9/2022	1,027
USD	12,633,661	EUR	12,053,084	HSBC Bank	21/9/2022	558,689
Net unrealised appreciation						621,152
Total net unrealised appreciation (EUR underlying exposure - EUR 291,395,042)						621,152

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
(1)	EUR	Euro Bund	August 2022	148,220	3,830
(226)	EUR	Euro BOBL	September 2022	27,847,720	228,260
(90)	EUR	Euro Bund	September 2022	13,339,800	173,700
(152)	EUR	Euro Schatz	September 2022	16,516,320	65,360
(11)	EUR	Euro-BTP	September 2022	1,320,220	4,800
(94)	USD	S&P 500 E-Mini Index	September 2022	18,795,426	652,543
1,772	USD	EUR/USD Future	September 2022	221,792,054	(14,496,206)
(16)	USD	US Long Bond (CBT)	December 2022	2,179,561	21,991
(200)	USD	US Treasury 10 Year Note (CBT)	December 2022	23,411,787	130,637
1	USD	US Treasury 10 Year Note (CBT)	December 2022	117,059	(349)
(102)	USD	US Ultra Bond (CBT)	December 2022	15,360,319	(86,822)
(20)	USD	US Treasury 5 Year Note (CBT)	December 2022	2,217,013	10,008
Total				343,045,499	(13,292,248)

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation EUR	Market Value EUR
3,163	Call	S&P 500 Index	Citibank	USD 100	16/9/2022	(54,175)	101,598
3,670	Put	S&P 500 Index	Citibank	USD 850	21/10/2022	(20,579)	301,526
Total (EUR underlying exposure - EUR 7,872,213)						(74,754)	403,124

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
(3,163)	Call	S&P 500 Index	Citibank	USD 300	16/9/2022	83,925	(6,612)
(3,670)	Put	S&P 500 Index	Citibank	USD 650	21/10/2022	37,598	(148,064)
Total (EUR underlying exposure - EUR 3,105,096)						121,523	(154,676)

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation EUR	Market Value EUR
EUR 3,100,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	(26,400)	3,667
EUR 2,400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(4,763)	24,877
EUR 2,400,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	19/10/2022	(21)	459
Total (EUR underlying exposure -EUR 1,021,327)				(31,184)	29,003

ESG Global Conservative Income Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation EUR	Market Value EUR
EUR (2,400,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	13,344	(11,280)
Total (EUR underlying exposure - EUR 439,937)				13,344	(11,280)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				15,584	GDS	54,107	0.03
FUNDS				5,671	IHS	38,449	0.02
Guernsey				20,625	Longfor	67,273	0.04
250,000	Bluefield Solar Income Fund	415,729	0.26	2,100	Tencent	87,547	0.06
128,971	Syncona	295,689	0.19	1,250	Tencent	51,937	0.03
		711,418	0.45	74,000	Xinyi Solar	102,204	0.06
Ireland						870,686	0.54
283,092	iShares Green Bond Index Fund IE ⁻	2,716,022	1.72	China			
Luxembourg				21,500	China Merchants Bank	110,396	0.07
949,663	BlackRock Global Funds - Emerging Markets Impact Bond Fund ^{oo}	9,344,683	5.91	107,438	China Three Gorges Renewables	94,996	0.06
United Kingdom				15,900	Haier Smart Home	59,623	0.04
773,007	Greencoat UK Wind Fund	1,476,770	0.94	20,029	Haier Smart Home	65,839	0.04
168,745	Gresham House Energy Storage Fund	332,029	0.21	13,840	LONGi Green Energy Technology	102,712	0.07
		1,808,799	1.15	2,700	Shenzhen Mindray Bio-Medical Electronics	116,822	0.07
Total Funds		14,580,922	9.23			550,388	0.35
COMMON / PREFERRED STOCKS (SHARES)				Denmark			
Australia				900	Chr Hansen	52,868	0.03
181,772	APM Human Services International	418,582	0.26	641	DSV	94,243	0.06
22,461	NEXTDC	161,480	0.10	4,050	Novo Nordisk	434,194	0.27
9,452	Transurban	90,432	0.06	5,834	Orsted	578,368	0.37
		670,494	0.42	6,061	Tryg	137,500	0.09
Belgium				11,066	Vestas Wind Systems	282,555	0.18
429	Aedifica	40,837	0.02			1,579,728	1.00
995	Azelis	19,769	0.01	Egypt			
1,861	KBC	88,398	0.06	27,952	Commercial International Bank Egypt	55,453	0.04
		149,004	0.09	Finland			
Brazil				1,619	Kone	65,323	0.04
5,663	Arezzo Industria e Comercio	101,896	0.06	10,494	Nordea Bank	98,159	0.06
46,937	B3 - Brasil Bolsa Balcao	110,442	0.07	2,044	Sampo	92,306	0.06
92,555	Hapvida Participacoes e Investimentos	131,420	0.08			255,788	0.16
14,707	Iguatemi	56,909	0.04	France			
202,553	MRV Engenharia e Participacoes	403,042	0.26	1,126	Air Liquide [*]	142,613	0.09
31,440	Sendas Distribuidora	111,878	0.07	2,559	BNP Paribas	119,582	0.08
		915,587	0.58	1,807	Cie de Saint-Gobain	73,342	0.04
Canada				1,402	Eiffage	124,327	0.08
22,951	Brookfield Renewable	884,827	0.56	1,198	EssilorLuxottica	182,654	0.12
6,314	Hydro One	170,968	0.11	3,138	Euroapi	48,832	0.03
24,306	North West	638,900	0.40	68	Hermes International	88,642	0.06
11,004	TELUS	249,363	0.16	354	Kering	181,008	0.11
		1,944,058	1.23	614	L'Oreal	213,395	0.13
Cayman Islands				5,182	Sanofi	430,810	0.27
11,100	Alibaba	133,365	0.08	152	Sartorius Stedim Biotech	56,599	0.04
1,534	Alibaba	149,642	0.10	5,210	Schneider Electric	629,639	0.40
625	Baidu	90,775	0.06	255	Teleperformance	74,007	0.05
21,000	China Mengniu Dairy	95,387	0.06			2,365,450	1.50
				Germany			
				4,079	Fraport Frankfurt Airport Services Worldwide	176,371	0.11
				3,158	Hamburger Hafen und Logistik	38,544	0.02
				6,107	LEG Immobilien	466,654	0.30

^{oo}Cross umbrella holding and investment in connected party fund, see further information in Note 10.

⁻Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
135	Sartorius	57,238	0.04	21,232	Grupo Financiero Banorte	127,539	0.08
12,808	Vonovia	351,218	0.22	75,058	Wal-Mart de Mexico	249,784	0.16
		1,090,025	0.69			462,451	0.29
Greece				Netherlands			
26,660	National Bank of Greece	85,482	0.05	193	ASML	95,537	0.06
Hong Kong				1,648	Koninklijke DSM	211,612	0.13
10,800	AIA	104,510	0.07	42,764	Koninklijke KPN	135,877	0.09
61,765	Hang Lung Properties	102,934	0.06			443,026	0.28
		207,444	0.13	New Zealand			
Hungary				8,503	Vector	24,484	0.02
652	OTP Bank Nyrt	13,911	0.01	Norway			
India				4,602	Gjensidige Forsikring	93,535	0.06
3,413	Axis Bank	159,729	0.10	Panama			
1,928	HDFC Bank	118,649	0.08	1,276	Copa	92,076	0.06
3,054	Hindustan Unilever	102,232	0.07	Portugal			
6,590	ICICI Bank	144,782	0.09	30,874	REN - Redes Energeticas Nacionais SGPS	82,006	0.05
7,084	Infosys	130,983	0.08	Saudi Arabia			
		656,375	0.42	2,473	Leejam Sports	55,131	0.03
Indonesia				Singapore			
3,057,771	Bank Rakyat Indonesia Persero	894,103	0.56	5,088	DBS	118,704	0.08
10,340,400	Dayamitra Telekomunikasi	550,373	0.35	42,500	Singapore Telecommunications	79,687	0.05
		1,444,476	0.91			198,391	0.13
Ireland				South Africa			
1,012,797	Greencoat Renewables	1,246,287	0.79	795	Capitec Bank	96,717	0.06
232	Linde	65,916	0.04	4,005	Gold Fields	32,568	0.02
573	STERIS	115,763	0.07	3,922	Gold Fields	31,807	0.02
		1,427,966	0.90	76,960	Life Healthcare	90,629	0.06
Italy						251,721	0.16
41,118	Enel	195,970	0.13	South Korea			
629	ERG	20,024	0.01	2,823	Hana Financial	82,840	0.06
6,264	Infrastrutture Wireless Italiane	58,832	0.04	2,230	KB Financial	82,444	0.05
29,038	Terna - Rete Elettrica Nazionale*	210,384	0.13	4,217	Samsung Electronics	188,221	0.12
		485,210	0.31	2,885	Samsung Electronics	117,553	0.07
Japan				788	Samsung SDI	352,304	0.22
16,200	Asahi	242,991	0.15			823,362	0.52
96	Canadian Solar Infrastructure Fund	86,037	0.05	Spain			
4,562	KDDI	140,569	0.09	3,568	ACCIONA Energias Renovables	150,135	0.10
1,400	Nidec	94,043	0.06	694	Aena SME	85,468	0.05
2,192	West Japan Railway	85,782	0.06	1,684	Amadeus IT	89,459	0.06
		649,422	0.41	5,987	Cellnex Telecom*	235,750	0.15
Jersey				31,671	EDP Renovaveis	776,590	0.49
1,076	Aptiv	102,333	0.06	16,214	Industria de Diseno Textil	354,753	0.22
1,556	Ferguson	181,712	0.11			1,692,155	1.07
		284,045	0.17	Sweden			
Kazakhstan				1,878	Alfa Laval	50,494	0.03
1,330	Kaspi.KZ JSC	81,396	0.05	12,040	Epiroc	188,209	0.12
Malaysia				3,807	Epiroc	53,606	0.04
37,600	Malayan Banking	75,360	0.05	12,192	Tele2	130,827	0.08
94,000	Public Bank	98,926	0.06	4,310	Volvo	68,715	0.04
		174,286	0.11			491,851	0.31
Mexico				Switzerland			
12,305	Arca Continental	85,128	0.05	266	Flughafen Zurich	44,842	0.03

*All or a portion of this security represents a security on loan.

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

			Market Value (USD)	% of Net Assets				Market Value (USD)	% of Net Assets
Holding	Description		(USD)	Assets	Holding	Description		(USD)	Assets
7,596	Landis+Gyr		442,481	0.28	65	Cable One		74,752	0.05
279	Lonza		151,213	0.10	5,223	Citizens Financial		191,319	0.12
1,623	Nestle		190,742	0.12	3,579	Clearway Energy		133,103	0.08
2,505	Novartis		202,857	0.13	670	Consolidated Edison		65,975	0.04
546	Roche		177,230	0.11	980	Crown		90,180	0.06
104	SGS		228,735	0.14	1,737	Danaher		475,660	0.30
294	Sika		67,153	0.04	123	Equinix		82,152	0.05
1,618	TE Connectivity		205,664	0.13	373	Estee Lauder		96,249	0.06
872	Zurich Insurance		386,332	0.25	1,849	Eversource Energy		167,223	0.11
			2,097,249	1.33	2,840	Exelon		125,585	0.08
	Taiwan				2,504	Fidelity National Information Services		233,348	0.15
11,000	Accton Technology		102,456	0.07	664	Global Payments		83,465	0.05
28,000	Far EasTone Telecommunications		68,810	0.04	4,180	ICF International		434,720	0.28
7,000	MediaTek		153,396	0.10	2,169	Intercontinental Exchange		220,305	0.14
8,651	Taiwan Semiconductor Manufacturing		730,145	0.46	770	International Flavors & Fragrances		85,870	0.05
			1,054,807	0.67	637	Intuit		278,324	0.17
	Thailand				1,689	Jack Henry & Associates		328,511	0.21
143,100	Bangkok Dusit Medical Services		114,794	0.07	1,309	Microsoft		347,945	0.22
	United Arab Emirates				5,000	Mueller Water Products		57,000	0.04
46,784	Abu Dhabi Commercial Bank		115,527	0.07	2,634	Otis Worldwide		191,413	0.12
64,797	Aldar Properties		85,032	0.06	1,375	Paychex		171,160	0.11
			200,559	0.13	3,730	Physicians Realty Trust		63,186	0.04
	United Kingdom				640	SBA Communications		209,958	0.13
3,623	AstraZeneca		454,558	0.29	1,700	SLM		99,008	0.07
11,713	Auto Trader		89,197	0.06	5,849	Synchrony Financial		193,192	0.12
4,180	Compass		90,472	0.06	325	Thermo Fisher Scientific		180,973	0.12
7,294	Halma		177,982	0.11	2,275	Trimble		146,100	0.09
473,134	Home Reit		643,707	0.41	451	UnitedHealth		236,969	0.15
19,457	Pearson		196,142	0.12	1,064	Visa		215,098	0.14
13,933	Phoenix		97,756	0.06	2,276	Welltower		175,662	0.11
28,160	Prudential		297,409	0.19	2,738	Yum China		135,285	0.09
5,940	Reckitt Benckiser		459,789	0.29	630	Zoetis		99,918	0.06
12,588	RELX		332,725	0.21	4,855	Zurn Elkay Water Solutions		134,629	0.08
641,912	Sdcl Energy Efficiency Income Trust		882,274	0.56				7,599,686	4.82
6,068	Severn Trent		196,740	0.13	Total Common / Preferred Stocks (Shares)			36,430,558	23.05
17,459	Smart Metering Systems		184,635	0.12	BONDS				
11,881	Standard Chartered		82,532	0.05	Australia				
103,006	Taylor Wimpey		129,619	0.08	USD 158,000	FMG Resources August 2006 Pty 6.125% 15/4/2032		146,705	0.09
393,430	Triple Point Social Housing Reit		381,063	0.24	USD 28,000	Westpac Banking 2.668% 15/11/2035		22,174	0.02
			4,696,600	2.98	USD 26,000	Westpac Banking 3.133% 18/11/2041		18,938	0.01
	United States							187,817	0.12
1,610	AbbVie		218,573	0.14	Canada				
2,775	Agilent Technologies		360,445	0.23	USD 155,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028		138,997	0.09
851	Alexandria Real Estate Equities		132,331	0.09	USD 135,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028		121,335	0.08
10,750	Allstate		240,692	0.15	USD 86,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025		86,582	0.05
570	American Tower		145,561	0.09					
275	American Water Works		41,723	0.03					
1,125	Assurant		178,144	0.11					
7,404	Avangrid		369,089	0.23					
1,580	Ball		88,891	0.06					

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 11,000	ATS Automation Tooling Systems 4.125% 15/12/2028	9,691	0.01	USD 154,000	Nokia 6.625% 15/5/2039	155,362	0.10
USD 22,000	Bank of Nova Scotia/The 1.35% 24/6/2026	19,778	0.01	USD 500,000	Nordea Bank 6.625% 26/9/2170	492,548	0.31
USD 270,000	Bombardier 7.125% 15/6/2026	255,485	0.16			729,422	0.46
USD 12,000	Bombardier 7.5% 15/3/2025	11,812	0.01		France		
USD 199,000	Bombardier 7.875% 15/4/2027	189,839	0.12	USD 200,000	Altice France 5.125% 15/7/2029	158,250	0.10
USD 20,000	Canadian National Railway 3.85% 5/8/2032	19,509	0.01	USD 619,000	Constellium 3.75% 15/4/2029	511,512	0.32
USD 20,000	Canadian National Railway 4.45% 20/1/2049	19,421	0.01	USD 250,000	Credit Agricole 4.75% 23/3/2171	196,364	0.13
USD 70,000	Canadian Pacific Railway 3% 2/12/2041	55,776	0.04	USD 400,000	Iliad 6.5% 15/10/2026	366,044	0.23
USD 93,000	Clarios Global 6.75% 15/5/2025	92,698	0.06	USD 200,000	Iliad 7% 15/10/2028	184,440	0.12
USD 117,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	115,838	0.07			1,416,610	0.90
USD 613,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	601,003	0.38		Germany		
USD 43,000	GFL Environmental 3.5% 1/9/2028	37,278	0.02	USD 200,000	Allianz 3.2% 30/4/2171	152,797	0.09
USD 7,000	GFL Environmental 3.75% 1/8/2025	6,572	0.01	USD 400,000	Allianz 3.5% 30/4/2171	348,546	0.22
USD 26,000	GFL Environmental 4% 1/8/2028	22,081	0.01	USD 200,000	Deutsche Bank 2.129% 24/11/2026	176,536	0.11
USD 11,000	GFL Environmental 4.25% 1/6/2025	10,541	0.01	USD 400,000	Deutsche Bank 6% 30/4/2171	329,102	0.21
USD 75,000	GFL Environmental 4.375% 15/8/2029	63,863	0.04			1,006,981	0.63
USD 42,000	GFL Environmental 4.75% 15/6/2029	36,613	0.02		Ireland		
USD 18,000	GFL Environmental 5.125% 15/12/2026	17,417	0.01	USD 250,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.5% 15/1/2025	239,315	0.15
USD 17,000	Masonite International 3.5% 15/2/2030	13,761	0.01		Italy		
USD 231,000	Open Text 3.875% 15/2/2028	197,376	0.12	USD 339,000	UniCredit 8% 3/6/2171	320,176	0.20
USD 71,000	Open Text 3.875% 1/12/2029	57,550	0.04		Japan		
USD 25,000	Rogers Communications 3.7% 15/11/2049	19,211	0.01	USD 45,000	Honda Motor 2.967% 10/3/2032	40,580	0.02
USD 25,000	Rogers Communications 3.8% 15/3/2032	22,942	0.02	USD 300,000	Mitsubishi UFJ Financial 0.953% 19/7/2025	280,246	0.18
USD 4,000	Rogers Communications 4.35% 1/5/2049	3,408	0.00	USD 56,000	Sumitomo Mitsui Financial 2.632% 14/7/2026	52,321	0.03
USD 40,000	Rogers Communications 4.55% 15/3/2052	35,742	0.02	USD 59,000	Sumitomo Mitsui Financial 3.544% 17/1/2028	56,100	0.04
USD 50,000	Royal Bank of Canada 3.97% 26/7/2024	49,924	0.03	USD 200,000	Takeda Pharmaceutical 2.05% 31/3/2030	168,281	0.11
USD 29,000	Toronto-Dominion Bank/The 1.25% 10/9/2026	25,839	0.02			597,528	0.38
USD 114,000	Videotron 3.625% 15/6/2029	94,764	0.06		Jersey		
		2,452,646	1.55	USD 64,000	Aptiv 3.1% 1/12/2051	40,602	0.03
				USD 25,000	Aptiv / Aptiv 4.15% 1/5/2052	18,821	0.01
						59,423	0.04
	Cayman Islands				Luxembourg		
USD 42,126	Global Aircraft Leasing 6.5% 15/9/2024	34,543	0.02	USD 200,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	169,533	0.11
	Denmark			USD 268,000	Altice France 10.5% 15/5/2027	232,707	0.15
USD 345,000	Danske Bank 7% 26/12/2170	329,044	0.21	USD 36,000	Camelot Finance 4.5% 1/11/2026	33,534	0.02
	Finland			USD 10,000	DH Europe Finance II 2.05% 15/11/2022	9,971	0.00
USD 86,000	Nokia 4.375% 12/6/2027	81,512	0.05	USD 200,000	Herens Holdco 4.75% 15/5/2028	169,747	0.11
				USD 60,000	Telecom Italia Capital 6% 30/9/2034	48,268	0.03
				USD 84,000	Telecom Italia Capital 6.375% 15/11/2033	70,294	0.04
				USD 5,000	Telecom Italia Capital 7.2% 18/7/2036	4,233	0.00

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 16,000	Telecom Italia Capital 7.721% 4/6/2038	13,792	0.01	USD 13,000	Vodafone 5.25% 30/5/2048	12,251	0.01
USD 200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	184,000	0.12	USD 208,000	Vodafone 7% 4/4/2079	214,972	0.14
		936,079	0.59			2,935,211	1.86
	Netherlands				United States		
USD 98,000	Diamond BC 4.625% 1/10/2029	83,682	0.05	USD 55,000	1 Automotive 4% 15/8/2028	47,360	0.03
USD 283,000	Elastic 4.125% 15/7/2029	242,143	0.15	USD 68,000	AbbVie 3.6% 14/5/2025	66,828	0.04
USD 200,000	Enel Finance International 1.375% 12/7/2026	174,769	0.11	USD 43,000	AbbVie 3.8% 15/3/2025	42,486	0.03
USD 200,000	ING Groep 3.875% 16/11/2170	147,983	0.10	USD 35,000	AbbVie 4.25% 21/11/2049	31,223	0.02
USD 150,000	JDE Peet's 1.375% 15/1/2027	129,071	0.08	USD 4,000	AbbVie 4.3% 14/5/2036	3,749	0.00
USD 54,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	43,760	0.03	USD 43,000	AbbVie 4.4% 6/11/2042	39,246	0.03
USD 13,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	10,512	0.00	USD 15,000	AbbVie 4.45% 14/5/2046	13,754	0.01
USD 38,000	NXP / NXP Funding / NXP USA 3.25% 11/5/2041	28,046	0.02	USD 12,000	AbbVie 4.5% 14/5/2035	11,578	0.01
USD 18,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	17,089	0.01	USD 17,000	AbbVie 4.55% 15/3/2035	16,451	0.01
USD 11,000	Sensata Technologies 5% 1/10/2025	10,798	0.01	USD 10,000	AbbVie 4.7% 14/5/2045	9,394	0.01
USD 9,000	Sensata Technologies 5.625% 1/11/2024	9,057	0.01	USD 15,000	AbbVie 4.75% 15/3/2045	14,175	0.01
USD 298,000	Trivium Packaging Finance 8.5% 15/8/2027	283,070	0.18	USD 6,000	Acadia Healthcare 5% 15/4/2029	5,589	0.00
USD 314,000	Ziggo Bond 5.125% 28/2/2030	250,067	0.16	USD 12,000	Acadia Healthcare 5.5% 1/7/2028	11,311	0.01
		1,430,047	0.91	USD 41,000	ACI Worldwide 5.75% 15/8/2026	40,787	0.03
	Spain			USD 4,000	AdaptHealth 5.125% 1/3/2030	3,438	0.00
USD 200,000	Banco Bilbao Vizcaya Argentaria 6.125% 16/2/2171	171,580	0.11	USD 63,000	AdaptHealth 6.125% 1/8/2028	58,637	0.04
	Switzerland			USD 19,000	Adient US 9% 15/4/2025	19,692	0.01
USD 300,000	UBS 1.008% 30/7/2024	291,106	0.19	USD 5,000	ADT Security 4.125% 1/8/2029	4,285	0.00
USD 500,000	UBS 3.875% 2/12/2170	416,637	0.26	USD 93,000	ADT Security 4.875% 15/7/2032	78,556	0.05
		707,743	0.45	USD 3,000	Advanced Drainage Systems 5% 30/9/2027	2,864	0.00
	United Kingdom			USD 241,000	Advanced Drainage Systems 6.375% 15/6/2030	238,690	0.15
USD 15,000	AstraZeneca 6.45% 15/9/2037	17,746	0.01	USD 3,000	Aetna 3.875% 15/8/2047	2,487	0.00
USD 200,000	Barclays 4.375% 12/1/2026	196,443	0.12	USD 31,000	Aetna 4.75% 15/3/2044	28,710	0.02
USD 300,000	Barclays 6.125% 15/12/2170	277,487	0.18	USD 136,000	AHP Health Partners 5.75% 15/7/2029	104,689	0.07
USD 250,000	Barclays 7.75% 15/12/2170	243,983	0.15	USD 82,000	Air Lease 1.875% 15/8/2026	72,007	0.05
USD 255,000	Barclays 8% 15/12/2170	248,458	0.16	USD 40,000	Air Lease 2.875% 15/1/2026	37,095	0.02
USD 200,000	HSBC 4.583% 19/6/2029	189,318	0.12	USD 17,000	Air Lease 3.375% 1/7/2025	16,170	0.01
USD 250,000	HSBC 6.375% 17/3/2171	240,596	0.15	USD 20,000	Air Lease 3.75% 1/6/2026	18,972	0.01
USD 200,000	Lloyds Banking 3.574% 7/11/2028	185,490	0.12	USD 3,000	Air Products and Chemicals 1.5% 15/10/2025	2,801	0.00
USD 200,000	Lloyds Banking 7.5% 27/12/2170	195,997	0.12	USD 190,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	170,516	0.11
USD 310,000	Merlin Entertainments 5.75% 15/6/2026	293,891	0.19	USD 81,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	74,198	0.05
USD 200,000	Standard Chartered 1.319% 14/10/2023	199,162	0.13	USD 41,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	35,844	0.02
USD 200,000	Vmed O2 UK Financing I 4.25% 31/1/2031	160,796	0.10	USD 164,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	156,240	0.10
USD 200,000	Vmed O2 UK Financing I 4.75% 15/7/2031	162,405	0.10	USD 4,000	Alexandria Real Estate Equities 1.875% 1/2/2033	3,049	0.00
USD 86,000	Vodafone 3.25% 4/6/2081	74,707	0.05	USD 20,000	Alexandria Real Estate Equities 2.75% 15/12/2029	17,514	0.01
USD 26,000	Vodafone 4.25% 17/9/2050	21,509	0.01	USD 43,000	Alexandria Real Estate Equities 3.95% 15/1/2028	41,550	0.03

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 57,000	Alexandria Real Estate Equities 4.9% 15/12/2030	56,982	0.04	USD 5,000	American Tower 3.55% 15/7/2027	4,744	0.00
USD 191,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	173,004	0.11	USD 30,000	American Tower 3.8% 15/8/2029	27,882	0.02
USD 289,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	251,258	0.16	USD 23,000	American Tower 3.95% 15/3/2029	21,668	0.01
USD 377,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	346,554	0.22	USD 2,000	Amgen 2% 15/1/2032	1,635	0.00
USD 236,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	221,968	0.14	USD 12,000	Amgen 2.45% 21/2/2030	10,551	0.01
USD 105,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	95,415	0.06	USD 53,000	Amgen 3% 15/1/2052	37,929	0.02
USD 37,000	Ally Financial 2.2% 2/11/2028	30,816	0.02	USD 10,000	Amgen 4.2% 22/2/2052	8,839	0.01
USD 507,000	Ally Financial 4.7% 15/8/2171	422,189	0.27	USD 16,000	Amgen 4.4% 22/2/2062	14,095	0.01
USD 17,000	Ally Financial 5.75% 20/11/2025	17,188	0.01	USD 114,000	AMN Healthcare 4% 15/4/2029	98,232	0.06
USD 20,000	Alphabet 1.9% 15/8/2040	14,297	0.01	USD 93,000	AMN Healthcare 4.625% 1/10/2027	86,208	0.05
USD 37,000	Alphabet 2.05% 15/8/2050	24,813	0.02	USD 41,000	AmWINS 4.875% 30/6/2029	35,856	0.02
USD 9,000	Amazon.com 2.5% 3/6/2050	6,371	0.00	USD 17,000	Analog Devices 2.8% 1/10/2041	13,416	0.01
USD 14,000	Amazon.com 2.7% 3/6/2060	9,560	0.01	USD 11,000	Analog Devices 2.95% 1/4/2025	10,783	0.01
USD 101,000	Amazon.com 3.15% 22/8/2027	98,097	0.06	USD 84,000	ANGI 3.875% 15/8/2028	64,079	0.04
USD 13,000	Amazon.com 3.25% 12/5/2061	10,035	0.01	USD 16,000	APi DE 4.125% 15/7/2029	13,064	0.01
USD 63,000	Amazon.com 3.875% 22/8/2037	59,725	0.04	USD 14,000	APi DE 4.75% 15/10/2029	11,602	0.01
USD 11,000	Amazon.com 4.05% 22/8/2047	10,312	0.01	USD 22,000	Apple 2.2% 11/9/2029	19,799	0.01
USD 10,000	Amazon.com 4.1% 13/4/2062	9,161	0.01	USD 22,000	Apple 2.65% 11/5/2050	16,319	0.01
USD 30,000	AMC Entertainment 7.5% 15/2/2029	25,831	0.02	USD 19,000	Apple 2.65% 8/2/2051	14,087	0.01
USD 13,000	AMC Networks 4.25% 15/2/2029	10,629	0.01	USD 8,000	Apple 2.7% 5/8/2051	5,993	0.00
USD 9,000	AMC Networks 4.75% 1/8/2025	8,369	0.01	USD 20,000	Apple 2.95% 11/9/2049	15,821	0.01
USD 264,000	American Airlines 11.75% 15/7/2025	290,691	0.18	USD 21,000	Apple 3.45% 9/2/2045	18,400	0.01
USD 80,668	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	77,091	0.05	USD 39,000	Apple 3.85% 4/8/2046	35,981	0.02
USD 306,420	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	278,440	0.18	USD 30,000	Apple 3.95% 8/8/2052	28,138	0.02
USD 40,000	American Express 3.4% 22/2/2024	39,680	0.02	USD 8,000	Apple 4.5% 23/2/2036	8,339	0.01
USD 879,000	American Express 3.55% 15/9/2170	757,918	0.48	USD 35,000	Apple 4.65% 23/2/2046	36,178	0.02
USD 25,000	American Express 3.95% 1/8/2025	24,772	0.02	USD 63,000	Applied Materials 3.3% 1/4/2027	61,876	0.04
USD 109,000	American Honda Finance 1.2% 8/7/2025	101,086	0.06	USD 88,000	APX 5.75% 15/7/2029	72,400	0.05
USD 20,000	American International 4.75% 1/4/2048	19,109	0.01	USD 129,000	APX 6.75% 15/2/2027	126,553	0.08
USD 6,000	American International 4.8% 10/7/2045	5,638	0.00	USD 35,000	Aramark Services 5% 1/4/2025	34,227	0.02
USD 24,000	American Tower 1.875% 15/10/2030	19,034	0.01	USD 51,000	Aramark Services 5% 1/2/2028	47,064	0.03
USD 57,000	American Tower 2.1% 15/6/2030	46,344	0.03	USD 51,000	Aramark Services 6.375% 1/5/2025	50,299	0.03
USD 20,000	American Tower 2.7% 15/4/2031	16,767	0.01	USD 400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	326,722	0.21
USD 6,000	American Tower 2.9% 15/1/2030	5,210	0.00	USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	197,315	0.12
USD 30,000	American Tower 3.375% 15/5/2024	29,524	0.02	USD 17,000	Asbury Automotive 4.5% 1/3/2028	15,311	0.01
USD 40,000	American Tower 3.375% 15/10/2026	37,939	0.02	USD 17,000	Asbury Automotive 4.75% 1/3/2030	14,542	0.01
				USD 21,000	Asbury Automotive 5% 15/2/2032	17,639	0.01
				USD 204,000	Ashland 3.375% 1/9/2031	171,657	0.11
				USD 54,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	43,626	0.03
				USD 10,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	8,956	0.01
				USD 3,000	Astrazeneca Finance 2.25% 28/5/2031	2,618	0.00

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 26,000	Autodesk 2.4% 15/12/2031	21,643	0.01	USD 3,000	Baxalta 5.25% 23/6/2045	2,990	0.00
USD 50,000	Autodesk 3.5% 15/6/2027	48,411	0.03	USD 32,000	Beacon Roofing Supply 4.125% 15/5/2029	26,949	0.02
USD 99,000	Avantor Funding 3.875% 1/11/2029	86,143	0.05	USD 79,000	Becton Dickinson 3.7% 6/6/2027	76,928	0.05
USD 176,000	Avantor Funding 4.625% 15/7/2028	162,124	0.10	USD 2,000	Becton Dickinson 3.734% 15/12/2024	1,986	0.00
USD 117,000	Avaya 6.125% 15/9/2028	64,269	0.04	USD 7,000	Becton Dickinson 3.794% 20/5/2050	5,858	0.00
USD 66,000	Aviation Capital 1.95% 20/9/2026	55,426	0.03	USD 5,000	Becton Dickinson 4.685% 15/12/2044	4,783	0.00
USD 44,000	Avient 7.125% 1/8/2030	43,420	0.03	USD 250,000	Big River Steel / BRS Finance 6.625% 31/1/2029	248,627	0.16
USD 47,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	41,184	0.03	USD 149,000	Black Knight InfoServ 3.625% 1/9/2028	136,769	0.09
USD 391,000	Axalta Coating Systems 3.375% 15/2/2029	325,476	0.21	USD 473,000	Block 3.5% 1/6/2031	389,707	0.25
USD 272,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	250,648	0.16	USD 57,000	Boise Cascade 4.875% 1/7/2030	51,192	0.03
USD 195,000	Ball 2.875% 15/8/2030	158,996	0.10	USD 40,000	Booking 2.75% 15/3/2023	39,936	0.03
USD 254,000	Ball 3.125% 15/9/2031	207,044	0.13	USD 35,000	Booking 3.55% 15/3/2028	33,867	0.02
USD 208,000	Ball 4.875% 15/3/2026	201,323	0.13	USD 1,000	Boston Properties 2.45% 1/10/2033	762	0.00
USD 211,000	Bank of America 0.981% 25/9/2025	195,937	0.12	USD 15,000	Boston Properties 2.9% 15/3/2030	12,862	0.01
USD 100,000	Bank of America 1.197% 24/10/2026	89,532	0.06	USD 37,000	Boxer Parent 7.125% 2/10/2025	36,667	0.02
USD 104,000	Bank of America 1.319% 19/6/2026	94,758	0.06	USD 71,000	Boxer Parent 9.125% 1/3/2026	68,415	0.04
USD 7,000	Bank of America 1.658% 11/3/2027	6,287	0.00	USD 42,000	Boyne USA 4.75% 15/5/2029	37,506	0.02
USD 75,000	Bank of America 1.843% 4/2/2025	72,104	0.05	USD 14,000	Brink's 4.625% 15/10/2027	12,701	0.01
USD 80,000	Bank of America 1.898% 23/7/2031	63,944	0.04	USD 5,000	Brink's 5.5% 15/7/2025	4,869	0.00
USD 28,000	Bank of America 2.651% 11/3/2032	23,453	0.01	USD 40,000	Bristol-Myers Squibb 2.9% 26/7/2024	39,517	0.03
USD 34,000	Bank of America 2.687% 22/4/2032	28,475	0.02	USD 12,000	Bristol-Myers Squibb 2.95% 15/3/2032	10,959	0.01
USD 10,000	Bank of America 2.884% 22/10/2030	8,751	0.01	USD 10,000	Bristol-Myers Squibb 3.4% 26/7/2029	9,585	0.01
USD 40,000	Bank of America 2.972% 4/2/2033	33,889	0.02	USD 25,000	Bristol-Myers Squibb 3.7% 15/3/2052	21,430	0.01
USD 67,000	Bank of America 3.419% 20/12/2028	62,443	0.04	USD 20,000	Bristol-Myers Squibb 3.9% 15/3/2062	17,045	0.01
USD 70,000	Bank of America 4.271% 23/7/2029	67,339	0.04	USD 60,000	Broadcom 3.419% 15/4/2033	49,834	0.03
USD 205,000	Bank of America 4.375% 27/4/2171	177,035	0.11	USD 25,000	Broadcom 4.15% 15/4/2032	22,648	0.01
USD 28,000	Bank of America 4.443% 20/1/2048	25,990	0.02	USD 95,000	Broadcom 4.926% 15/5/2037	85,664	0.05
USD 35,000	Bank of America 4.571% 27/4/2033	33,789	0.02	USD 25,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco 4.5% 1/4/2027	21,300	0.01
USD 27,000	Bank of America 4.75% 21/4/2045	24,855	0.02	USD 130,000	Cable One 1.125% 15/3/2028	106,810	0.07
USD 14,000	Bank of America 5% 21/1/2044	13,739	0.01	USD 271,000	Cable One 4% 15/11/2030	227,113	0.14
USD 25,000	Bank of America 5.015% 22/7/2033	24,934	0.02	USD 200,000	Cablevision Lightpath 5.625% 15/9/2028	165,190	0.10
USD 259,000	Bank of New York Mellon 3.7% 20/3/2171	237,702	0.15	USD 10,000	Camden Property Trust 2.8% 15/5/2030	8,902	0.01
USD 325,000	Bank of New York Mellon 4.625% 20/3/2171	299,793	0.19	USD 56,000	Camelot Return Merger Sub 8.75% 1/8/2028	51,308	0.03
				USD 18,000	Cano Health 6.25% 1/10/2028	16,207	0.01
				USD 59,000	Carlisle 2.2% 1/3/2032	46,801	0.03
				USD 15,000	Carlisle 2.75% 1/3/2030	12,974	0.01
				USD 10,000	Carrier Global 2.722% 15/2/2030	8,719	0.01
				USD 61,000	Carvana 4.875% 1/9/2029	35,155	0.02

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 45,000	Carvana 5.5% 15/4/2027	29,079	0.02	USD 69,000	CHS/Community Health Systems 5.625% 15/3/2027	59,059	0.04
USD 175,000	Catalent Pharma Solutions 3.125% 15/2/2029	145,629	0.09	USD 209,000	CHS/Community Health Systems 6% 15/1/2029	172,340	0.11
USD 65,000	Catalent Pharma Solutions 3.5% 1/4/2030	53,878	0.03	USD 63,000	CHS/Community Health Systems 6.125% 1/4/2030	37,423	0.02
USD 5,000	Catalent Pharma Solutions 5% 15/7/2027	4,740	0.00	USD 8,000	CHS/Community Health Systems 6.875% 15/4/2029	4,892	0.00
USD 121,000	CCO / CCO Capital 4.25% 1/2/2031	99,523	0.06	USD 36,000	Cigna 4.125% 15/11/2025	35,863	0.02
USD 167,000	CCO / CCO Capital 4.25% 15/1/2034	129,269	0.08	USD 20,000	Cigna 4.9% 15/12/2048	19,271	0.01
USD 151,000	CCO / CCO Capital 4.5% 15/8/2030	127,780	0.08	USD 6,000	Cigna 6.125% 15/11/2041	6,562	0.00
USD 50,000	CCO / CCO Capital 4.5% 1/5/2032	40,849	0.03	USD 10,000	Citigroup 1.122% 28/1/2027	8,859	0.01
USD 22,000	CCO / CCO Capital 4.5% 1/6/2033	17,432	0.01	USD 15,000	Citigroup 2.561% 1/5/2032	12,409	0.01
USD 20,000	CCO / CCO Capital 4.75% 1/3/2030	17,334	0.01	USD 62,000	Citigroup 2.572% 3/6/2031	52,362	0.03
USD 72,000	CCO / CCO Capital 4.75% 1/2/2032	60,173	0.04	USD 42,000	Citigroup 2.666% 29/1/2031	35,900	0.02
USD 11,000	CCO / CCO Capital 5% 1/2/2028	10,133	0.01	USD 9,000	Citigroup 2.904% 3/11/2042	6,647	0.00
USD 6,000	CCO / CCO Capital 5.125% 1/5/2027	5,730	0.00	USD 38,000	Citigroup 2.976% 5/11/2030	33,344	0.02
USD 15,000	CCO / CCO Capital 5.375% 1/6/2029	13,816	0.01	USD 50,000	Citigroup 3.057% 25/1/2033	42,624	0.03
USD 195,000	CCO / CCO Capital 6.375% 1/9/2029	189,979	0.12	USD 97,000	Citigroup 3.2% 21/10/2026	92,764	0.06
USD 101,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	99,079	0.06	USD 8,000	Citigroup 3.52% 27/10/2028	7,469	0.00
USD 82,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	80,280	0.05	USD 70,000	Citigroup 3.887% 10/1/2028	67,271	0.04
USD 187,000	Centene 2.45% 15/7/2028	157,951	0.10	USD 52,000	Citigroup 4% 10/3/2171	45,633	0.03
USD 100,000	Centene 2.5% 1/3/2031	79,731	0.05	USD 40,000	Citigroup 4.125% 25/7/2028	38,322	0.02
USD 161,000	Centene 2.625% 1/8/2031	129,133	0.08	USD 16,000	Citigroup 4.3% 20/11/2026	15,876	0.01
USD 223,000	Centene 3% 15/10/2030	187,149	0.12	USD 45,000	Citigroup 4.412% 31/3/2031	43,169	0.03
USD 40,000	Centene 4.625% 15/12/2029	37,864	0.02	USD 581,000	Citigroup 5% 12/3/2171	540,220	0.34
USD 20,000	CenterPoint Energy Houston Electric 3% 1/3/2032	18,202	0.01	USD 374,000	Clarivate Science 3.875% 1/7/2028	321,262	0.20
USD 159,000	Central Parent / CDK Global 7.25% 15/6/2029	152,036	0.10	USD 226,000	Clarivate Science 4.875% 1/7/2029	187,346	0.12
USD 114,000	Change Healthcare / Change Healthcare Finance 5.75% 1/3/2025	111,853	0.07	USD 15,000	Clean Harbors 4.875% 15/7/2027	14,290	0.01
USD 4,000	Charles River Laboratories International 3.75% 15/3/2029	3,417	0.00	USD 38,000	Clean Harbors 5.125% 15/7/2029	35,795	0.02
USD 162,000	Charles River Laboratories International 4.25% 1/5/2028	148,754	0.09	USD 303,000	Clear Channel Outdoor 5.125% 15/8/2027	271,500	0.17
USD 207,000	Charles Schwab 4% 1/3/2171	166,955	0.11	USD 381,000	Clear Channel Outdoor 7.5% 1/6/2029	308,698	0.20
USD 313,000	Charles Schwab 4% 1/6/2171	271,631	0.17	USD 129,000	Clear Channel Outdoor 7.75% 15/4/2028	104,747	0.07
USD 200,000	Charles Schwab 5% 1/6/2171	186,349	0.12	USD 32,000	Clearway Energy Operating 3.75% 15/1/2032	26,684	0.02
USD 87,000	Chobani / Chobani Finance 4.625% 15/11/2028	76,256	0.05	USD 984,000	Clearway Energy Operating 4.75% 15/3/2028	916,977	0.58
USD 110,000	Chobani / Chobani Finance 7.5% 15/4/2025	104,811	0.07	USD 153,000	Clydesdale Acquisition 6.625% 15/4/2029	146,914	0.09
				USD 99,000	Clydesdale Acquisition 8.75% 15/4/2030	87,437	0.06
				USD 55,000	Comcast 1.95% 15/1/2031	45,991	0.03
				USD 25,000	Comcast 2.45% 15/8/2052	16,525	0.01
				USD 25,000	Comcast 2.8% 15/1/2051	17,584	0.01
				USD 25,000	Comcast 2.887% 1/11/2051	17,832	0.01
				USD 25,000	Comcast 3.45% 1/2/2050	19,943	0.01
				USD 50,000	Comcast 3.75% 1/4/2040	43,752	0.03
				USD 35,000	Comcast 3.9% 1/3/2038	31,727	0.02
				USD 25,000	Comcast 4% 15/8/2047	21,840	0.01

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 30,000	Comcast 4.4% 15/8/2035	29,167	0.02	USD 122,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	113,018	0.07
USD 25,000	Comcast 4.7% 15/10/2048	24,343	0.02	USD 248,000	Discover Financial Services 5.5% 30/4/2171	214,600	0.14
USD 5,000	Comcast 4.95% 15/10/2058	4,986	0.00	USD 29,000	Discovery Communications 3.95% 15/6/2025	28,354	0.02
USD 60,000	Commonwealth Edison 3.85% 15/3/2052	53,162	0.03	USD 16,000	Duke Realty 2.875% 15/11/2029	14,397	0.01
USD 34,000	CommScope 4.75% 1/9/2029	29,050	0.02	USD 2,000	Duke Realty 3.05% 1/3/2050	1,516	0.00
USD 168,000	CommScope 6% 1/3/2026	158,542	0.10	USD 192,000	Dun & Bradstreet 5% 15/12/2029	170,533	0.11
USD 27,000	CommScope 7.125% 1/7/2028	22,324	0.01	USD 29,000	DuPont de Nemours 5.319% 15/11/2038	29,157	0.02
USD 15,000	CommScope 8.25% 1/3/2027	12,935	0.01	USD 3,000	DuPont de Nemours 5.419% 15/11/2048	3,004	0.00
USD 124,000	CommScope Technologies 6% 15/6/2025	112,203	0.07	USD 42,000	Dycom Industries 4.5% 15/4/2029	37,865	0.02
USD 23,000	Compass Diversified 5.25% 15/4/2029	19,608	0.01	USD 10,000	Eaton 3.915% 15/9/2047	8,786	0.01
USD 325,000	Condor Merger Sub 7.375% 15/2/2030	271,781	0.17	USD 34,000	Ecolab 2.7% 15/12/2051	24,494	0.02
USD 316,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	289,926	0.18	USD 5,000	Elanco Animal Health 6.4% 28/8/2028	4,687	0.00
USD 71,000	Consensus Cloud Solutions 6% 15/10/2026	64,797	0.04	USD 363,000	Element Solutions 3.875% 1/9/2028	316,120	0.20
USD 9,000	Consensus Cloud Solutions 6.5% 15/10/2028	8,064	0.00	USD 10,000	Elevance Health 2.25% 15/5/2030	8,580	0.01
USD 162,000	Consolidated Communications 6.5% 1/10/2028	132,435	0.08	USD 1,000	Elevance Health 2.375% 15/1/2025	960	0.00
USD 76,000	CoreLogic 4.5% 1/5/2028	59,961	0.04	USD 5,000	Elevance Health 3.125% 15/5/2050	3,797	0.00
USD 113,000	Crocs 4.125% 15/8/2031	89,023	0.06	USD 7,000	Elevance Health 3.7% 15/9/2049	5,812	0.00
USD 215,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	202,075	0.13	USD 25,000	Elevance Health 4.65% 15/1/2043	23,829	0.02
USD 16,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	15,467	0.01	USD 46,000	Embecka 6.75% 15/2/2030	43,790	0.03
USD 15,000	Crown Castle 1.35% 15/7/2025	13,769	0.01	USD 236,000	Encompass Health 4.5% 1/2/2028	207,491	0.13
USD 7,000	Crown Castle 2.25% 15/1/2031	5,734	0.00	USD 180,000	Encompass Health 4.625% 1/4/2031	149,581	0.09
USD 50,000	Crown Castle 2.5% 15/7/2031	41,374	0.03	USD 10,000	Encompass Health 4.75% 1/2/2030	8,576	0.01
USD 34,000	Crown Castle 2.9% 1/4/2041	24,787	0.02	USD 60,000	Endurance International 6% 15/2/2029	44,277	0.03
USD 20,000	Crown Castle 3.25% 15/1/2051	14,485	0.01	USD 2,000	Energizer 4.375% 31/3/2029	1,627	0.00
USD 14,000	Crown Castle 3.8% 15/2/2028	13,277	0.01	USD 5,000	Energizer 4.75% 15/6/2028	4,187	0.00
USD 10,000	Crown Castle 4.3% 15/2/2029	9,677	0.01	USD 35,000	Energizer 6.5% 31/12/2027	32,642	0.02
USD 200,000	CSC 4.125% 1/12/2030	163,287	0.10	USD 15,000	EnPro Industries 5.75% 15/10/2026	14,744	0.01
USD 15,000	CSX 4.1% 15/11/2032	14,565	0.01	USD 22,000	Entegris 3.625% 1/5/2029	18,744	0.01
USD 31,000	CSX 4.3% 1/3/2048	28,665	0.02	USD 324,000	Entegris Escrow 4.75% 15/4/2029	296,846	0.19
USD 8,000	CTR Partnership / CareTrust Capital 3.875% 30/6/2028	6,753	0.00	USD 40,000	Equinix 1.55% 15/3/2028	34,046	0.02
USD 271,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	269,049	0.17	USD 51,000	Equinix 2.9% 18/11/2026	47,801	0.03
USD 10,000	CVS Health 1.3% 21/8/2027	8,696	0.01	USD 22,000	Equinix 2.95% 15/9/2051	15,038	0.01
USD 47,000	CVS Health 1.875% 28/2/2031	38,183	0.02	USD 3,000	Equinix 3% 15/7/2050	2,069	0.00
USD 40,000	CVS Health 2.75% 1/12/2022	40,000	0.03	USD 6,000	Equinix 3.2% 18/11/2029	5,408	0.00
USD 10,000	CVS Health 4.3% 25/3/2028	9,939	0.01	USD 15,000	Equinix 3.9% 15/4/2032	13,734	0.01
USD 27,000	CVS Health 4.78% 25/3/2038	25,984	0.02	USD 30,000	ERP Operating 2.85% 1/11/2026	28,623	0.02
USD 55,000	CVS Health 5.05% 25/3/2048	53,560	0.03	USD 173,000	Fair Isaac 4% 15/6/2028	153,040	0.10
USD 25,000	CVS Health 5.125% 20/7/2045	24,296	0.02	USD 71,000	FedEx 3.1% 5/8/2029	65,385	0.04
USD 10,000	Danaher 2.8% 10/12/2051	7,261	0.00				
USD 143,000	Darling Ingredients 6% 15/6/2030	143,145	0.09				
USD 65,000	Dell International / EMC 6.02% 15/6/2026	67,715	0.04				

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 14,000	FedEx 4.55% 1/4/2046	12,721	0.01	USD 72,869	Ginnie Mae II Pool 4% 20/8/2044	73,276	0.05
USD 60,000	FirstEnergy Transmission 4.35% 15/1/2025	58,989	0.04	USD 583,186	Ginnie Mae II Pool 4% 20/9/2047	579,441	0.37
USD 2,000	Fiserv 2.65% 1/6/2030	1,717	0.00	USD 739,440	Ginnie Mae II Pool 4% 20/11/2050	740,488	0.47
USD 17,000	Fiserv 4.4% 1/7/2049	14,865	0.01	USD 140,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	118,206	0.07
USD 63,000	Ford Motor 0% 15/3/2026	69,488	0.04	USD 12,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	11,296	0.01
USD 354,000	Ford Motor 3.25% 12/2/2032	277,947	0.18	USD 30,000	Goldman Sachs 0.673% 8/3/2024	29,423	0.02
USD 5,000	Ford Motor 4.346% 8/12/2026	4,825	0.00	USD 90,000	Goldman Sachs 1.431% 9/3/2027	80,161	0.05
USD 39,000	Ford Motor 4.75% 15/1/2043	29,595	0.02	USD 8,000	Goldman Sachs 1.948% 21/10/2027	7,130	0.00
USD 9,000	Ford Motor 5.291% 8/12/2046	7,302	0.01	USD 97,000	Goldman Sachs 1.992% 27/1/2032	77,160	0.05
USD 57,000	Ford Motor 6.1% 19/8/2032	56,019	0.04	USD 6,000	Goldman Sachs 2.383% 21/7/2032	4,884	0.00
USD 200,000	Ford Motor Credit 2.7% 10/8/2026	174,750	0.11	USD 103,000	Goldman Sachs 2.615% 22/4/2032	85,736	0.05
USD 200,000	Ford Motor Credit 4.389% 8/1/2026	188,092	0.12	USD 60,000	Goldman Sachs 2.65% 21/10/2032	49,647	0.03
USD 267,000	Ford Motor Credit 5.125% 16/6/2025	259,635	0.16	USD 75,000	Goldman Sachs 3% 15/3/2024	73,777	0.05
USD 14,000	Fox 3.05% 7/4/2025	13,546	0.01	USD 62,000	Goldman Sachs 3.102% 24/2/2033	53,095	0.03
USD 35,000	Frontier Communications 5% 1/5/2028	30,793	0.02	USD 40,000	Goldman Sachs 3.2% 23/2/2023	39,941	0.03
USD 162,000	Frontier Communications 5.875% 15/10/2027	151,429	0.10	USD 2,000	Goldman Sachs 3.625% 22/1/2023	2,001	0.00
USD 87,000	Frontier Communications 6% 15/1/2030	72,128	0.05	USD 132,000	Goldman Sachs 3.65% 10/2/2171	107,316	0.07
USD 114,000	Frontier Communications 6.75% 1/5/2029	98,860	0.06	USD 4,000	Goldman Sachs 3.75% 25/2/2026	3,938	0.00
USD 73,000	Frontier Communications 8.75% 15/5/2030	75,471	0.05	USD 203,000	Goldman Sachs 3.8% 10/11/2170	168,825	0.11
USD 57,000	Garden Spinco 8.625% 20/7/2030	60,490	0.04	USD 34,000	Goldman Sachs 4.223% 1/5/2029	32,689	0.02
USD 202,000	Gartner 3.625% 15/6/2029	173,990	0.11	USD 2,000	Goldman Sachs 5.15% 22/5/2045	1,930	0.00
USD 55,000	Gartner 3.75% 1/10/2030	47,103	0.03	USD 35,000	Goldman Sachs 6.75% 1/10/2037	38,996	0.02
USD 19,000	Gartner 4.5% 1/7/2028	17,563	0.01	USD 19,000	Goodyear Tire & Rubber 5.625% 30/4/2033	16,454	0.01
USD 32,000	GCI 4.75% 15/10/2028	28,884	0.02	USD 160,000	Goodyear Tire & Rubber 9.5% 31/5/2025	167,398	0.11
USD 18,000	Gilead Sciences 4.5% 1/2/2045	16,586	0.01	USD 48,000	Graphic Packaging International 3.5% 15/3/2028	42,406	0.03
USD 50,000	Gilead Sciences 4.75% 1/3/2046	48,308	0.03	USD 3,000	Graphic Packaging International 4.75% 15/7/2027	2,866	0.00
USD 5,109,845	Ginnie Mae II Pool 2.5% 20/1/2052	4,644,932	2.94	USD 134,000	GYP III 4.625% 1/5/2029	113,001	0.07
USD 4,429,654	Ginnie Mae II Pool 3% 20/7/2051	4,122,668	2.61	USD 4,000	H&E Equipment Services 3.875% 15/12/2028	3,406	0.00
USD 22,324	Ginnie Mae II Pool 3.5% 20/1/2041	22,077	0.01	USD 188,000	HAT I / HAT II 3.375% 15/6/2026	164,763	0.10
USD 41,997	Ginnie Mae II Pool 3.5% 20/7/2042	41,532	0.02	USD 82,000	HB Fuller 4% 15/2/2027	76,153	0.05
USD 78,279	Ginnie Mae II Pool 3.5% 20/7/2042	77,413	0.05	USD 12,000	HB Fuller 4.25% 15/10/2028	10,631	0.01
USD 288,923	Ginnie Mae II Pool 3.5% 20/8/2042	285,727	0.18	USD 3,000	HCA 3.5% 1/9/2030	2,626	0.00
USD 796,920	Ginnie Mae II Pool 3.5% 20/12/2043	788,104	0.50	USD 36,000	HCA 3.5% 15/7/2051	25,142	0.02
USD 182,795	Ginnie Mae II Pool 3.5% 20/5/2044	180,773	0.11	USD 97,000	HCA 5% 15/3/2024	97,702	0.06
USD 82,577	Ginnie Mae II Pool 3.5% 20/10/2046	80,802	0.05				
USD 619,407	Ginnie Mae II Pool 3.5% 20/11/2051	600,124	0.38				
USD 75,488	Ginnie Mae II Pool 4% 20/12/2041	75,909	0.05				

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 44,000	HCA 5.25% 15/6/2049	39,676	0.03	USD 90,000	Intercontinental Exchange 3.75% 21/9/2028	87,405	0.06
USD 36,000	HCA 5.375% 1/9/2026	36,322	0.02	USD 3,000	Intercontinental Exchange 4.25% 21/9/2048	2,712	0.00
USD 24,000	HCA 5.5% 15/6/2047	22,309	0.01	USD 43,000	International Business Machines 4% 20/6/2042	37,479	0.02
USD 272,000	HealthEquity 4.5% 1/10/2029	241,555	0.15	USD 7,000	International Flavors & Fragrances 1.23% 1/10/2025	6,306	0.00
USD 27,000	Healthpeak Properties 3.5% 15/7/2029	25,009	0.02	USD 10,000	International Flavors & Fragrances 2.3% 1/11/2030	8,215	0.00
USD 154,000	Herc 5.5% 15/7/2027	145,890	0.09	USD 25,000	Interpublic 3.375% 1/3/2041	18,211	0.01
USD 19,000	Hertz 4.625% 1/12/2026	16,301	0.01	USD 4,000	Interpublic 4.75% 30/3/2030	3,893	0.00
USD 56,000	Hertz 5% 1/12/2029	45,180	0.03	USD 200,000	IQVIA 5% 15/5/2027	193,639	0.12
USD 8,000	Hewlett Packard Enterprise 4.45% 2/10/2023	8,077	0.01	USD 37,000	Iron Mountain 5.25% 15/7/2030	32,619	0.02
USD 21,000	Hilton Domestic Operating 3.625% 15/2/2032	16,926	0.01	USD 32,000	Iron Mountain 5.625% 15/7/2032	28,139	0.02
USD 111,000	Hilton Domestic Operating 3.75% 1/5/2029	95,782	0.06	USD 69,000	Iron Mountain Information Management Services 5% 15/7/2032	57,431	0.04
USD 43,000	Hilton Domestic Operating 4% 1/5/2031	36,387	0.02	USD 50,000	Jabil 4.25% 15/5/2027	48,542	0.03
USD 255,000	Hilton Domestic Operating 4.875% 15/1/2030	233,428	0.15	USD 13,000	JELD-WEN 6.25% 15/5/2025	12,724	0.01
USD 10,000	Hilton Domestic Operating 5.375% 1/5/2025	9,901	0.01	USD 55,000	John Deere Capital 3.35% 18/4/2029	52,703	0.03
USD 55,000	Hilton Domestic Operating 5.75% 1/5/2028	53,841	0.03	USD 4,000	Johnson & Johnson 2.9% 15/1/2028	3,849	0.00
USD 55,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	52,594	0.03	USD 20,000	Johnson & Johnson 3.55% 1/3/2036	18,752	0.01
USD 348,000	Hologic 3.25% 15/2/2029	296,842	0.19	USD 8,000	JPMorgan Chase 1.045% 19/11/2026	7,124	0.00
USD 41,000	Home Depot 3.35% 15/4/2050	33,136	0.02	USD 111,000	JPMorgan Chase 2.182% 1/6/2028	98,905	0.06
USD 15,000	Home Depot 3.625% 15/4/2052	12,715	0.01	USD 60,000	JPMorgan Chase 2.525% 19/11/2041	42,533	0.03
USD 17,000	Home Depot 4.2% 1/4/2043	15,816	0.01	USD 10,000	JPMorgan Chase 2.545% 8/11/2032	8,275	0.01
USD 13,000	Home Depot 4.5% 6/12/2048	12,800	0.01	USD 26,000	JPMorgan Chase 2.58% 22/4/2032	21,773	0.01
USD 228,000	Howard Hughes 5.375% 1/8/2028	202,301	0.13	USD 16,000	JPMorgan Chase 2.963% 25/1/2033	13,673	0.01
USD 64,000	HP 1.45% 17/6/2026	57,458	0.04	USD 65,000	JPMorgan Chase 3.157% 22/4/2042	50,888	0.03
USD 55,000	HP 2.2% 17/6/2025	51,951	0.03	USD 250,000	JPMorgan Chase 3.22% 1/3/2025	245,420	0.16
USD 18,000	HP 3% 17/6/2027	16,719	0.01	USD 20,000	JPMorgan Chase 3.375% 1/5/2023	19,966	0.01
USD 8,000	HUB International 5.625% 1/12/2029	7,015	0.00	USD 14,000	JPMorgan Chase 3.625% 1/12/2027	13,412	0.01
USD 149,000	HUB International 7% 1/5/2026	146,587	0.09	USD 40,000	JPMorgan Chase 3.782% 1/2/2028	38,465	0.02
USD 5,000	Humana 2.15% 3/2/2032	4,073	0.00	USD 56,000	JPMorgan Chase 3.882% 24/7/2038	49,567	0.03
USD 40,000	Huntington Bancshares 4.443% 4/8/2028	39,172	0.02	USD 724,000	JPMorgan Chase 3.905% 15/5/2077	570,150	0.36
USD 34,000	IAA 5.5% 15/6/2027	32,177	0.02	USD 69,000	JPMorgan Chase 4.005% 23/4/2029	65,772	0.04
USD 236,000	ILFC E-Capital Trust I 4.85% 21/12/2065	170,510	0.11	USD 10,000	JPMorgan Chase 4.125% 15/12/2026	9,908	0.01
USD 157,000	ILFC E-Capital Trust II 5.1% 21/12/2065	113,825	0.07	USD 20,000	JPMorgan Chase 4.95% 1/6/2045	19,418	0.01
USD 87,000	Imola Merger 4.75% 15/5/2029	74,278	0.05	USD 8,000	JPMorgan Chase 5.4% 6/1/2042	8,327	0.01
USD 50,000	Ingevity 3.875% 1/11/2028	43,318	0.03				
USD 19,000	Installed Building Products 5.75% 1/2/2028	17,554	0.01				
USD 17,000	Intel 2.8% 12/8/2041	12,752	0.01				
USD 2,000	Intel 3.1% 15/2/2060	1,395	0.00				
USD 2,000	Intel 3.2% 12/8/2061	1,430	0.00				
USD 25,000	Intel 4.75% 25/3/2050	24,043	0.02				
USD 4,000	Intercontinental Exchange 3.1% 15/9/2027	3,789	0.00				

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,000	JPMorgan Chase 5.625% 16/8/2043	2,098	0.00	USD 3,000	Live Nation Entertainment 4.875% 1/11/2024	2,908	0.00
USD 18,000	KB Home 7.25% 15/7/2030	17,367	0.01	USD 196,000	Live Nation Entertainment 6.5% 15/5/2027	197,238	0.13
USD 15,000	Keurig Dr Pepper 4.5% 15/4/2052	13,291	0.01	USD 36,000	Lowe's 3% 15/10/2050	25,178	0.02
USD 25,000	Kimco Realty 4.6% 1/2/2033	24,369	0.02	USD 3,000	Lowe's 3.5% 1/4/2051	2,288	0.00
USD 16,000	KLA 3.3% 1/3/2050	12,707	0.01	USD 13,000	Lowe's 3.65% 5/4/2029	12,368	0.01
USD 49,000	KLA 4.1% 15/3/2029	48,934	0.03	USD 27,000	Lowe's 3.7% 15/4/2046	21,716	0.01
USD 20,000	KLA 4.65% 15/7/2032	20,481	0.01	USD 20,000	Lowe's 4.25% 1/4/2052	17,262	0.01
USD 35,000	Kobe US Midco 2 9.25% 1/11/2026	28,910	0.02	USD 15,000	Lowe's 4.45% 1/4/2062	12,880	0.01
USD 74,000	Kontoor Brands 4.125% 15/11/2029	63,423	0.04	USD 5,000	Lowe's 4.65% 15/4/2042	4,706	0.00
USD 140,000	Korn Ferry 4.625% 15/12/2027	131,464	0.08	USD 9,000	Lumen Technologies 4% 15/2/2027	7,939	0.00
USD 40,000	Kraft Heinz Foods 3% 1/6/2026	37,956	0.02	USD 164,000	Lumen Technologies 5.125% 15/12/2026	142,783	0.09
USD 44,000	Kraft Heinz Foods 4.375% 1/6/2046	37,626	0.02	USD 176,000	Lumen Technologies 5.375% 15/6/2029	138,148	0.09
USD 77,000	Kraft Heinz Foods 4.875% 1/10/2049	70,517	0.04	USD 101,000	Madison IAQ 5.875% 30/6/2029	83,523	0.05
USD 220,000	Kraft Heinz Foods 5.5% 1/6/2050	220,323	0.14	USD 20,000	Magallanes 5.141% 15/3/2052	16,316	0.01
USD 24,000	Kraft Heinz Foods 6.5% 9/2/2040	26,015	0.02	USD 25,000	MajorDrive IV 6.375% 1/6/2029	19,526	0.01
USD 18,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	15,658	0.01	USD 4,000	Marsh & McLennan 2.25% 15/11/2030	3,443	0.00
USD 6,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	5,110	0.00	USD 4,000	Marsh & McLennan 2.375% 15/12/2031	3,402	0.00
USD 42,000	Lam Research 2.875% 15/6/2050	31,330	0.02	USD 45,000	Marsh & McLennan 4.375% 15/3/2029	44,966	0.03
USD 48,000	Lamb Weston 4.125% 31/1/2030	43,312	0.03	USD 15,000	MasTec 4.5% 15/8/2028	14,038	0.01
USD 87,000	Lamb Weston 4.375% 31/1/2032	77,348	0.05	USD 21,000	Mastercard 3.35% 26/3/2030	20,094	0.01
USD 307,000	Lamb Weston 4.875% 15/5/2028	293,351	0.19	USD 4,000	Mastercard 3.85% 26/3/2050	3,647	0.00
USD 36,000	LBM Acquisition 6.25% 15/1/2029	27,026	0.02	USD 43,000	Match II 3.625% 1/10/2031	33,752	0.02
USD 29,000	Legacy LifePoint Health 6.75% 15/4/2025	28,426	0.02	USD 53,000	Match II 4.125% 1/8/2030	43,911	0.03
USD 9,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	8,248	0.01	USD 34,000	Match II 4.625% 1/6/2028	30,315	0.02
USD 14,000	Level 3 Financing 3.4% 1/3/2027	12,367	0.01	USD 6,000	Match II 5.625% 15/2/2029	5,640	0.00
USD 2,000	Level 3 Financing 3.625% 15/1/2029	1,608	0.00	USD 120,000	Mattel 3.75% 1/4/2029	107,592	0.07
USD 172,000	Level 3 Financing 3.75% 15/7/2029	138,773	0.09	USD 41,000	Mattel 5.45% 1/11/2041	37,733	0.02
USD 127,000	Level 3 Financing 4.25% 1/7/2028	107,159	0.07	USD 32,000	Mattel 5.875% 15/12/2027	31,820	0.02
USD 96,000	Level 3 Financing 4.625% 15/9/2027	84,954	0.05	USD 30,000	Mattel 6.2% 1/10/2040	29,976	0.02
USD 269,000	Levi Strauss 3.5% 1/3/2031	226,358	0.14	USD 23,000	Maxar Technologies 7.75% 15/6/2027	22,855	0.01
USD 209,000	Liberty Broadband 2.75% 30/9/2050	202,209	0.13	USD 10,000	Medline Borrower 3.875% 1/4/2029	8,453	0.01
USD 38,000	LifePoint Health 5.375% 15/1/2029	29,333	0.02	USD 270,000	Medline Borrower 5.25% 1/10/2029	227,313	0.14
USD 160,000	Lions Gate Capital 5.5% 15/4/2029	127,709	0.08	USD 32,000	Merck 1.45% 24/6/2030	26,595	0.02
USD 96,000	Lithia Motors 3.875% 1/6/2029	81,494	0.05	USD 16,000	Merck 2.15% 10/12/2031	13,720	0.01
USD 19,000	Live Nation Entertainment 3.75% 15/1/2028	16,728	0.01	USD 18,000	Merck 2.75% 10/12/2051	13,199	0.01
USD 106,000	Live Nation Entertainment 4.75% 15/10/2027	97,400	0.06	USD 20,000	Merck 4% 7/3/2049	18,416	0.01
				USD 10,000	Merck 6.5% 1/12/2033	11,925	0.01
				USD 23,000	Meritage Homes 5.125% 6/6/2027	21,639	0.01
				USD 8,000	Meritor 4.5% 15/12/2028	8,222	0.01
				USD 597,000	MetLife 3.85% 15/3/2171	556,403	0.35
				USD 10,000	MetLife 5% 15/7/2052	10,262	0.01
				USD 92,000	MGIC Investment 5.25% 15/8/2028	85,944	0.05

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 58,000	Microsoft 2.525% 1/6/2050	43,043	0.03	USD 48,000	Nationstar Mortgage 6% 15/1/2027	42,910	0.03
USD 53,000	Microsoft 2.921% 17/3/2052	42,363	0.03	USD 41,000	Navient 5.5% 15/3/2029	33,400	0.02
USD 17,000	Microsoft 3.45% 8/8/2036	16,089	0.01	USD 20,000	Navient 6.125% 25/3/2024	19,576	0.01
USD 131,000	MicroStrategy 6.125% 15/6/2028	110,060	0.07	USD 11,000	NCR 5% 1/10/2028	10,323	0.01
USD 89,000	Minerals Technologies 5% 1/7/2028	81,626	0.05	USD 35,000	NCR 5.125% 15/4/2029	32,775	0.02
USD 186,000	Minerva Merger Sub 6.5% 15/2/2030	159,072	0.10	USD 9,000	NCR 5.75% 1/9/2027	8,717	0.01
USD 6,000	ModivCare 5.875% 15/11/2025	5,662	0.00	USD 20,000	NCR 6.125% 1/9/2029	19,143	0.01
USD 32,000	Molina Healthcare 3.875% 15/11/2030	27,782	0.02	USD 25,000	NESCO II 5.5% 15/4/2029	22,292	0.01
USD 22,000	Molina Healthcare 3.875% 15/5/2032	18,924	0.01	USD 25,000	Newmont 2.8% 1/10/2029	21,949	0.01
USD 46,000	Molina Healthcare 4.375% 15/6/2028	42,510	0.03	USD 4,000	Newmont 5.45% 9/6/2044	4,010	0.00
USD 45,000	Morgan Stanley 0.529% 25/1/2024	44,318	0.03	USD 277,000	NextEra Energy Operating Partners 4.25% 15/7/2024	267,798	0.17
USD 19,000	Morgan Stanley 0.79% 30/5/2025	17,782	0.01	USD 217,000	NFP 4.875% 15/8/2028	190,174	0.12
USD 85,000	Morgan Stanley 1.512% 20/7/2027	75,460	0.05	USD 270,000	NFP 6.875% 15/8/2028	223,138	0.14
USD 188,000	Morgan Stanley 1.593% 4/5/2027	168,556	0.11	USD 28,000	NFP 7.5% 1/10/2030	27,645	0.02
USD 43,000	Morgan Stanley 2.188% 28/4/2026	40,464	0.03	USD 127,000	Nielsen Finance / Nielsen Finance 5.625% 1/10/2028	127,399	0.08
USD 11,000	Morgan Stanley 2.239% 21/7/2032	8,942	0.01	USD 33,000	Nielsen Finance / Nielsen Finance 5.875% 1/10/2030	33,067	0.02
USD 66,000	Morgan Stanley 2.699% 22/1/2031	57,237	0.04	USD 52,000	NMG / Neiman Marcus 7.125% 1/4/2026	48,855	0.03
USD 23,000	Morgan Stanley 2.802% 25/1/2052	15,902	0.01	USD 81,000	Norfolk Southern 2.55% 1/11/2029	72,403	0.05
USD 4,000	Morgan Stanley 3.217% 22/4/2042	3,161	0.00	USD 10,000	Norfolk Southern 3.155% 15/5/2055	7,359	0.00
USD 30,000	Morgan Stanley 3.591% 22/7/2028	28,476	0.02	USD 4,000	Norfolk Southern 3.4% 1/11/2049	3,204	0.00
USD 30,000	Morgan Stanley 3.62% 17/4/2025	29,623	0.02	USD 20,000	Norfolk Southern 3.7% 15/3/2053	16,564	0.01
USD 12,000	Morgan Stanley 3.622% 1/4/2031	11,073	0.01	USD 30,000	Norfolk Southern 4.15% 28/2/2048	27,162	0.02
USD 51,000	Morgan Stanley 3.772% 24/1/2029	48,232	0.03	USD 65,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	57,081	0.04
USD 11,000	Morgan Stanley 3.875% 27/1/2026	10,878	0.01	USD 22,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028	16,948	0.01
USD 32,000	Morgan Stanley 3.95% 23/4/2027	31,165	0.02	USD 8,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	7,405	0.00
USD 20,000	Morgan Stanley 4.679% 17/7/2026	20,047	0.01	USD 572,000	Novelis 3.25% 15/11/2026	507,429	0.32
USD 26,000	Morgan Stanley 5% 24/11/2025	26,448	0.02	USD 332,000	Novelis 3.875% 15/8/2031	268,551	0.17
USD 10,000	Motorola Solutions 2.3% 15/11/2030	7,979	0.00	USD 3,000	Nucor 2% 1/6/2025	2,833	0.00
USD 28,000	Motorola Solutions 2.75% 24/5/2031	22,981	0.01	USD 25,000	Nucor 3.95% 23/5/2025	24,887	0.02
USD 55,000	Motorola Solutions 4.6% 23/5/2029	53,197	0.03	USD 34,000	NVIDIA 3.5% 1/4/2040	29,564	0.02
USD 10,000	Motorola Solutions 5.5% 1/9/2044	9,524	0.01	USD 55,000	Ohio Power 1.625% 15/1/2031	44,366	0.03
USD 26,000	MPH Acquisition 5.5% 1/9/2028	22,357	0.01	USD 12,000	Ohio Power 2.6% 1/4/2030	10,574	0.01
USD 23,000	MSCI 3.625% 1/11/2031	19,195	0.01	USD 2,000	Ohio Power 2.9% 1/10/2051	1,434	0.00
USD 144,000	Mueller Water Products 4% 15/6/2029	129,813	0.08	USD 25,000	Ohio Power 4% 1/6/2049	21,307	0.01
USD 15,000	Nationstar Mortgage 5.75% 15/11/2031	12,078	0.01	USD 54,000	Oncor Electric Delivery 3.7% 15/5/2050	46,891	0.03
				USD 53,000	Oncor Electric Delivery 3.75% 1/4/2045	45,637	0.03
				USD 10,000	Oncor Electric Delivery 3.8% 1/6/2049	8,854	0.01
				USD 4,000	Oncor Electric Delivery 4.1% 15/11/2048	3,692	0.00

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,000	Oncor Electric Delivery 5.3% 1/6/2042	2,135	0.00	USD 23,000	PNC Financial Services 2.55% 22/1/2030	20,159	0.01
USD 3,000	Oncor Electric Delivery 5.35% 1/10/2052	3,221	0.00	USD 266,000	PNC Financial Services 3.4% 15/12/2170	215,093	0.14
USD 26,000	OneMain Finance 3.5% 15/1/2027	21,623	0.01	USD 40,000	PNC Financial Services 3.9% 29/4/2024	40,097	0.03
USD 64,000	OneMain Finance 6.875% 15/3/2025	62,446	0.04	USD 350,000	PNC Financial Services 6.46% 1/2/2171	348,159	0.22
USD 81,000	OneMain Finance 7.125% 15/3/2026	76,481	0.05	USD 16,000	Prestige Brands 3.75% 1/4/2031	12,784	0.01
USD 35,000	Open Text 4.125% 15/2/2030	28,246	0.02	USD 137,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	132,717	0.08
USD 68,000	Option Care Health 4.375% 31/10/2029	59,907	0.04	USD 83,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	73,554	0.05
USD 31,000	Oracle 2.95% 1/4/2030	26,608	0.02	USD 10,000	Progressive 3% 15/3/2032	9,047	0.01
USD 28,000	Oracle 3.6% 1/4/2050	19,313	0.01	USD 8,000	Progressive 6.25% 1/12/2032	9,176	0.01
USD 12,000	Oracle 3.65% 25/3/2041	8,870	0.01	USD 29,000	Prologis 2.25% 15/4/2030	25,339	0.02
USD 14,000	Oracle 3.85% 15/7/2036	11,210	0.01	USD 4,000	Prudential Financial 2.1% 10/3/2030	3,417	0.00
USD 19,000	Oracle 3.85% 1/4/2060	12,799	0.01	USD 27,000	Prudential Financial 4.35% 25/2/2050	25,250	0.02
USD 36,000	Oracle 3.95% 25/3/2051	26,304	0.02	USD 4,000	Prudential Financial 4.6% 15/5/2044	3,861	0.00
USD 30,000	Oracle 4% 15/7/2046	22,143	0.01	USD 161,000	PTC 3.625% 15/2/2025	151,556	0.10
USD 12,000	Oracle 4% 15/11/2047	8,797	0.01	USD 84,000	PTC 4% 15/2/2028	76,711	0.05
USD 36,000	Oracle 4.125% 15/5/2045	27,209	0.02	USD 90,000	Public Service Electric and Gas 3.1% 15/3/2032	82,881	0.05
USD 49,000	Oracle 5.375% 15/7/2040	44,370	0.03	USD 15,000	QUALCOMM 4.3% 20/5/2047	14,337	0.01
USD 200,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	175,512	0.11	USD 15,000	QUALCOMM 4.8% 20/5/2045	15,264	0.01
USD 53,000	Otis Worldwide 2.565% 15/2/2030	46,004	0.03	USD 90,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	77,453	0.05
USD 17,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	14,295	0.01	USD 94,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	70,172	0.04
USD 49,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	45,028	0.03	USD 156,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	123,055	0.08
USD 2,000	Owens & Minor 6.625% 1/4/2030	1,843	0.00	USD 4,000	Realty Income 2.85% 15/12/2032	3,447	0.00
USD 17,000	P&L Development / PLD Finance 7.75% 15/11/2025	13,710	0.01	USD 19,000	Realty Income 3% 15/1/2027	17,934	0.01
USD 83,000	Paramount Global 6.375% 30/3/2062	76,483	0.05	USD 4,000	Realty Income 3.95% 15/8/2027	3,910	0.00
USD 25,000	Parker-Hannifin 4.5% 15/9/2029	24,748	0.02	USD 5,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	4,785	0.00
USD 38,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	34,318	0.02	USD 12,000	Republic Services 2.3% 1/3/2030	10,396	0.01
USD 7,000	PayPal 1.65% 1/6/2025	6,595	0.00	USD 27,000	Republic Services 2.375% 15/3/2033	22,220	0.01
USD 13,000	PayPal 2.65% 1/10/2026	12,372	0.01	USD 8,000	Resideo Funding 4% 1/9/2029	6,752	0.01
USD 8,000	PayPal 3.25% 1/6/2050	6,074	0.00	USD 16,000	RLJ Lodging Trust 3.75% 1/7/2026	14,427	0.01
USD 15,000	PayPal 4.4% 1/6/2032	14,859	0.01	USD 14,000	RLJ Lodging Trust 4% 15/9/2029	11,811	0.01
USD 148,000	Pediatrix Medical 5.375% 15/2/2030	128,172	0.08	USD 14,000	Ryder System 2.5% 1/9/2024	13,554	0.01
USD 20,000	Penske Automotive 3.5% 1/9/2025	18,856	0.01	USD 20,000	Ryder System 2.85% 1/3/2027	18,516	0.01
USD 148,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	145,015	0.09	USD 30,000	S&P Global 2.7% 1/3/2029	27,445	0.02
USD 12,000	Penske Truck Leasing / PTL Finance 4.2% 1/4/2027	11,583	0.01	USD 10,000	S&P Global 2.9% 1/3/2032	8,930	0.01
USD 15,000	PepsiCo 3.9% 18/7/2032	14,844	0.01	USD 5,000	S&P Global 3.25% 1/12/2049	4,002	0.00
USD 55,000	Pfizer 4% 15/12/2036	52,830	0.03	USD 109,000	Sabre GLBL 7.375% 1/9/2025	103,659	0.07
USD 51,000	Picasso Finance Sub 6.125% 15/6/2025	51,191	0.03	USD 41,000	Sabre GLBL 9.25% 15/4/2025	40,555	0.03
USD 14,000	Pilgrim's Pride 3.5% 1/3/2032	11,383	0.01	USD 22,000	Salesforce 2.7% 15/7/2041	16,984	0.01

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 16,000	Salesforce 3.05% 15/7/2061	11,766	0.01	USD 12,000	Standard Industries 3.375% 15/1/2031	8,968	0.01
USD 26,000	SBA Communications 3.125% 1/2/2029	21,488	0.01	USD 104,000	Standard Industries 4.375% 15/7/2030	83,842	0.05
USD 223,000	SBA Communications 3.875% 15/2/2027	204,497	0.13	USD 2,000	Standard Industries 4.75% 15/1/2028	1,756	0.00
USD 2,000	Scripps Escrow II 3.875% 15/1/2029	1,693	0.00	USD 21,000	Standard Industries 5% 15/2/2027	19,296	0.01
USD 178,000	Sealed Air 4% 1/12/2027	162,677	0.10	USD 30,000	Starwood Property Trust 4.375% 15/1/2027	26,940	0.02
USD 188,000	Sensata Technologies 4.375% 15/2/2030	167,796	0.11	USD 32,000	Starwood Property Trust 4.75% 15/3/2025	30,470	0.02
USD 30,000	Sherwin-Williams 2.3% 15/5/2030	25,471	0.02	USD 33,000	Starwood Property Trust 5.5% 1/11/2023	32,893	0.02
USD 10,000	Sherwin-Williams 3.3% 15/5/2050	7,413	0.00	USD 974,000	State Street 2.829% 1/6/2077	748,885	0.47
USD 30,000	Sherwin-Williams 3.45% 1/6/2027	28,797	0.02	USD 10,000	Steel Dynamics 1.65% 15/10/2027	8,584	0.00
USD 43,000	Shift4 Payments 0% 15/12/2025	39,443	0.03	USD 2,000	Steel Dynamics 2.4% 15/6/2025	1,898	0.00
USD 172,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	161,135	0.10	USD 27,000	Steel Dynamics 3.25% 15/10/2050	18,704	0.01
USD 6,000	Silgan 4.125% 1/2/2028	5,542	0.00	USD 27,000	Stevens 6.125% 1/10/2026	27,078	0.02
USD 147,000	Sinclair Television 4.125% 1/12/2030	121,534	0.08	USD 86,000	Surgery Center 6.75% 1/7/2025	83,036	0.05
USD 83,000	Sirius XM Radio 3.125% 1/9/2026	74,026	0.05	USD 189,000	Surgery Center 10% 15/4/2027	190,886	0.12
USD 58,000	Sirius XM Radio 3.875% 1/9/2031	47,244	0.03	USD 39,000	SWF Escrow Issuer 6.5% 1/10/2029	28,469	0.02
USD 7,000	Sirius XM Radio 4.125% 1/7/2030	5,976	0.00	USD 40,000	Switch 3.75% 15/9/2028	39,726	0.03
USD 47,000	Sirius XM Radio 5% 1/8/2027	44,476	0.03	USD 293,000	Switch 4.125% 15/6/2029	292,803	0.19
USD 79,000	Sirius XM Radio 5.5% 1/7/2029	74,050	0.05	USD 174,000	Synaptics 4% 15/6/2029	150,246	0.09
USD 78,000	Six Flags Theme Parks 7% 1/7/2025	79,170	0.05	USD 27,000	Synchrony Financial 3.95% 1/12/2027	24,704	0.02
USD 86,000	SLM 3.125% 2/11/2026	72,359	0.05	USD 236,000	Syneos Health 3.625% 15/1/2029	201,445	0.13
USD 8,000	Sonic Automotive 4.625% 15/11/2029	6,811	0.01	USD 4,000	Taylor Morrison Communities 5.125% 1/8/2030	3,438	0.00
USD 378,000	Sotheby's/Bidfair 5.875% 1/6/2029	332,887	0.21	USD 100,000	Taylor Morrison Communities 5.875% 15/6/2027	96,293	0.06
USD 29,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	26,179	0.02	USD 99,000	Teleflex 4.25% 1/6/2028	89,995	0.06
USD 11,000	Spectrum Brands 3.875% 15/3/2031	8,668	0.01	USD 91,000	Teleflex 4.625% 15/11/2027	85,608	0.05
USD 18,000	Spectrum Brands 5% 1/10/2029	15,749	0.01	USD 22,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	21,841	0.01
USD 15,000	Spectrum Brands 5.5% 15/7/2030	13,013	0.01	USD 21,000	Tempur Sealy International 3.875% 15/10/2031	16,193	0.01
USD 33,000	Sprint 7.625% 1/3/2026	35,064	0.02	USD 89,000	Tempur Sealy International 4% 15/4/2029	73,648	0.05
USD 295,000	Sprint Capital 6.875% 15/11/2028	314,185	0.20	USD 22,000	Tenet Healthcare 4.25% 1/6/2029	19,094	0.01
USD 250,000	Sprint Capital 8.75% 15/3/2032	303,405	0.19	USD 47,000	Tenet Healthcare 4.625% 1/9/2024	45,789	0.03
USD 136,000	SRS Distribution 4.625% 1/7/2028	120,651	0.08	USD 6,000	Tenet Healthcare 4.625% 15/6/2028	5,462	0.00
USD 85,000	SRS Distribution 6% 1/12/2029	69,103	0.04	USD 116,000	Tenet Healthcare 4.875% 1/1/2026	110,651	0.07
USD 73,000	SRS Distribution 6.125% 1/7/2029	60,688	0.04	USD 25,000	Tenet Healthcare 5.125% 1/11/2027	23,310	0.02
USD 247,000	SS&C Technologies 5.5% 30/9/2027	234,965	0.15	USD 134,000	Tenet Healthcare 6.125% 1/10/2028	124,119	0.08

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,000	Tenet Healthcare 6.125% 15/6/2030	5,737	0.00	USD 25,000	UnitedHealth 4.2% 15/1/2047	23,234	0.01
USD 28,000	Tenet Healthcare 6.25% 1/2/2027	26,937	0.02	USD 15,000	UnitedHealth 4.75% 15/5/2052	15,052	0.01
USD 37,000	Terex 5% 15/5/2029	33,074	0.02	USD 56,000	Uniti / Uniti Finance / CSL Capital 4.75% 15/4/2028	46,878	0.03
USD 16,000	Texas Instruments 2.7% 15/9/2051	12,137	0.01	USD 81,000	Uniti / Uniti Finance / CSL Capital 6.5% 15/2/2029	61,092	0.04
USD 40,000	Thermo Fisher Scientific 2% 15/10/2031	33,905	0.02	USD 22,000	Univision Communications 5.125% 15/2/2025	21,310	0.01
USD 56,000	Thor Industries 4% 15/10/2029	45,466	0.03	USD 41,000	Univision Communications 6.625% 1/6/2027	39,709	0.03
USD 6,000	Titan International 7% 30/4/2028	5,752	0.00	USD 56,000	Univision Communications 7.375% 30/6/2030	55,508	0.04
USD 224,000	TK Elevator US Newco 5.25% 15/7/2027	205,839	0.13	USD 301,000	US Bancorp 3.7% 15/1/2171	252,378	0.16
USD 80,000	Toyota Motor Credit 1.15% 13/8/2027	69,843	0.04	USD 7,000	US Foods 4.625% 1/6/2030	6,082	0.00
USD 49,000	Toyota Motor Credit 2.15% 13/2/2030	42,760	0.03	USD 71,000	US Foods 4.75% 15/2/2029	63,367	0.04
USD 17,000	Travelers 2.55% 27/4/2050	11,964	0.01	USD 97,000	US Foods 6.25% 15/4/2025	96,882	0.06
USD 6,000	TRI Pointe / TRI Pointe Homes 5.875% 15/6/2024	5,947	0.00	USD 126,000	Vail Resorts 6.25% 15/5/2025	126,663	0.08
USD 29,000	Tri Pointe Homes 5.25% 1/6/2027	26,386	0.02	USD 34,000	Ventas Realty 3% 15/1/2030	29,733	0.02
USD 5,000	Tri Pointe Homes 5.7% 15/6/2028	4,537	0.00	USD 99,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	81,453	0.05
USD 39,000	TTMT Escrow Issuer 8.625% 30/9/2027	39,242	0.02	USD 50,000	Verizon Communications 1.5% 18/9/2030	40,073	0.03
USD 2,000	TWDC Enterprises 18 4.125% 1/6/2044	1,848	0.00	USD 17,000	Verizon Communications 1.68% 30/10/2030	13,663	0.01
USD 339,000	Twilio 3.875% 15/3/2031	274,468	0.17	USD 40,000	Verizon Communications 2.355% 15/3/2032	33,057	0.02
USD 121,000	Twitter 3.875% 15/12/2027	112,833	0.07	USD 9,000	Verizon Communications 2.55% 21/3/2031	7,674	0.00
USD 49,000	Twitter 5% 1/3/2030	46,141	0.03	USD 39,000	Verizon Communications 2.65% 20/11/2040	28,512	0.02
USD 195,000	Uber Technologies 0% 15/12/2025	168,179	0.10	USD 9,000	Verizon Communications 2.85% 3/9/2041	6,746	0.00
USD 188,000	Uber Technologies 4.5% 15/8/2029	163,759	0.10	USD 24,000	Verizon Communications 2.987% 30/10/2056	16,412	0.01
USD 83,000	Uber Technologies 7.5% 15/5/2025	83,871	0.05	USD 57,000	Verizon Communications 3.4% 22/3/2041	46,320	0.03
USD 74,000	Uber Technologies 7.5% 15/9/2027	73,888	0.05	USD 24,000	Verizon Communications 3.7% 22/3/2061	18,714	0.01
USD 38,000	Uber Technologies 8% 1/11/2026	38,505	0.02	USD 32,000	Verizon Communications 3.85% 1/11/2042	27,447	0.02
USD 10,000	Union Pacific 3.5% 14/2/2053	8,243	0.00	USD 22,000	Verizon Communications 3.875% 8/2/2029	21,214	0.01
USD 20,000	Union Pacific 3.55% 15/8/2039	17,573	0.01	USD 4,000	Verizon Communications 4.016% 3/12/2029	3,876	0.00
USD 40,000	Union Pacific 3.646% 15/2/2024	39,993	0.03	USD 55,000	Verizon Communications 4.272% 15/1/2036	51,446	0.03
USD 20,000	Union Pacific 3.839% 20/3/2060	17,042	0.01	USD 9,000	Verizon Communications 4.329% 21/9/2028	8,911	0.01
USD 20,000	Union Pacific 3.95% 15/8/2059	17,408	0.01	USD 2,000	Verizon Communications 5.25% 16/3/2037	2,045	0.00
USD 10,000	Union Pacific 4.05% 1/3/2046	9,141	0.01	USD 10,000	Verizon Communications 5.85% 15/9/2035	10,799	0.01
USD 10,000	Union Pacific 4.3% 1/3/2049	9,427	0.01	USD 64,000	Verscend Escrow 9.75% 15/8/2026	64,669	0.04
USD 340,000	United Airlines 4.375% 15/4/2026	312,826	0.20	USD 240,000	Vertiv 4.125% 15/11/2028	209,098	0.13
USD 182,000	United Airlines 4.625% 15/4/2029	160,387	0.10	USD 179,000	Viavi Solutions 3.75% 1/10/2029	153,868	0.10
USD 92,000	United Natural Foods 6.75% 15/10/2028	89,124	0.06	USD 2,000	Visa 3.65% 15/9/2047	1,790	0.00
USD 108,000	United Rentals North America 5.25% 15/1/2030	101,444	0.06				
USD 35,000	UnitedHealth 2.75% 15/5/2040	27,246	0.02				
USD 20,000	UnitedHealth 3.25% 15/5/2051	15,886	0.01				
USD 35,000	UnitedHealth 3.5% 15/8/2039	30,488	0.02				

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 60,000	VMware 1.4% 15/8/2026	53,157	0.03	USD 1,552	Royal Bank of Canada (Fund receives 11.21% Fixed; and receives/pays return on Boston Properties) (21/9/2022)	125,611	0.08
USD 70,000	VMware 2.2% 15/8/2031	55,006	0.03	USD 1,112	Royal Bank of Canada (Fund receives 11.81% Fixed; and receives/pays return on Owens Corning) (21/9/2022)	92,009	0.06
USD 450,000	Voya Financial 4.7% 23/1/2048	370,583	0.23	USD 776	Royal Bank of Canada (Fund receives 12.09% Fixed; and receives/pays return on Marsh & McLennan) (9/9/2022)	126,770	0.08
USD 249,000	Voya Financial 6.125% 15/3/2171	241,773	0.15	USD 874	Royal Bank of Canada (Fund receives 12.13% Fixed; and receives/pays return on Microsoft) (27/10/2022)	235,932	0.15
USD 97,000	Wabash National 4.5% 15/10/2028	83,541	0.05	USD 1,217	Royal Bank of Canada (Fund receives 12.49% Fixed; and receives/pays return on Copart) (7/9/2022)	146,996	0.09
USD 52,000	Walmart 2.65% 22/9/2051	39,616	0.03	USD 945	Royal Bank of Canada (Fund receives 12.53% Fixed; and receives/pays return on Becton Dickinson) (27/9/2022)	240,655	0.15
USD 50,000	Walt Disney 3.5% 13/5/2040	43,120	0.03	USD 1,445	Royal Bank of Canada (Fund receives 12.55% Fixed; and receives/pays return on Merck) (28/10/2022)	125,441	0.08
USD 19,000	Walt Disney 3.6% 13/1/2051	16,058	0.01	USD 701	Royal Bank of Canada (Fund receives 12.85% Fixed; and receives/pays return on McKesson) (27/9/2022)	246,740	0.16
USD 4,000	Walt Disney 6.65% 15/11/2037	4,793	0.00	USD 2,119	Royal Bank of Canada (Fund receives 13.07% Fixed; and receives/pays return on Morgan Stanley) (13/10/2022)	174,902	0.11
USD 29,000	Waste Management 1.5% 15/3/2031	23,092	0.01	USD 3,207	Royal Bank of Canada (Fund receives 13.29% Fixed; and receives/pays return on Jpmorgan Chase) (13/10/2022)	364,644	0.23
USD 2,000	Waste Management 2.5% 15/11/2050	1,363	0.00	USD 136	Royal Bank of Canada (Fund receives 13.75% Fixed; and receives/pays return on Unitedhealth) (10/11/2022)	71,775	0.05
USD 19,000	Welltower 2.05% 15/1/2029	16,106	0.01	USD 1,936	Royal Bank of Canada (Fund receives 13.91% Fixed; and receives/pays return on Sealed Air) (2/11/2022)	106,495	0.07
USD 63,000	WESCO Distribution 7.125% 15/6/2025	63,377	0.04	USD 505	Royal Bank of Canada (Fund receives 14.13% Fixed; and receives/pays return on Cigna) (4/11/2022)	144,028	0.09
USD 285,000	WESCO Distribution 7.25% 15/6/2028	286,943	0.18	USD 554	Royal Bank of Canada (Fund receives 14.51% Fixed; and receives/pays return on Danaher) (9/9/2022)	152,106	0.10
USD 201,000	William Carter 5.625% 15/3/2027	195,162	0.12	USD 1,766	Royal Bank of Canada (Fund receives 14.75% Fixed; and receives/pays return on Intercontinental Exchange) (27/9/2022)	180,519	0.11
USD 82,000	Williams Scotsman International 4.625% 15/8/2028	73,852	0.05				
USD 7,000	Winnebago Industries 6.25% 15/7/2028	6,648	0.00				
USD 128,000	WMG Acquisition 3.875% 15/7/2030	109,166	0.07				
USD 25,000	Workday 3.8% 1/4/2032	22,960	0.01				
USD 320,000	WR Grace 5.625% 15/8/2029	255,792	0.16				
USD 62,000	WRKCo 3% 15/6/2033	51,929	0.03				
USD 37,000	WRKCo 3.75% 15/3/2025	36,409	0.02				
USD 26,000	WRKCo 3.9% 1/6/2028	25,074	0.02				
USD 65,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	58,167	0.04				
USD 58,000	Yum! Brands 4.75% 15/1/2030	53,082	0.03				
USD 6,000	Yum! Brands 5.35% 1/11/2043	5,165	0.00				
USD 13,000	Yum! Brands 5.375% 1/4/2032	11,928	0.01				
USD 360,000	Zayo 4% 1/3/2027	307,126	0.19				
USD 474,000	Zayo 6.125% 1/3/2028	371,142	0.23				
USD 297,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	257,818	0.16				
		69,065,239	43.69				
Total Bonds		82,619,404	52.27				
EQUITY LINKED NOTES							
USD 321	BMO Capital Markets (Fund receives 14.52% Fixed; and receives/pays return on Mastercard) (9/9/2022)	105,892	0.07				
USD 7,734	BMO Capital Markets (Fund receives 18.28% Fixed; and receives/pays return on Macy's) (19/10/2022)	137,356	0.09				
USD 1,024	Royal Bank of Canada (Fund receives 11.06% Fixed; and receives/pays return on American Express) (19/9/2022)	159,138	0.10				

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 557	Royal Bank of Canada (Fund receives 16.03% Fixed; and receives/pays return on Adobe) (15/9/2022)	212,740	0.13	USD 114	Société Générale (Fund receives 12.22% Fixed; and receives/pays return on Cintas) (13/10/2022)	46,121	0.03
USD 1,579	Royal Bank of Canada (Fund receives 16.06% Fixed; and receives/pays return on Qualcomm) (27/9/2022)	212,800	0.13	USD 1,162	Société Générale (Fund receives 13.16% Fixed; and receives/pays return on American Tower Reit) (15/9/2022)	298,358	0.19
USD 949	Royal Bank of Canada (Fund receives 16.35% Fixed; and receives/pays return on Fidelity National Information Services) (4/11/2022)	89,946	0.06	USD 1,255	Société Générale (Fund receives 13.2% Fixed; and receives/pays return on Prologis) (1/9/2022)	157,681	0.10
USD 818	Royal Bank of Canada (Fund receives 16.93% Fixed; and receives/pays return on Autonation) (21/10/2022)	101,496	0.06	USD 1,605	Société Générale (Fund receives 13.86% Fixed; and receives/pays return on US Bancorp) (14/10/2022)	73,653	0.05
USD 1,249	Royal Bank of Canada (Fund receives 17.13% Fixed; and receives/pays return on Salesforce) (27/9/2022)	203,375	0.13	USD 670	Société Générale (Fund receives 14.94% Fixed; and receives/pays return on First Republic Bank) (13/10/2022)	103,671	0.06
USD 4,206	Royal Bank of Canada (Fund receives 18.57% Fixed; and receives/pays return on Keycorp) (21/10/2022)	76,477	0.05	USD 2,772	Société Générale (Fund receives 15.34% Fixed; and receives/pays return on Archer-Daniels-Midland) (12/9/2022)	233,549	0.15
USD 2,182	Royal Bank of Canada (Fund receives 19.07% Fixed; and receives/pays return on Fifth Third Bancorp) (21/10/2022)	75,947	0.05	USD 79	Société Générale (Fund receives 15.71% Fixed; and receives/pays return on Autozone) (21/9/2022)	168,357	0.11
USD 1,553	Royal Bank of Canada (Fund receives 19.49% Fixed; and receives/pays return on Discover Financial Services) (19/9/2022)	159,037	0.10	USD 760	Société Générale (Fund receives 16.61% Fixed; and receives/pays return on Eaton) (9/9/2022)	105,796	0.07
USD 3,495	Royal Bank of Canada (Fund receives 21.16% Fixed; and receives/pays return on Mattel) (21/10/2022)	78,686	0.05	USD 2,237	Société Générale (Fund receives 16.97% Fixed; and receives/pays return on Ball) (27/9/2022)	127,095	0.08
USD 1,339	Royal Bank of Canada (Fund receives 8.75% Fixed; and receives/pays return on Automatic Data Processing) (21/9/2022)	325,274	0.21	USD 572	Société Générale (Fund receives 17.17% Fixed; and receives/pays return on Kla) (23/9/2022)	200,105	0.13
USD 1,368	Royal Bank of Canada (Fund receives 9.62% Fixed; and receives/pays return on Waste Management) (21/9/2022)	227,109	0.14	USD 415	Société Générale (Fund receives 17.2% Fixed; and receives/pays return on Servicenow) (23/9/2022)	186,607	0.12
USD 777	Royal Bank of Canada (Fund receives 9.63% Fixed; and receives/pays return on Republic Services) (27/10/2022)	111,324	0.07	USD 1,179	Société Générale (Fund receives 17.56% Fixed; and receives/pays return on Crown Castle) (23/9/2022)	202,965	0.13
USD 641	Société Générale (Fund receives 10.13% Fixed; and receives/pays return on Progressive) (14/10/2022)	77,654	0.05	USD 1,026	Société Générale (Fund receives 17.83% Fixed; and receives/pays return on Tesla) (27/9/2022)	289,903	0.18
USD 1,113	Société Générale (Fund receives 10.79% Fixed; and receives/pays return on Chubb) (23/9/2022)	212,335	0.13	USD 3,346	Société Générale (Fund receives 8.56% Fixed; and receives/pays return on Apple) (4/10/2022)	538,366	0.34
USD 1,278	Société Générale (Fund receives 11.22% Fixed; and receives/pays return on Cadence Design Sys) (12/9/2022)	225,029	0.14	USD 1,232	Société Générale (Fund receives 8.66% Fixed; and receives/pays return on Zoetis) (23/9/2022)	196,516	0.12
USD 470	Société Générale (Fund receives 12.07% Fixed; and receives/pays return on Broadcom) (2/9/2022)	237,459	0.15	USD 738	Société Générale (Fund receives 8.68% Fixed; and receives/pays return on Microsoft) (13/10/2022)	197,823	0.12
				USD 987	Société Générale (Fund receives 9.62% Fixed; and receives/pays return on Unitedhealth) (14/10/2022)	518,171	0.33
				USD 487	BNP Paribas (Fund receives 10.08% Fixed; and receives/pays return on Hershey) (31/10/2022)	111,350	0.07

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,858	BNP Paribas (Fund receives 11.03% Fixed; and receives/pays return on Amazon.com) (19/9/2022)	372,840	0.24	USD 1,886	BNP Paribas (Fund receives 33.69% Fixed; and receives/pays return on Synchrony Financial) (1/9/2022)	62,159	0.04
USD 495	BNP Paribas (Fund receives 12.12% Fixed; and receives/pays return on Humana) (19/9/2022)	241,091	0.15	USD 1,460	BNP Paribas (Fund receives 7.43% Fixed; and receives/pays return on General Mills) (23/9/2022)	112,646	0.07
USD 424	BNP Paribas (Fund receives 13.55% Fixed; and receives/pays return on Palo Alto Networks) (29/9/2022)	234,289	0.15	USD 766	BNP Paribas (Fund receives 9.07% Fixed; and receives/pays return on Accenture) (27/9/2022)	226,144	0.14
USD 718	BNP Paribas (Fund receives 13.98% Fixed; and receives/pays return on United Rentals) (15/9/2022)	211,371	0.13	USD 644	BNP Paribas (Fund receives 9.41% Fixed; and receives/pays return on Thermo Fisher Scientific) (15/9/2022)	360,061	0.23
USD 6,526	BNP Paribas (Fund receives 14.91% Fixed; and receives/pays return on Bank of America) (1/9/2022)	222,457	0.14	USD 1,522	BNP Paribas (Fund receives 9.65% Fixed; and receives/pays return on Hologic) (1/11/2022)	103,939	0.07
USD 1,847	BNP Paribas (Fund receives 15.02% Fixed; and receives/pays return on Citigroup) (14/10/2022)	90,641	0.06	USD 805	BNP Paribas (Fund receives 9.85% Fixed; and receives/pays return on Avalonbay Communities) (15/9/2022)	165,289	0.10
USD 808	BNP Paribas (Fund receives 16.35% Fixed; and receives/pays return on Albemarle) (27/9/2022)	205,601	0.13	USD 696	JP Morgan (Fund receives 10.4% Fixed; and receives/pays return on CME) (24/10/2022)	138,063	0.09
USD 1,395	BNP Paribas (Fund receives 16.4% Fixed; and receives/pays return on Vulcan Materials) (27/9/2022)	232,335	0.15	USD 2,165	JP Morgan (Fund receives 11.41% Fixed; and receives/pays return on International Paper) (28/10/2022)	91,669	0.06
USD 206	BNP Paribas (Fund receives 16.44% Fixed; and receives/pays return on Fair Isaac) (27/9/2022)	95,324	0.06	USD 1,664	JP Morgan (Fund receives 11.83% Fixed; and receives/pays return on Apple) (31/10/2022)	270,033	0.17
USD 2,197	BNP Paribas (Fund receives 16.8% Fixed; and receives/pays return on Pentair) (26/10/2022)	100,482	0.06	USD 1,187	JP Morgan (Fund receives 11.94% Fixed; and receives/pays return on Fiserv) (28/10/2022)	122,740	0.08
USD 2,095	BNP Paribas (Fund receives 16.81% Fixed; and receives/pays return on CF Industries) (29/9/2022)	214,293	0.14	USD 1,658	JP Morgan (Fund receives 12.47% Fixed; and receives/pays return on MetLife) (3/11/2022)	108,252	0.07
USD 4,012	BNP Paribas (Fund receives 16.91% Fixed; and receives/pays return on American International) (29/9/2022)	208,992	0.13	USD 875	JP Morgan (Fund receives 12.5% Fixed; and receives/pays return on Home Depot) (4/10/2022)	257,289	0.16
USD 2,989	BNP Paribas (Fund receives 17.13% Fixed; and receives/pays return on CSX) (9/9/2022)	93,742	0.06	USD 1,776	JP Morgan (Fund receives 12.62% Fixed; and receives/pays return on Alphabet) (29/9/2022)	197,378	0.13
USD 731	BNP Paribas (Fund receives 17.9% Fixed; and receives/pays return on Charles Schwab) (1/9/2022)	48,776	0.03	USD 1,547	JP Morgan (Fund receives 13.54% Fixed; and receives/pays return on Nucor) (21/10/2022)	204,962	0.13
USD 408	BNP Paribas (Fund receives 19.2% Fixed; and receives/pays return on DR Horton) (9/9/2022)	29,474	0.02	USD 2,259	JP Morgan (Fund receives 13.95% Fixed; and receives/pays return on Masco) (15/9/2022)	115,673	0.07
USD 329	BNP Paribas (Fund receives 20.46% Fixed; and receives/pays return on Equinix) (15/9/2022)	221,590	0.14	USD 745	JP Morgan (Fund receives 15.6% Fixed; and receives/pays return on Archer-Daniels-Midland) (27/10/2022)	64,494	0.04
USD 1,042	BNP Paribas (Fund receives 21.39% Fixed; and receives/pays return on Eli Lilly) (27/9/2022)	318,813	0.20	USD 4,297	JP Morgan (Fund receives 18.28% Fixed; and receives/pays return on Alcoa) (14/10/2022)	213,045	0.13
USD 3,387	BNP Paribas (Fund receives 25.94% Fixed; and receives/pays return on Alphabet) (9/9/2022)	372,824	0.24	USD 344	JP Morgan (Fund receives 21.74% Fixed; and receives/pays return on FedEx) (22/9/2022)	73,705	0.05

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,231	JP Morgan (Fund receives 7.17% Fixed; and receives/pays return on Walmart) (22/9/2022)	164,157	0.10	USD 415	Credit Suisse (Fund receives 20.45% Fixed; and receives/pays return on Tractor Supply) (21/10/2022)	77,795	0.05
USD 1,345	JP Morgan (Fund receives 7.74% Fixed; and receives/pays return on Paychex) (22/9/2022)	168,300	0.11	USD 928	Credit Suisse (Fund receives 8.75% Fixed; and receives/pays return on Marsh & McLennan) (21/10/2022)	152,459	0.10
USD 3,644	JP Morgan (Fund receives 9.03% Fixed; and receives/pays return on Comcast) (23/9/2022)	132,944	0.08	USD 4,164	Credit Suisse (Fund receives 9.05% Fixed; and receives/pays return on Bristol-Myers Squibb) (21/9/2022)	280,650	0.18
USD 2,376	JP Morgan (Fund receives 9.03% Fixed; and receives/pays return on CVS Health) (19/9/2022)	236,488	0.15	USD 992	UBS (Fund receives 12.1% Fixed; and receives/pays return on Lowe's) (4/10/2022)	195,932	0.12
USD 1,778	JP Morgan (Fund receives 9.33% Fixed; and receives/pays return on Electronic Arts) (19/9/2022)	228,862	0.14	USD 898	Goldman Sachs (Fund receives 11.25% Fixed; and receives/pays return on Johnson & Johnson) (8/9/2022)	146,744	0.09
USD 1,252	JP Morgan (Fund receives 9.99% Fixed; and receives/pays return on Hilton Worldwide) (24/10/2022)	161,250	0.10	USD 1,135	Goldman Sachs (Fund receives 11.42% Fixed; and receives/pays return on Ecolab) (23/9/2022)	188,958	0.12
USD 144	Credit Suisse (Fund receives 10.65% Fixed; and receives/pays return on Chipotle Mexican Grill) (21/9/2022)	229,075	0.14	USD 376	Goldman Sachs (Fund receives 13.86% Fixed; and receives/pays return on Hasbro) (8/9/2022)	29,864	0.02
USD 2,869	Credit Suisse (Fund receives 10.7% Fixed; and receives/pays return on Oracle) (12/9/2022)	214,115	0.14	USD 334	Goldman Sachs (Fund receives 14.37% Fixed; and receives/pays return on Elevance Health) (8/9/2022)	161,240	0.10
USD 1,155	Credit Suisse (Fund receives 10.9% Fixed; and receives/pays return on Microsoft) (21/9/2022)	305,952	0.19	USD 1,282	Goldman Sachs (Fund receives 18.48% Fixed; and receives/pays return on Truist Financial) (8/9/2022)	60,940	0.04
USD 502	Credit Suisse (Fund receives 13.2% Fixed; and receives/pays return on Goldman Sachs) (1/9/2022)	161,122	0.10	USD 5,369	Nomura (Fund receives 18.15% Fixed; and receives/pays return on Corning) (12/9/2022)	186,193	0.12
USD 3,364	Credit Suisse (Fund receives 13.95% Fixed; and receives/pays return on Pfizer) (2/11/2022)	155,322	0.10	USD 63	Citigroup (Fund receives 11.39% Fixed; and receives/pays return on Autozone) (21/9/2022)	133,951	0.08
USD 645	Credit Suisse (Fund receives 13.95% Fixed; and receives/pays return on United Parcel Service) (25/10/2022)	125,767	0.08	USD 3,081	Citigroup (Fund receives 12.65% Fixed; and receives/pays return on Apple) (12/9/2022)	490,543	0.31
USD 1,223	Credit Suisse (Fund receives 14.7% Fixed; and receives/pays return on NVIDIA) (21/9/2022)	187,225	0.12	USD 1,554	Citigroup (Fund receives 14.99% Fixed; and receives/pays return on Microsoft) (12/9/2022)	411,333	0.26
USD 5,901	Credit Suisse (Fund receives 14.9% Fixed; and receives/pays return on Bank of America) (13/10/2022)	202,921	0.13	USD 543	Citigroup (Fund receives 16.09% Fixed; and receives/pays return on Visa) (9/9/2022)	110,153	0.07
USD 206	Credit Suisse (Fund receives 15.35% Fixed; and receives/pays return on Martin Marietta Materials) (31/10/2022)	70,972	0.04	USD 814	Citigroup (Fund receives 17.94% Fixed; and receives/pays return on DuPont de Nemours) (9/9/2022)	46,207	0.03
USD 258	Credit Suisse (Fund receives 15.65% Fixed; and receives/pays return on Palo Alto Networks) (18/11/2022)	144,569	0.09	USD 1,642	Citigroup (Fund receives 22.43% Fixed; and receives/pays return on Citizens Financial) (8/9/2022)	60,409	0.04
USD 1,761	Credit Suisse (Fund receives 16.45% Fixed; and receives/pays return on Bank of New York Mellon) (14/10/2022)	74,005	0.05	USD 303	Citigroup (Fund receives 23.93% Fixed; and receives/pays return on Equifax) (9/9/2022)	57,942	0.04

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,909	Citigroup (Fund receives 8.11% Fixed; and receives/pays return on Coca-Cola) (12/9/2022)	306,073	0.19	Other Transferable Securities			
USD 3,319	Citigroup (Fund receives 8.59% Fixed; and receives/pays return on Graphic Packaging) (12/9/2022)	74,719	0.05	COMMON STOCKS (SHARES)			
				Cyprus			
				2,161	TCS**	22	0.00
Total Equity Linked Notes		21,857,411	13.83	Total Common Stocks (Shares)		22	0.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		155,488,295	98.38	Total Other Transferable Securities		22	0.00
				Total Portfolio		155,488,317	98.38
				Other Net Assets		2,567,107	1.62
				Total Net Assets (USD)		158,055,424	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	210,783	KRW	276,115,195	HSBC Bank	25/10/2022	4,899
Net unrealised appreciation						4,899
EUR Hedged Share Class						
EUR	12,485	USD	12,757	BNY Mellon	15/9/2022	(255)
USD	429	EUR	429	BNY Mellon	15/9/2022	-
Net unrealised depreciation						(255)
GBP Hedged Share Class						
GBP	100,120,172	USD	121,285,891	BNY Mellon	15/9/2022	(5,030,644)
USD	3,896,400	GBP	3,313,711	BNY Mellon	15/9/2022	48,692
Net unrealised depreciation						(4,981,952)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
HKD Hedged Share Class						
HKD	36,070	USD	4,599	BNY Mellon	15/9/2022	(3)
USD	154	HKD	1,207	BNY Mellon	15/9/2022	-
Net unrealised depreciation						(3)
SGD Hedged Share Class						
SGD	6,250	USD	4,535	BNY Mellon	15/9/2022	(62)
USD	151	SGD	211	BNY Mellon	15/9/2022	-
Net unrealised depreciation						(62)
Total net unrealised depreciation (USD underlying exposure - USD 120,305,209)						(4,977,373)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(78)	EUR	EURO STOXX 50 Index	September 2022	2,770,973	(40,295)
(25)	USD	MSCI Emerging Markets Index	September 2022	1,236,625	44,775
2	USD	MSCI Emerging Markets Index	September 2022	98,930	(751)
(29)	USD	S&P 500 E-Mini Index	September 2022	5,801,087	163,816
(24)	USD	EUR/USD Future	September 2022	3,005,250	185,100
(103)	USD	GBP/USD Future	September 2022	7,475,869	637,544
(8)	USD	JPY/USD Future	September 2022	721,500	36,940
3	USD	US Long Bond (CBT)	December 2022	408,844	(2,994)
(75)	USD	US Treasury 10 Year Note (CBT)	December 2022	8,783,203	49,010
32	USD	US Ultra 10 Year Note	December 2022	4,014,500	(37,250)
(13)	USD	US Ultra Bond (CBT)	December 2022	1,958,531	(11,070)
(84)	USD	US Treasury 5 Year Note (CBT)	December 2022	9,315,469	37,202
Total				45,590,781	1,062,027

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund⁽¹⁾ continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
798	Call	S&P 500 Index	Citibank	USD 100	16/9/2022	(15,853)	25,643
1,552	Put	S&P 500 Index	Citibank	USD 850	21/10/2022	(10,561)	127,567
Total (USD underlying exposure - USD 2,887,339)						(26,414)	153,210

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(798)	Call	S&P 500 Index	Citibank	USD 300	16/9/2022	22,431	(1,669)
(1,552)	Put	S&P 500 Index	Citibank	USD 650	21/10/2022	16,976	(62,642)
Total (USD underlying exposure - USD 1,275,730)						39,407	(64,311)

⁽¹⁾Fund launched during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Multi-Asset Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				21,736	Kontron	325,388	0.00
				11,069	Verbund	1,044,914	0.02
						2,728,877	0.04
FUNDS				Belgium			
	Guernsey			3,767	KBC	178,857	0.00
26,927,380	Bluefield Solar Income Fund	44,758,728	0.67	18,353	Umicore*	591,150	0.01
27,518,815	Starwood European Real Estate Finance	29,887,844	0.44			770,007	0.01
30,324,406	Syncona	69,494,176	1.03	Bermuda			
		144,140,748	2.14	81,312	Bunge	8,012,284	0.12
				86,000	Digital China	38,444	0.00
				459,637	Invesco	7,663,443	0.11
						15,714,171	0.23
				Canada			
	Ireland			49,237	Agnico Eagle Mines*	2,033,447	0.03
21,177,358	iShares EUR High Yield Corp Bond ESG UCITS ETF	96,452,277	1.44	211,708	Bank of Nova Scotia/The*	11,758,264	0.17
6,844,197	iShares IV Public Company - iShares MSCI Japan SRI UCITS ETF USD~	40,483,091	0.60	168,380	Brookfield Renewable	6,488,735	0.10
23,489,022	iShares MSCI USA SRI UCITS ETF~	274,820,581	4.09	42,442	Canfor	842,168	0.01
1,672,289	iShares Physical Gold ETC~	55,893,079	0.83	8,278	FirstService	1,047,802	0.02
8,458,595	iShares USD High Yield Corp Bond ESG UCITS ETF~	42,124,649	0.63	9,436	Magna International	551,368	0.01
		509,773,677	7.59	131,756	North West	3,461,806	0.05
				15,601	Northland Power	534,826	0.01
				94,675	Nutrien*	8,658,782	0.13
	Jersey			43,943	Pembina Pipeline*	1,549,579	0.02
10,517,086	Foresight Solar Fund	14,912,678	0.22	14,410	Shopify	470,428	0.01
				14,510	Sierra Wireless	446,425	0.01
				1,409	Toromont Industries	109,989	0.00
	United Kingdom			83,849	Toronto-Dominion Bank/The	5,420,904	0.08
26,159,170	Aquila European Renewables Income Fund	26,622,188	0.39	567,858	Western Forest Products	661,291	0.01
117,810,668	Greencoat UK Wind Fund	224,971,204	3.35			44,035,814	0.66
19,454,680	Gresham House Energy Storage Fund	38,263,333	0.57	China			
1,728,563	Schroder UK Public Private	371,262	0.01	1,135,900	China Three Gorges Renewables	1,003,921	0.02
		290,227,987	4.32	Denmark			
Total Funds				1,648	AP Moller - Maersk	3,937,566	0.06
		959,055,090	14.27	415	AP Moller - Maersk	975,378	0.02
COMMON STOCKS (SHARES)				8,947	Chr Hansen*	525,344	0.01
	Australia			5,386	Genmab	1,919,815	0.03
79,253	Ampol	1,877,447	0.03	214,932	Novo Nordisk	23,032,583	0.34
64,241	APA	488,057	0.01	15,068	Novozymes	870,976	0.01
1,189,703	APM Human Services International	2,738,449	0.04	77,140	Orsted*	7,644,171	0.11
56,539	BlueScope Steel	647,606	0.01	1,527	Pandora	92,597	0.00
99,592	Coles	1,198,053	0.02	10,927	ROCKWOOL*	2,253,770	0.03
550,637	Costa	1,014,716	0.01	259,090	Vestas Wind Systems	6,612,655	0.10
184,263	GPT Group/The	531,431	0.01			47,864,855	0.71
24,723	Lendlease	173,940	0.00	Finland			
1,215,483	Mirvac	1,748,618	0.03	311,510	Stora Enso*	4,649,287	0.07
14,840	QBE Insurance	122,707	0.00	157,672	Wartsila*	1,310,569	0.02
18,002	REA*	1,572,998	0.02			5,959,856	0.09
2,819,020	Stockland	6,990,908	0.10	France			
		19,104,930	0.28	201,749	AXA*	4,769,346	0.07
	Austria			6,824	Covivio	380,097	0.01
63,025	ams-OSRAM*	466,099	0.01				
19,427	ANDRITZ	892,476	0.01				

*Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
950,522	Euroapi	14,785,370	0.22	119,329	Smurfit Kappa	4,024,967	0.06
4,649	Hermes International*	6,057,647	0.09	4,852	STERIS	979,827	0.01
3,182	Kering*	1,626,320	0.03			121,636,973	1.80
58,670	Klepierre*	1,213,296	0.02		Italy		
40,357	L'Oreal*	14,020,022	0.21	30,149	Prysmian	941,553	0.02
5,087	Publicis Groupe	249,466	0.00	766,568	Terna - Rete Elettrica Nazionale*	5,551,486	0.08
55,862	Sanofi	4,642,132	0.07			6,493,039	0.10
408,506	Schneider Electric*	49,347,525	0.73		Japan		
12,585	Valeo	241,947	0.00	121,300	Astellas Pharma	1,733,483	0.03
48,769	Worldline	2,109,747	0.03	2,600	Fujitsu	310,150	0.01
		99,442,915	1.48	71,300	Honda Motor*	1,912,084	0.03
	Germany			104,800	KDDI*	3,227,812	0.05
27,622	adidas*	4,145,510	0.06	64,400	Kubota	1,008,911	0.01
71,192	Allianz	12,051,382	0.18	15,700	Nidec	1,054,168	0.02
23,761	Bayerische Motoren Werke	1,755,463	0.03	62,400	Nitto Denko*	3,873,465	0.06
7,751	Deutsche Boerse	1,312,632	0.02	48,200	Nomura Research Institute*	1,315,510	0.02
259,208	Deutsche Lufthansa	1,530,364	0.02	198,100	Oji*	794,598	0.01
32,422	Evonik Industries	607,264	0.01	155,700	Omron*	8,285,921	0.12
13,323	GEA	466,572	0.01	70,100	Recruit*	2,263,052	0.03
37,812	HUGO BOSS*	2,078,147	0.03	140,800	Sekisui House	2,407,083	0.03
27,020	Infineon Technologies	666,719	0.01	179,300	SoftBank*	1,974,866	0.03
39,353	LEG Immobilien	3,005,782	0.04	393,600	Sony	31,561,169	0.47
60,049	Mercedes-Benz	3,407,180	0.05	1,319,900	Sumitomo Chemical*	5,227,710	0.08
316,984	Nordex*	3,083,620	0.05	50,900	Sumitomo Forestry	869,075	0.01
21,261	Siemens	2,182,229	0.03	78,000	Suntory Beverage & Food	2,864,657	0.04
77,896	SMA Solar Technology*	3,964,906	0.06	24,200	Tokyo Electron*	7,695,772	0.11
9,819	Software	267,666	0.00	119,200	Toyota Motor*	1,803,904	0.03
348,074	Symrise*	36,721,807	0.55	10,700	Yaskawa Electric*	352,904	0.01
		77,247,243	1.15			80,536,294	1.20
	Hong Kong				Jersey		
908,600	AIA	8,788,628	0.13	30,599	Aptiv	2,908,864	0.04
187,000	Swire Pacific	1,294,380	0.02		Netherlands		
1,190,400	Swire Properties	2,750,114	0.04	544	Adyen*	860,717	0.01
		12,833,122	0.19	90,053	ASML*	44,558,225	0.66
	India			750,759	CNH Industrial	9,260,404	0.14
1,224,113	Bandhan Bank	4,288,655	0.06	33,010	Corbion	948,707	0.02
	Indonesia			17,978	Iveco	91,472	0.00
17,422,700	Bank Rakyat Indonesia Persero	5,092,260	0.07	227,304	Koninklijke DSM	29,174,468	0.43
73,374,600	Dayamitra Telekomunikasi	3,903,716	0.06	13,860	NN	567,983	0.01
		8,995,976	0.13	6,121	NXP Semiconductors	1,011,916	0.02
	Ireland			38,247	Prosus*	2,417,975	0.04
6,368	Eaton	882,416	0.01	27,631	STMicroelectronics	979,933	0.01
71,096,147	Greencoat Renewables	87,448,972	1.30	89,306	Wolters Kluwer	8,921,670	0.13
64,230	James Hardie Industries	1,474,481	0.02			98,793,470	1.47
57,570	Johnson Controls International	3,140,242	0.05		Norway		
50,823	Kingspan	2,907,076	0.05	399,325	Leroy Seafood	2,669,501	0.04
49,965	Linde	14,202,427	0.21	286,329	Mowi	5,877,437	0.09
255,055	Origin Enterprises	959,007	0.01	36,097	Nordic Semiconductor	553,816	0.01
90,500	Pentair	4,092,457	0.06	143,304	Norway Royal Salmon	3,574,489	0.05
23,006	Seagate Technology	1,525,101	0.02				

*All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
21,018	Orkla	176,666	0.00	182,474	Halma	4,450,643	0.06
224,286	TOMRA Systems	5,113,805	0.08	42,824,142	Home Reit	58,237,844	0.87
		17,965,714	0.27	304,502	HSBC	1,873,350	0.03
South Korea				29,227	InterContinental Hotels	1,601,398	0.02
325	Samsung Electronics*	357,508	0.00	1,454	Intertek	67,250	0.00
5,530	Samsung SDI	2,471,323	0.04	13,805	J Sainsbury*	32,754	0.00
		2,828,831	0.04	120,654	Johnson Matthey*	2,835,018	0.04
Spain				95,428	Pearson	961,578	0.01
23,622	ACCIONA Energias Renovables	993,541	0.02	34,928	Pennon	377,525	0.01
1,055,228	Banco Bilbao Vizcaya Argentaria	4,770,158	0.07	1,597,858	RELX	42,217,277	0.63
601,824	Banco Santander	1,465,442	0.02	5,795,656	Rentokil Initial*	35,346,545	0.52
271,659	EDP Renovaveis*	6,658,362	0.10	59,500,131	Sdcl Energy Efficiency Income Trust	81,744,517	1.22
216,780	Industria de Diseno Textil	4,740,979	0.07	1,885	Segro	20,845	0.00
160,331	Siemens Gamesa Renewable Energy	2,876,338	0.04	2,041,503	Smith & Nephew	24,186,040	0.36
		21,504,820	0.32	4,507	Spirax-Sarco Engineering	562,715	0.01
Sweden				118,880	Spirent Communications	355,891	0.01
127,877	H & M Hennes & Mauritz	1,341,174	0.02	48,089	SSE	928,792	0.01
109,418	Holmen	4,753,893	0.07	25,909,599	Triple Point Social Housing Reit	25,084,368	0.37
698,727	Nibe Industrier	6,669,781	0.10	141,897	Unilever	6,486,394	0.10
443,361	Svenska Cellulosa*	6,651,419	0.10	61,215	United Utilities	755,768	0.01
756,702	Tele2	8,116,341	0.12	208,390	Wise	1,209,994	0.02
76,773	Telefonaktiebolaget LM Ericsson	577,143	0.01			347,414,856	5.17
		28,109,751	0.42	United States			
Switzerland				62,562	A O Smith	3,564,498	0.05
34,459	ABB	959,079	0.02	46,944	A10 Networks	669,133	0.01
7,383	Garmin	661,896	0.01	2,565	ABIOMED	678,586	0.01
2,920	Givaudan*	9,429,444	0.14	161,629	Adobe	61,250,393	0.91
13,204	Landis+Gyr	768,826	0.01	38,275	Advanced Micro Devices	3,280,285	0.05
57,461	Lonza	31,129,406	0.46	18,262	AECOM	1,334,012	0.02
371,276	Nestle	43,615,308	0.65	78,331	AGCO	8,596,256	0.13
65,653	Roche	21,301,581	0.32	102,180	Agilent Technologies	13,266,444	0.20
713	SGS*	1,567,480	0.02	249,528	Ally Financial	8,353,093	0.12
217,410	SIG*	5,125,760	0.08	537,753	Alphabet	59,202,605	0.88
2,824	Swiss Life	1,476,864	0.02	48,200	Amazon.com	6,256,074	0.09
3,197	TE Connectivity	406,196	0.01	313,418	American Express*	48,587,061	0.72
2,684	u-blox	370,910	0.01	7,932	American Tower	2,024,722	0.03
111,559	UBS	1,775,647	0.03	30,412	American Water Works	4,612,121	0.07
1,073	VAT*	260,422	0.00	47,310	AmerisourceBergen	6,924,619	0.10
		118,848,819	1.78	34,899	Amgen	8,479,246	0.13
Taiwan				204,370	Analog Devices	30,985,490	0.46
10,720	Taiwan Semiconductor Manufacturing	904,378	0.01	5,950	ANSYS	1,510,709	0.02
United Kingdom				85,429	Apple	13,672,573	0.20
293,164	AstraZeneca	36,765,881	0.55	8,829	Applied Materials	830,451	0.01
617,392	Barratt Developments	3,067,585	0.05	106,374	Archer-Daniels-Midland	9,284,577	0.14
694,745	Biffa	3,234,263	0.05	14,593	Arista Networks	1,781,475	0.03
159,292	British Land	795,343	0.01	3,790	Aspen Technology	783,510	0.01
6,277,198	BT	10,940,188	0.16	26,319	Avangrid	1,311,437	0.02
93,179	Burberry	1,914,269	0.03	9,433	Badger Meter	900,463	0.01
27,387	Coca-Cola Europacific Partners	1,360,821	0.02	32,173	Ball	1,809,273	0.03
				46,864	Bank of America	1,606,743	0.02
				230,975	Bank of New York Mellon	9,634,435	0.14
				35,848	Best Buy	2,610,760	0.04

*All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
11,380	Biogen	2,249,539	0.03	315,705	Graphic Packaging	7,093,992	0.11
15,124	Block	1,068,202	0.02	149,055	Hain Celestial	3,063,251	0.05
937	Booking	1,790,772	0.03	10,096	Halliburton	300,933	0.01
86,380	Boston Scientific	3,524,513	0.05	19,563	Henry Schein	1,440,781	0.02
510	Cable One	586,263	0.01	22,574	Hershey	5,151,876	0.08
17,609	Cadence Design Systems	3,093,977	0.05	69,882	Hologic	4,714,305	0.07
176,021	Cano Health	1,148,922	0.02	91,684	Home Depot	26,606,234	0.40
50,445	Caterpillar	9,389,318	0.14	1,406	Humana	685,411	0.01
73,589	CECO Environmental	739,251	0.01	40,253	Huntington Bancshares	540,969	0.01
112,900	Chart Industries*	21,627,965	0.32	49,625	ICF International	5,158,777	0.08
49,032	Cigna	14,002,409	0.21	15,408	IDEXX Laboratories	5,460,861	0.08
68,517	Cisco Systems	3,104,538	0.04	13,388	Illinois Tool Works	2,621,446	0.04
98	CME	19,351	0.00	74,176	Intel	2,375,575	0.04
418,682	Coca-Cola	26,028,711	0.39	23,107	International Business Machines	2,987,834	0.04
176,739	Colgate-Palmolive	14,016,433	0.21	91,732	Intuit	40,063,199	0.60
240,545	CommScope	2,659,282	0.04	18,617	Jack Henry & Associates	3,619,447	0.05
27,308	Conagra Brands	952,093	0.01	33,867	Johnson & Johnson	5,518,620	0.08
7,630	Crown	701,810	0.01	44,498	JPMorgan Chase	5,093,716	0.08
19,578	Danaher	5,358,930	0.08	54,774	Juniper Networks	1,586,393	0.02
14,791	Darling Ingredients	1,111,065	0.02	809	Kellogg	59,088	0.00
101,087	Deere	37,017,272	0.55	16,107	Kimberly-Clark	2,078,357	0.03
8,696	Dexcom	728,324	0.01	29,878	Knight-Swift Transportation	1,536,860	0.02
96,525	Donaldson*	5,062,968	0.07	29,157	Lindsay	4,724,897	0.07
6,016	Dover	755,885	0.01	80,180	Lowe's	15,669,240	0.23
44,394	eBay	1,980,895	0.03	78,188	Marsh & McLennan	12,827,469	0.19
24,578	Ecolab	4,080,647	0.06	26,827	Marvell Technology	1,275,074	0.02
474,802	Edwards Lifesciences	43,463,638	0.65	15,864	MasTec	1,276,819	0.02
65,498	Elevance Health	32,148,940	0.48	159,697	Mastercard	52,753,933	0.79
21,537	Eli Lilly	6,624,081	0.10	32,747	Maximus	2,012,746	0.03
4,915	Emerson Electric	408,359	0.01	1,998	MercadoLibre	1,757,003	0.03
11,134	EnerSys	701,474	0.01	7,438	Mettler-Toledo International	9,181,676	0.14
3,279	Enphase Energy	951,713	0.01	17,496	Micron Technology	984,251	0.01
85,085	Equifax	16,198,309	0.24	745,197	Microsoft	197,995,498	2.95
13,643	Equinix	9,108,235	0.14	21,498	Morgan Stanley	1,820,526	0.03
113,806	Essential Utilities	5,619,595	0.08	149,890	Mosaic	8,204,441	0.12
21,808	Estee Lauder	5,624,913	0.08	55,850	Mueller Water Products	636,416	0.01
10,280	Etsy	1,107,193	0.02	27,963	NetApp	2,019,736	0.03
203,092	Evoqua Water Technologies	7,251,322	0.11	46,860	NIKE	5,024,507	0.08
10,658	Expeditors International of Washington	1,100,391	0.02	177	Northern Trust	16,953	0.00
12,596	F5	2,002,405	0.03	186,893	NVIDIA	28,599,126	0.43
5,026	Fair Isaac	2,323,021	0.03	5,826	Old Dominion Freight Line	1,603,964	0.02
250,581	First Republic Bank/CA	38,437,597	0.57	20,280	ON Semiconductor	1,388,582	0.02
55,518	First Solar	7,022,222	0.11	40,383	Oracle	3,019,347	0.05
19,920	Fortinet	995,770	0.01	573,382	Otis Worldwide	41,649,723	0.62
27,967	Fortune Brands Home & Security	1,733,207	0.03	99,839	Owens Corning*	8,223,190	0.12
72,530	General Mills	5,638,229	0.08	2,163	Palo Alto Networks	1,228,941	0.02
85,855	Gilead Sciences	5,436,572	0.08	149,859	PepsiCo	25,989,338	0.39
7,320	Global Payments	919,728	0.01	59,019	Phillips 66	5,245,709	0.08
5,895	Global Water Resources	80,963	0.00	53,657	PNC Financial Services	8,547,097	0.13
5,916	Goldman Sachs	1,961,137	0.03	40,045	Procter & Gamble	5,623,899	0.08
15,889	Grand Canyon Education	1,309,484	0.02	16,809	PTC	1,946,652	0.03

* All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
7,119	Qorvo	649,756	0.01		Belgium		
12,904	Quanta Services	1,818,938	0.03	EUR 7,100,000	KBC 0.375% 16/6/2027	6,386,650	0.10
52,700	Rambus	1,362,235	0.02	EUR 6,300,000	KBC 0.75% 21/1/2028	5,577,075	0.08
1,695,290	Regions Financial	36,839,730	0.55	EUR 10,560,000	Kingdom of Belgium Government Bond 1.25% 22/4/2033	9,695,817	0.14
50,476	Republic Services	7,271,972	0.11			21,659,542	0.32
37,388	Resideo Technologies*	785,557	0.01		Canada		
77,171	Robert Half International	5,962,749	0.09	USD 4,920,000	Canadian National Railway 3.2% 2/8/2046	3,938,893	0.06
1,494	Rockwell Automation	356,285	0.00	USD 875,000	Canadian National Railway 4.45% 20/1/2049	849,319	0.01
3,307	S&P Global	1,182,636	0.02	USD 1,650,000	Canadian Pacific Railway 1.75% 2/12/2026	1,498,920	0.02
12,088	Salesforce	1,937,718	0.03	USD 1,650,000	Canadian Pacific Railway 2.05% 5/3/2030	1,406,964	0.03
1,277	Sempra Energy	212,235	0.00	USD 4,475,000	Canadian Pacific Railway 2.45% 2/12/2031	3,855,383	0.06
357,687	Senseonics*	632,833	0.01	USD 870,000	Canadian Pacific Railway 2.9% 1/2/2025	846,318	0.01
7,940	Silicon Laboratories*	1,023,105	0.02			12,395,797	0.19
7,297	Skyworks Solutions	723,915	0.01		Chile		
15,667	Splunk	1,461,884	0.02	EUR 7,614,000	Chile Government International Bond 0.555% 21/1/2029	6,400,747	0.10
29,488	State Street	2,037,922	0.03	USD 6,446,000	Chile Government International Bond 3.1% 7/5/2041	4,763,153	0.07
96,147	Stride	3,698,143	0.05			11,163,900	0.17
48,508	Sunrun	1,606,863	0.02		Finland		
156,627	Tesla	43,666,021	0.65	EUR 3,440,000	CRH Finland Services 0.875% 5/11/2023	3,391,376	0.05
44,699	Tetra Tech	6,143,912	0.09	EUR 10,458,000	Kuntarahoitus 0.05% 10/9/2035	7,644,014	0.11
23,315	Texas Instruments	3,881,907	0.06	USD 3,100,000	Nordea Bank 1.5% 30/9/2026	2,748,663	0.04
90,735	Thermo Fisher Scientific	50,503,115	0.75			13,784,053	0.20
56,477	Travelers	9,213,641	0.14		France		
142,087	Trimble	9,120,897	0.14	USD 390,000	AXA 8.6% 15/12/2030	479,279	0.01
125,366	Truist Financial	5,934,777	0.09	EUR 2,400,000	Banque Federative du Credit Mutuel 0.1% 8/10/2027	2,096,712	0.03
3,118	UGI	122,796	0.00	EUR 3,100,000	BNP Paribas 0.375% 14/10/2027	2,720,777	0.04
121,888	Union Pacific	27,475,124	0.41	USD 2,725,000	BNP Paribas 1.675% 30/6/2027	2,392,809	0.04
19,239	United Rentals	5,632,099	0.08	EUR 6,000,000	BNP Paribas 2.125% 23/1/2027	5,701,920	0.08
25,754	Valero Energy	2,972,791	0.04	EUR 13,950,000	BNP Paribas 2.625% 14/10/2027	13,961,160	0.21
76,789	Velodyne Lidar	96,713	0.00	USD 3,425,000	BNP Paribas 2.819% 19/11/2025	3,255,347	0.05
18,248	VeriSign	3,325,725	0.05	USD 880,000	BNP Paribas 3.5% 1/3/2023	877,691	0.01
231,397	Verisk Analytics	43,611,112	0.65	USD 760,000	BNP Paribas 4.375% 12/5/2026	747,141	0.01
17,550	Vertex Pharmaceuticals	4,984,685	0.07	USD 9,138,000	BPCE 2.045% 19/10/2027	7,982,030	0.12
32,722	Visa	6,612,230	0.10	EUR 25,700,000	Bpifrance SACA 0% 25/5/2028	22,957,810	0.34
15,327	VMware	1,799,074	0.03	EUR 5,600,000	Caisse d'Amortissement de la Dette Sociale 0% 25/11/2026	5,175,744	0.08
394,948	Walt Disney	44,684,909	0.66	EUR 1,200,000	Cie de Saint-Gobain 1.875% 21/9/2028	1,122,109	0.02
5,869	Waste Management	1,005,689	0.01	EUR 600,000	Cie de Saint-Gobain 2.375% 4/10/2027	585,858	0.01
16,743	Waters	5,073,956	0.08				
44,193	Watts Water Technologies	6,263,426	0.09				
1,355	West Pharmaceutical Services	404,226	0.01				
164,868	Westrock	6,755,028	0.10				
183,368	Weyerhaeuser	6,272,150	0.09				
53,803	Xylem	4,957,424	0.07				
4,470	Zebra Technologies	1,344,980	0.02				
33,874	Zoetis	5,370,102	0.08				
44,444	Zurn Elkay Water Solutions	1,231,901	0.02				
		1,631,798,441	24.29				
Total Common Stocks (Shares)		2,819,734,592	41.96				
BONDS							
	Australia						
EUR 5,500,000	Australia & New Zealand Banking 1.125% 21/11/2029	5,168,663	0.08				

*All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 5,000,000	CNP Assurances 4.25% 5/6/2045*	5,075,258	0.08	EUR 2,670,000	Mercedes-Benz 0.75% 10/9/2030	2,257,325	0.03
EUR 2,300,000	Credit Agricole 0.125% 9/12/2027	1,934,173	0.03	EUR 2,600,000	Merck Financial Services 0.5% 16/7/2028	2,298,170	0.03
EUR 700,000	Credit Agricole 0.375% 21/10/2025	652,026	0.01	EUR 2,453,000	NRW Bank 0.1% 9/7/2035	1,803,617	0.03
EUR 6,100,000	Credit Agricole Home Loan SFH 0.01% 12/4/2028	5,359,338	0.08			470,425,141	7.00
EUR 4,100,000	Credit Mutuel Arkea 1.25% 11/6/2029	3,599,733	0.05		International		
EUR 2,300,000	Danone 0.395% 10/6/2029	1,959,847	0.03	USD 2,705,000	African Development Bank 0.75% 3/4/2023	2,661,612	0.04
EUR 1,600,000	Danone 0.571% 17/3/2027	1,462,002	0.02	EUR 57,668,000	European Union 0% 4/3/2026*	54,025,112	0.80
EUR 4,900,000	Danone 1.208% 3/11/2028	4,459,978	0.07	EUR 6,112,000	European Union 0.1% 4/10/2040	3,986,155	0.06
USD 5,615,000	Danone 2.589% 2/11/2023	5,525,131	0.08	EUR 2,458,000	European Union 0.3% 4/11/2050	1,391,117	0.02
EUR 12,513,000	French Republic Government Bond OAT 0.5% 25/6/2044†	8,427,879	0.13	EUR 17,299,000	European Union 0.4% 4/2/2037	13,034,105	0.19
EUR 20,562,498	French Republic Government Bond OAT 2.5% 25/5/2030	21,638,696	0.32	EUR 990,000	European Union 1.25% 4/2/2043	790,856	0.02
EUR 1,500,000	Gecina 1.375% 30/6/2027	1,396,035	0.02			75,888,957	1.13
EUR 2,900,000	La Banque Postale 0.75% 23/6/2031	2,227,059	0.03		Ireland		
EUR 300,000	RTE Reseau de Transport d'Electricite SADIR 1.125% 9/9/2049	179,303	0.00	GBP 460,221	Frost CMBS 2021-1 3.043% 20/11/2033	522,288	0.01
EUR 3,600,000	Sanofi 1.75% 10/9/2026	3,516,136	0.05	EUR 35,741,000	Ireland Government Bond 1.35% 18/3/2031	34,138,016	0.51
USD 1,945,000	Sanofi 3.625% 19/6/2028	1,894,960	0.03	USD 2,525,000	Johnson Controls International / Tyco Fire & Security Finance 2% 16/9/2031	2,047,598	0.03
EUR 2,800,000	Veolia Environnement 1.59% 10/1/2028	2,607,927	0.04	EUR 4,370,000	Smurfit Kappa Acquisitions ULC 2.875% 15/1/2026	4,311,791	0.06
		141,971,868	2.12	EUR 1,450,000	Zurich Finance Ireland Designated Activity 1.625% 17/6/2039*	1,123,516	0.02
	Germany					42,143,209	0.63
EUR 129,835,500	Bundesobligation 0% 10/10/2025*	125,415,677	1.87		Italy		
EUR 135,155,593	Bundesobligation 0% 16/4/2027	127,391,396	1.90	EUR 780,000	Hera 5.2% 29/1/2028	819,823	0.01
EUR 40,170,039	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2030	35,934,510	0.54	EUR 750,000	Iren 1.95% 19/9/2025	727,748	0.01
EUR 77,959,500	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031	68,743,301	1.02	EUR 25,753,000	Italy Buoni Poliennali Del Tesoro 0.45% 15/2/2029	21,536,884	0.32
EUR 26,875,942	Bundesrepublik Deutschland Bundesanleihe 0.5% 15/2/2028	25,696,670	0.38	EUR 20,791,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	13,319,620	0.20
EUR 16,851,761	Bundesrepublik Deutschland Bundesanleihe 1.25% 15/8/2048	15,647,686	0.23	EUR 2,090,000	Terna - Rete Elettrica Nazionale 1.375% 26/7/2027	1,933,836	0.03
EUR 23,289,000	Bundesschatzanweisungen 0% 15/12/2023*	23,042,253	0.34			38,337,911	0.57
EUR 3,570,000	Deutsche Bahn Finance 1.375% 28/3/2031	3,211,214	0.05		Jersey		
USD 10,485,000	Deutsche Bank 1.686% 19/3/2026	9,447,219	0.14	EUR 2,920,000	Aptiv 1.5% 10/3/2025	2,789,054	0.04
EUR 1,600,000	Eurogrid 1.113% 15/5/2032	1,315,148	0.02	USD 1,600,000	Aptiv 3.1% 1/12/2051	1,014,610	0.01
EUR 6,487,000	Kreditanstalt fuer Wiederaufbau 1.375% 7/6/2032	6,028,434	0.09	USD 1,110,000	Aptiv 4.35% 15/3/2029	1,045,576	0.02
EUR 22,239,000	Kreditanstalt fuer Wiederaufbau 2% 15/11/2029	22,192,521	0.33	USD 1,350,000	Aptiv / Aptiv 3.25% 1/3/2032	1,141,456	0.02
						5,990,696	0.09
					Luxembourg		
				EUR 3,910,000	Nestle Finance International 1.5% 1/4/2030	3,607,346	0.06

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
*All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,710,000	Novartis Finance 0% 23/9/2028	1,471,529	0.02	EUR 1,880,000	DS Smith 0.875% 12/9/2026	1,691,915	0.03
EUR 8,320,000	Novartis Finance 1.625% 9/11/2026	8,099,973	0.12	USD 3,685,000	GlaxoSmithKline Capital 3.375% 1/6/2029	3,525,786	0.05
		13,178,848	0.20	EUR 4,680,000	GlaxoSmithKline Capital 4% 16/6/2025*	4,902,912	0.07
	Netherlands			EUR 2,300,000	NatWest 0.75% 15/11/2025	2,181,991	0.03
EUR 3,920,000	BMW Finance 1% 22/5/2028	3,552,912	0.05	EUR 7,250,000	NatWest 1.75% 2/3/2026	6,919,690	0.10
USD 5,090,000	Cooperatieve Rabobank 1.004% 24/9/2026	4,526,951	0.07	USD 6,340,000	NatWest 2.359% 22/5/2024	6,228,292	0.09
EUR 500,000	ING Groep 0.1% 3/9/2025	471,014	0.01	USD 3,675,000	NatWest 4.445% 8/5/2030	3,445,509	0.05
EUR 2,400,000	ING Groep 0.875% 9/6/2032	2,020,800	0.03	EUR 2,970,000	SSE 1.375% 4/9/2027	2,758,328	0.04
USD 4,730,000	ING Groep 1.4% 1/7/2026	4,278,807	0.06	GBP 17,821,000	United Kingdom Gilt 0.875% 31/7/2033	16,723,195	0.25
USD 270,000	ING Groep 4.1% 2/10/2023	269,817	0.00	GBP 9,366,524	United Kingdom Gilt 1.75% 7/9/2037	9,037,602	0.14
EUR 600,000	Linde Finance 0.25% 19/5/2027*	540,061	0.01			78,286,364	1.17
EUR 7,085,000	Nederlandse Waterschapsbank 0% 8/9/2031	5,747,210	0.09		United States		
EUR 7,963,000	Nederlandse Waterschapsbank 0.375% 28/9/2046	5,065,225	0.07	USD 2,370,000	Air Products and Chemicals 1.85% 15/5/2027	2,164,027	0.03
EUR 21,884,000	Netherlands Government Bond 0.5% 15/1/2040	17,156,385	0.26	USD 1,375,000	Air Products and Chemicals 2.05% 15/5/2030	1,193,627	0.02
USD 5,935,000	NXP / NXP Funding 4.875% 1/3/2024	5,955,150	0.09	USD 355,000	Air Products and Chemicals 2.75% 3/2/2023	353,533	0.01
USD 8,535,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	6,913,593	0.10	USD 3,550,000	Alexandria Real Estate Equities 2% 18/5/2032	2,816,704	0.04
USD 500,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	474,483	0.01	USD 3,460,000	Alexandria Real Estate Equities 2.75% 15/12/2029	3,028,576	0.05
USD 3,900,000	Shell International Finance 2.375% 7/11/2029	3,468,779	0.05	USD 5,100,000	Alexandria Real Estate Equities 3.8% 15/4/2026	4,990,016	0.07
		60,441,187	0.90	USD 1,225,000	American Honda Finance 1.3% 9/9/2026	1,105,115	0.02
	Peru			EUR 7,130,000	American Honda Finance 1.95% 18/10/2024	7,073,067	0.10
EUR 9,154,000	Peruvian Government International Bond 1.95% 17/11/2036	6,556,118	0.10	USD 3,600,000	American Honda Finance 2.3% 9/9/2026	3,367,242	0.05
	South Korea			EUR 4,020,000	Amgen 2% 25/2/2026	3,949,162	0.06
EUR 5,000,000	Korea Housing Finance 0.258% 27/10/2028	4,348,175	0.06	USD 5,940,000	Amgen 2.45% 21/2/2030	5,220,755	0.08
	Spain			USD 1,880,000	Amgen 2.6% 19/8/2026	1,782,583	0.03
EUR 2,300,000	CaixaBank 0.625% 1/10/2024	2,181,639	0.03	USD 350,000	Amgen 3% 22/2/2029	322,824	0.00
EUR 2,300,000	CaixaBank 0.75% 10/7/2026	2,145,026	0.03	USD 4,975,000	Apple 3% 20/6/2027	4,836,137	0.07
		4,326,665	0.06		Astrazeneca Finance 0.7% 28/5/2024	678,449	0.01
	Sweden			USD 4,105,000	Astrazeneca Finance 1.75% 28/5/2028	3,633,400	0.05
EUR 8,790,000	Svenska Handelsbanken 0.01% 2/12/2027	7,471,544	0.11	USD 2,500,000	AvalonBay Communities 2.05% 15/1/2032	2,100,549	0.03
EUR 1,730,000	Svenska Handelsbanken 0.05% 6/9/2028	1,462,231	0.02	USD 905,000	Bank of America 1.486% 19/5/2024	886,445	0.01
USD 1,330,000	Svenska Handelsbanken 0.625% 30/6/2023	1,295,410	0.02	USD 1,550,000	Bank of America 1.53% 6/12/2025	1,447,253	0.02
		10,229,185	0.15	EUR 12,440,000	Bank of America 1.776% 4/5/2027	11,774,522	0.18
	United Kingdom			USD 5,000,000	Bank of America 2.456% 22/10/2025	4,787,754	0.07
USD 4,950,000	AstraZeneca 0.7% 8/4/2026	4,415,544	0.07	USD 8,600,000	Bank of America 2.551% 4/2/2028	7,812,724	0.12
EUR 3,660,000	Aviva 3.875% 3/7/2044	3,666,140	0.06	USD 1,210,000	Bank of America 2.676% 19/6/2041	881,072	0.01
EUR 1,440,000	BP Capital Markets 1.231% 8/5/2031	1,207,786	0.02				
EUR 9,300,000	BP Capital Markets 1.953% 3/3/2025*	9,191,990	0.13				
GBP 2,620,000	Close Brothers Finance 1.625% 3/12/2030	2,389,684	0.04				

*All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,750,000	Bank of America 3.194% 23/7/2030	1,566,768	0.02	USD 1,527,131	Fannie Mae Pool 2% 1/8/2051	1,328,481	0.02
USD 3,350,000	Bank of America 3.366% 23/1/2026	3,243,565	0.05	USD 686,775	Fannie Mae Pool 2% 1/9/2051	593,620	0.01
USD 5,575,000	Bank of America 3.419% 20/12/2028	5,193,582	0.08	USD 981,604	Fannie Mae Pool 2% 1/9/2051	852,990	0.01
EUR 2,580,000	Bank of America 3.648% 31/3/2029	2,597,038	0.04	USD 528,150	Fannie Mae Pool 2% 1/9/2051	456,491	0.01
USD 920,000	Bank of America 3.864% 23/7/2024	914,853	0.01	USD 509,117	Fannie Mae Pool 2% 1/9/2051	442,165	0.01
USD 710,000	Bank of America 3.97% 5/3/2029	675,174	0.01	USD 773,210	Fannie Mae Pool 2% 1/10/2051	667,649	0.01
USD 550,000	Bank of America 3.974% 7/2/2030	518,549	0.01	USD 356,362	Fannie Mae Pool 2% 1/11/2051	309,691	0.00
USD 2,700,000	BMW US Capital 0.75% 12/8/2024	2,541,551	0.04	USD 3,761,338	Fannie Mae Pool 2% 1/12/2051	3,257,200	0.05
USD 6,925,000	BMW US Capital 1.25% 12/8/2026	6,179,153	0.09	USD 4,817,242	Fannie Mae Pool 2% 1/2/2052	4,180,221	0.06
USD 5,125,000	BorgWarner 2.65% 1/7/2027	4,675,368	0.07	USD 4,924,487	Fannie Mae Pool 2% 1/2/2052	4,262,776	0.06
USD 470,000	BorgWarner 3.375% 15/3/2025	460,475	0.01	USD 7,074,445	Fannie Mae Pool 2% 1/2/2052	6,124,398	0.09
USD 1,510,000	Boston Properties 3.125% 1/9/2023	1,495,132	0.02	USD 2,822,469	Fannie Mae Pool 2.5% 1/9/2051	2,532,352	0.04
USD 1,500,000	Carrier Global 2.493% 15/2/2027	1,385,192	0.02	USD 2,371,215	Fannie Mae Pool 2.5% 1/10/2051	2,129,191	0.03
USD 750,000	Carrier Global 2.722% 15/2/2030	653,649	0.01	USD 389,195	Fannie Mae Pool 2.5% 1/11/2051	351,334	0.01
USD 2,775,000	Citigroup 0.776% 30/10/2024	2,662,222	0.04	USD 247,922	Fannie Mae Pool 2.5% 1/11/2051	224,502	0.00
USD 5,220,000	Citigroup 1.678% 15/5/2024	5,126,492	0.08	USD 1,821,682	Fannie Mae Pool 2.5% 1/11/2051	1,636,539	0.02
USD 2,500,000	Coca-Cola 1.375% 15/3/2031	2,050,542	0.03	USD 1,130,343	Fannie Mae Pool 2.5% 1/1/2052	1,017,305	0.02
USD 3,230,000	CRH America 3.875% 18/5/2025	3,180,344	0.05	USD 2,459,664	Fannie Mae Pool 2.5% 1/2/2052	2,212,098	0.03
USD 750,000	CRH America Finance 3.4% 9/5/2027	714,055	0.01	USD 1,912,759	Fannie Mae Pool 3% 1/11/2051	1,788,095	0.03
USD 240,000	CRH America Finance 4.5% 4/4/2048	219,340	0.00	USD 1,099,906	Fannie Mae Pool 3% 1/11/2051	1,028,800	0.02
USD 300,000	CSX 2.5% 15/5/2051	204,078	0.00	USD 16,190,829	Fannie Mae Pool 3% 1/4/2052	15,049,142	0.22
USD 1,920,000	CSX 3.25% 1/6/2027	1,854,628	0.03	USD 1,129,156	Fannie Mae Pool 3.5% 1/5/2052	1,089,922	0.02
USD 300,000	CSX 3.8% 1/3/2028	294,860	0.00	USD 476,747	Fannie Mae Pool 4% 1/4/2052	468,487	0.01
USD 1,825,000	CSX 4.3% 1/3/2048	1,686,810	0.03	USD 1,200,870	Fannie Mae Pool 4% 1/5/2052	1,182,382	0.02
USD 1,050,000	Duke Realty 1.75% 1/7/2030	868,572	0.01	USD 1,056,730	Fannie Mae Pool 4.5% 1/5/2052	1,063,900	0.02
USD 925,000	Duke Realty 1.75% 1/2/2031	752,020	0.01	USD 1,099,097	Fannie Mae Pool 4.5% 1/6/2052	1,106,555	0.02
USD 800,000	Duke Realty 2.25% 15/1/2032	667,261	0.01	USD 2,573,245	Freddie Mac Pool 2% 1/1/2052	2,227,891	0.03
USD 1,500,000	Duke Realty 2.875% 15/11/2029	1,349,162	0.02	USD 2,986,308	Freddie Mac Pool 2% 1/1/2052	2,585,513	0.04
USD 3,105,000	Duke Realty 3.25% 30/6/2026	2,974,386	0.05	USD 1,075,448	Freddie Mac Pool 2.5% 1/11/2051	967,909	0.01
USD 1,125,000	Ecolab 1.3% 30/1/2031	903,916	0.01	USD 612,836	Freddie Mac Pool 2.5% 1/11/2051	552,099	0.01
USD 830,000	Ecolab 1.65% 1/2/2027	759,613	0.01	USD 979,502	Freddie Mac Pool 2.5% 1/12/2051	883,031	0.01
EUR 1,570,000	Ecolab 2.625% 8/7/2025	1,582,214	0.02	USD 5,160,964	Freddie Mac Pool 2.5% 1/12/2051	4,629,735	0.07
USD 4,950,000	Ecolab 4.8% 24/3/2030	5,130,653	0.08	USD 1,191,261	Freddie Mac Pool 2.5% 1/1/2052	1,072,826	0.02
EUR 3,460,000	Eli Lilly 1.625% 2/6/2026	3,349,619	0.05	USD 7,518,910	Freddie Mac Pool 2.5% 1/1/2052	6,745,893	0.10
USD 870,000	Eli Lilly 3.1% 15/5/2027	849,965	0.01	USD 646,692	Freddie Mac Pool 3% 1/11/2051	600,806	0.01
USD 2,175,000	Eli Lilly 3.375% 15/3/2029	2,116,037	0.03	USD 396,823	Freddie Mac Pool 3% 1/11/2051	370,959	0.01
USD 6,035,000	EMD Finance 3.25% 19/3/2025	5,873,039	0.09	EUR 2,700,000	General Mills 0.45% 15/1/2026	2,506,572	0.04
EUR 1,740,000	Equinix 0.25% 15/3/2027	1,519,855	0.02	USD 330,000	General Mills 2.6% 12/10/2022	329,746	0.00
USD 3,140,000	Equinix 1.25% 15/7/2025	2,877,070	0.04	USD 6,210,000	General Mills 4.2% 17/4/2028	6,196,726	0.09
USD 5,880,000	Equinix 2.5% 15/5/2031	4,869,011	0.07	USD 735,000	Gilead Sciences 0.75% 29/9/2023	711,024	0.01
				USD 1,800,000	Gilead Sciences 1.65% 1/10/2030	1,473,693	0.02
				USD 800,000	Gilead Sciences 2.6% 1/10/2040	586,985	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 3,905,000	Gilead Sciences 3.65% 1/3/2026	3,840,088	0.06	USD 1,253,681	Ginnie Mae II Pool 3.5% 20/12/2043	1,239,279	0.02
USD 1,145,000	Gilead Sciences 5.65% 1/12/2041	1,222,372	0.02	USD 287,566	Ginnie Mae II Pool 3.5% 20/5/2044	284,262	0.00
USD 4,676,812	Ginnie Mae II Pool 2.5% 20/8/2051	4,275,120	0.06	USD 129,907	Ginnie Mae II Pool 3.5% 20/10/2046	127,059	0.00
USD 10,905,267	Ginnie Mae II Pool 2.5% 20/8/2051	9,908,541	0.15	USD 1,291,018	Ginnie Mae II Pool 3.5% 20/4/2048	1,245,675	0.02
USD 2,003,038	Ginnie Mae II Pool 2.5% 20/8/2051	1,828,461	0.03	USD 720,532	Ginnie Mae II Pool 3.5% 20/8/2051	701,329	0.01
USD 2,051,040	Ginnie Mae II Pool 2.5% 20/9/2051	1,886,469	0.03	USD 6,347,547	Ginnie Mae II Pool 3.5% 20/8/2051	6,379,560	0.09
USD 1,563,685	Ginnie Mae II Pool 2.5% 20/9/2051	1,438,160	0.02	USD 92,135	Ginnie Mae II Pool 3.5% 20/9/2051	89,608	0.00
USD 1,547,203	Ginnie Mae II Pool 2.5% 20/9/2051	1,412,524	0.02	USD 132,835	Ginnie Mae II Pool 3.5% 20/9/2051	129,252	0.00
USD 208,306	Ginnie Mae II Pool 2.5% 20/10/2051	190,155	0.00	USD 159,798	Ginnie Mae II Pool 3.5% 20/9/2051	154,742	0.00
USD 1,219,039	Ginnie Mae II Pool 2.5% 20/11/2051	1,112,927	0.02	USD 1,383,582	Ginnie Mae II Pool 3.5% 20/12/2051	1,346,473	0.02
USD 1,877,000	Ginnie Mae II Pool 2.5% 20/1/2052	1,699,175	0.03	USD 1,063,443	Ginnie Mae II Pool 3.5% 20/12/2051	1,035,167	0.02
USD 3,649,191	Ginnie Mae II Pool 3% 20/8/2051	3,556,221	0.05	USD 1,223,542	Ginnie Mae II Pool 3.5% 20/12/2051	1,185,157	0.02
USD 7,441,156	Ginnie Mae II Pool 3% 20/8/2051	7,242,402	0.11	USD 1,166,703	Ginnie Mae II Pool 3.5% 20/12/2051	1,167,346	0.02
USD 211,949	Ginnie Mae II Pool 3% 20/9/2051	199,780	0.00	USD 814,884	Ginnie Mae II Pool 3.5% 20/3/2052	793,247	0.01
USD 242,117	Ginnie Mae II Pool 3% 20/10/2051	229,035	0.00	USD 857,065	Ginnie Mae II Pool 3.5% 20/3/2052	832,097	0.01
USD 170,744	Ginnie Mae II Pool 3% 20/10/2051	161,444	0.00	USD 874,703	Ginnie Mae II Pool 3.5% 20/3/2052	851,374	0.01
USD 183,010	Ginnie Mae II Pool 3% 20/10/2051	172,912	0.00	USD 2,298,475	Ginnie Mae II Pool 3.5% 20/3/2052	2,246,715	0.03
USD 320,078	Ginnie Mae II Pool 3% 20/10/2051	301,694	0.00	USD 2,114,086	Ginnie Mae II Pool 3.5% 20/3/2052	2,065,829	0.03
USD 115,289	Ginnie Mae II Pool 3% 20/10/2051	108,859	0.00	USD 4,110,499	Ginnie Mae II Pool 3.5% 20/3/2052	4,011,359	0.06
USD 1,450,830	Ginnie Mae II Pool 3% 20/12/2051	1,368,936	0.02	USD 4,650,991	Ginnie Mae II Pool 3.5% 20/3/2052	4,549,966	0.07
USD 1,245,394	Ginnie Mae II Pool 3% 20/2/2052	1,173,826	0.02	USD 1,031,418	Ginnie Mae II Pool 4% 20/12/2041	1,036,733	0.02
USD 1,439,191	Ginnie Mae II Pool 3% 20/3/2052	1,360,892	0.02	USD 2,990,492	Ginnie Mae II Pool 4% 20/7/2044	2,975,015	0.04
USD 1,890,550	Ginnie Mae II Pool 3% 20/3/2052	1,786,259	0.03	USD 995,622	Ginnie Mae II Pool 4% 20/8/2044	1,000,752	0.01
USD 1,958,792	Ginnie Mae II Pool 3% 20/3/2052	1,849,827	0.03	USD 892,162	Ginnie Mae II Pool 4% 20/11/2047	880,522	0.01
USD 2,420,586	Ginnie Mae II Pool 3% 20/3/2052	2,281,151	0.03	USD 610,809	Ginnie Mae II Pool 4% 20/3/2050	602,837	0.01
USD 2,394,575	Ginnie Mae II Pool 3% 20/3/2052	2,253,714	0.03	USD 736,112	Ginnie Mae II Pool 4% 20/5/2050	726,563	0.01
USD 35,120	Ginnie Mae II Pool 3.5% 20/1/2041	34,716	0.00	USD 1,014,780	Ginnie Mae II Pool 4% 20/7/2051	1,025,565	0.02
USD 66,068	Ginnie Mae II Pool 3.5% 20/7/2042	65,309	0.00	USD 1,241,243	Ginnie Mae II Pool 4% 20/3/2052	1,231,958	0.02
USD 123,145	Ginnie Mae II Pool 3.5% 20/7/2042	121,730	0.00	USD 3,346,665	Ginnie Mae II Pool 4% 20/3/2052	3,376,032	0.05
USD 454,523	Ginnie Mae II Pool 3.5% 20/8/2042	449,302	0.01	USD 625,675	Ginnie Mae II Pool 4% 20/4/2052	632,171	0.01

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,289,386	Ginnie Mae II Pool 4% 20/4/2052	1,282,925	0.02	USD 2,750,000	Microsoft 4.2% 3/11/2035	2,809,280	0.04
USD 1,035,000	GlaxoSmithKline Capital 3.625% 15/5/2025	1,030,221	0.02	USD 1,350,000	Microsoft 4.25% 6/2/2047	1,358,790	0.02
USD 4,025,000	Healthpeak Properties 2.875% 15/1/2031	3,490,196	0.05	USD 2,400,000	Microsoft 4.5% 1/10/2040	2,490,137	0.04
EUR 6,610,000	JPMorgan Chase 0.389% 24/2/2028	5,776,049	0.09	USD 10,280,000	Morgan Stanley 0.864% 21/10/2025	9,508,737	0.14
USD 640,000	JPMorgan Chase 0.563% 16/2/2025	605,331	0.01	USD 7,000,000	Morgan Stanley 4.21% 20/4/2028	6,851,935	0.10
USD 6,125,000	JPMorgan Chase 0.768% 9/8/2025	5,710,252	0.09	USD 7,000,000	Morgan Stanley 4.431% 23/1/2030	6,841,897	0.10
USD 890,000	JPMorgan Chase 0.824% 1/6/2025	833,488	0.01	USD 2,400,000	Nestle 1.875% 14/9/2031	2,029,867	0.03
USD 1,515,000	JPMorgan Chase 1.04% 4/2/2027	1,337,107	0.02	USD 950,000	Norfolk Southern 2.3% 15/5/2031	818,889	0.01
EUR 1,810,000	JPMorgan Chase 1.047% 4/11/2032	1,444,192	0.02	USD 750,000	Norfolk Southern 3.05% 15/5/2050	559,951	0.01
USD 1,000,000	JPMorgan Chase 1.47% 22/9/2027	878,575	0.01	USD 1,100,000	Norfolk Southern 3.15% 1/6/2027	1,045,773	0.02
USD 4,000,000	JPMorgan Chase 2.947% 24/2/2028	3,707,363	0.06	USD 1,550,000	Norfolk Southern 3.65% 1/8/2025	1,528,570	0.02
USD 1,655,000	JPMorgan Chase 3.109% 22/4/2041	1,291,224	0.02	USD 1,300,000	Norfolk Southern 3.8% 1/8/2028	1,270,654	0.02
USD 3,050,000	JPMorgan Chase 3.509% 23/1/2029	2,844,513	0.04	USD 400,000	Norfolk Southern 4.15% 28/2/2048	362,004	0.01
USD 5,315,000	JPMorgan Chase 3.782% 1/2/2028	5,108,887	0.08	USD 2,315,000	Norfolk Southern 4.45% 15/6/2045	2,170,183	0.03
USD 1,205,000	JPMorgan Chase 3.845% 14/6/2025	1,192,717	0.02	USD 505,000	Novartis Capital 1.75% 14/2/2025	483,172	0.01
USD 1,750,000	JPMorgan Chase 4.586% 26/4/2033	1,704,572	0.03	USD 1,675,000	Novartis Capital 2.2% 14/8/2030	1,483,260	0.02
USD 5,860,000	Kansas City Southern/Old 2.875% 15/11/2029	5,270,360	0.08	USD 3,480,000	Novartis Capital 3.1% 17/5/2027	3,391,595	0.05
USD 910,000	Kansas City Southern/Old 4.3% 15/5/2043	811,305	0.01	USD 10,175,000	NVIDIA 1.55% 15/6/2028	8,889,782	0.13
USD 915,000	Kimberly-Clark 3.05% 15/8/2025	895,712	0.02	USD 500,000	NVIDIA 2% 15/6/2031	425,087	0.01
USD 4,195,000	Kimberly-Clark 3.2% 25/4/2029	3,986,195	0.06	USD 3,025,000	Pfizer 2.625% 1/4/2030	2,749,609	0.04
USD 750,000	Linde 1.1% 10/8/2030	605,895	0.01	USD 1,400,000	Pfizer 4% 15/12/2036	1,344,174	0.02
EUR 4,280,000	Linde 1.625% 1/12/2025	4,172,525	0.06	USD 5,780,000	Prologis 1.25% 15/10/2030	4,643,455	0.07
USD 925,000	Linde 2.65% 5/2/2025	899,774	0.01	USD 4,320,000	Prudential Financial 1.5% 10/3/2026	3,967,539	0.06
USD 2,375,000	Lowe's 2.5% 15/4/2026	2,262,853	0.03	USD 5,580,000	Roche 1.93% 13/12/2028	4,893,866	0.07
USD 3,800,000	Lowe's 2.625% 1/4/2031	3,269,405	0.05	USD 1,800,000	Roche 2.076% 13/12/2031	1,528,317	0.02
USD 6,025,000	Lowe's 3.65% 5/4/2029	5,729,513	0.08	USD 270,000	Roche 3.35% 30/9/2024	268,249	0.00
USD 3,305,000	Lowe's 4.65% 15/4/2042	3,109,057	0.05	USD 1,920,000	Roche 3.625% 17/9/2028	1,871,987	0.03
USD 5,455,000	Mastercard 1.9% 15/3/2031	4,679,226	0.07	USD 1,500,000	Sempra Energy 3.8% 1/2/2038	1,297,751	0.02
USD 4,365,000	Mercedes-Benz Finance North America 0.75% 1/3/2024	4,152,471	0.06	USD 3,215,000	Swiss Re Treasury US 4.25% 6/12/2042	3,006,549	0.04
USD 1,880,000	Mercedes-Benz Finance North America 2.125% 10/3/2025	1,781,148	0.03	USD 9,800,000	Toyota Motor Credit 2.15% 13/2/2030	8,548,253	0.13
USD 2,350,000	Merck 1.9% 10/12/2028	2,077,813	0.03	USD 970,000	Unilever Capital 3.1% 30/7/2025	950,960	0.01
USD 2,150,000	Merck 3.9% 7/3/2039	2,013,389	0.03	USD 1,425,000	Union Pacific 2.375% 20/5/2031	1,243,603	0.02
USD 5,355,000	Metropolitan Life Global Funding I 0.95% 2/7/2025	4,891,177	0.07	USD 3,200,000	Union Pacific 2.8% 14/2/2032	2,862,015	0.04
USD 1,525,000	Microsoft 2.4% 8/8/2026	1,456,940	0.02	USD 625,000	Union Pacific 3.2% 20/5/2041	518,865	0.01
USD 1,475,000	Microsoft 3.45% 8/8/2036	1,395,386	0.02	USD 6,990,000	Union Pacific 3.95% 10/9/2028	6,912,238	0.10
				USD 1,470,000	Union Pacific 4.05% 15/11/2045	1,311,497	0.02
				USD 77,146,500	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	85,488,035	1.27

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets
USD 97,370,100	United States Treasury Note/Bond 1.5% 15/2/2030*	86,789,347	1.29
USD 188,310,000	United States Treasury Note/Bond 2.625% 31/5/2027	182,758,489	2.72
USD 208,411,400	United States Treasury Note/Bond 2.75% 31/5/2029	201,892,957	3.01
USD 198,537,300	United States Treasury Note/Bond 2.875% 15/5/2032	194,436,238	2.89
EUR 2,140,000	Verizon Communications 0.875% 8/4/2027	1,963,750	0.03
EUR 1,890,000	Verizon Communications 1.3% 18/5/2033	1,531,750	0.02
USD 8,875,000	Verizon Communications 1.5% 18/9/2030	7,109,914	0.11
EUR 4,680,000	Verizon Communications 1.875% 26/10/2029	4,333,627	0.06
USD 1,300,000	Verizon Communications 2.355% 15/3/2032	1,073,880	0.02
USD 3,600,000	Verizon Communications 2.85% 3/9/2041	2,697,174	0.04
USD 2,515,000	Verizon Communications 3.376% 15/2/2025	2,482,670	0.04
USD 3,855,000	Verizon Communications 3.875% 8/2/2029	3,715,742	0.06
USD 1,925,000	Verizon Communications 3.875% 1/3/2052	1,629,733	0.02
USD 1,635,000	Verizon Communications 4.329% 21/9/2028	1,618,070	0.02

*All or a portion of this security represents a security on loan.

** Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation)/ date	Unrealised appreciation/ EUR
AUD	175,339	USD	126,344	JP Morgan	21/9/2022	(6,127)
				Deutsche Bank	6/9/2022	24
AUD	20,000	EUR	13,674	RBS	5/10/2022	(28)
BRL	670,000	USD	127,319	UBS	21/9/2022	1,482
				Bank of America	21/9/2022	(60,254)
CNH	11,465,000	USD	1,722,496	Deutsche Bank	21/9/2022	26,050
EUR	4,960,000	GBP	4,256,088	Barclays	21/9/2022	(76,183)
EUR	1,415,456	MYR	6,689,769	JP Morgan	20/10/2022	3,269,012
		SEK	1,653,422,600	Goldman Sachs	20/10/2022	(856,089)
EUR	64,660,000	JPY	9,090,758,898	BNP Paribas	20/10/2022	(5,447,095)
EUR	237,700,000	USD	244,057,681	BNP Paribas	20/10/2022	5,755,850
EUR	620,000,000	GBP	530,599,720	Citigroup	6/9/2022	(12,808,976)
EUR	628,996,325	USD	642,258,083	State Street	6/9/2022	753,101
				Morgan Stanley	6/9/2022	(63,859)
				Standard Chartered		
EUR	2,876,831	USD	2,940,000	Bank	6/9/2022	(61,097)
EUR	13,726	AUD	20,000	RBS	6/9/2022	27
EUR	27,287,434	GBP	23,487,959	RBS	5/10/2022	77,196

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation)/ date	Unrealised appreciation/ EUR
EUR	642,937,700	USD	645,998,083	Morgan Stanley	5/10/2022	(1,320,781)
GBP	2,151,234	EUR	2,510,000	Standard Chartered Bank	21/9/2022	(16,141)
GBP	2,115,637	EUR	2,450,000	HSBC Bank	21/9/2022	2,592
GBP	23,487,959	EUR	27,324,702	RBS	6/9/2022	(75,795)
JPY	8,864,226,468	EUR	64,660,000	JP Morgan	20/10/2022	(776,505)
JPY	13,430,747,808	USD	101,700,000	Deutsche Bank	20/10/2022	(4,526,648)
MYR	6,665,355	EUR	1,431,870	Morgan Stanley	21/9/2022	54,326
MYR	3,881,682	USD	883,405	Goldman Sachs	21/9/2022	(16,363)
NZD	195,570	USD	126,310	HSBC Bank	21/9/2022	(6,490)
USD	882,789	MYR	3,881,049	Barclays	21/9/2022	15,889
USD	136,477	BRL	670,000	Barclays	21/9/2022	7,661
USD	126,740	AUD	175,339	HSBC Bank	21/9/2022	6,522
USD	125,983	NZD	195,570	Bank of America	21/9/2022	6,164
USD	1,687,869	CNH	11,465,000	Royal Bank of Canada	21/9/2022	25,688
USD	101,700,000	JPY	13,936,683,240	RBS	20/10/2022	880,428
USD	132,000,000	MXN	2,773,029,600	HSBC Bank	20/10/2022	(4,234,409)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Multi-Asset Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) EUR
USD	28,300,000	TWD	842,406,100	Standard Chartered Bank	20/10/2022	514,137
USD	2,250,000	EUR	2,265,706	Royal Bank of Canada	6/9/2022	(17,292)
USD	645,998,083	EUR	644,175,068	Morgan Stanley	6/9/2022	1,367,597
Net unrealised depreciation						(17,606,386)
AUD Hedged Share Class						
AUD	10,329,392	EUR	7,056,220	BNY Mellon	15/9/2022	15,218
EUR	521,470	AUD	757,647	BNY Mellon	15/9/2022	2,795
Net unrealised appreciation						18,013
BRL Hedged Share Class						
BRL	3,534,561	EUR	667,271	BNY Mellon	15/9/2022	12,429
EUR	15,000	BRL	79,388	BNY Mellon	15/9/2022	(266)
Net unrealised appreciation						12,163
CNH Hedged Share Class						
CNY	31,978	EUR	4,630	BNY Mellon	15/9/2022	(2)
EUR	174	CNY	1,195	BNY Mellon	15/9/2022	1
Net unrealised depreciation						(1)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ (depreciation) EUR
SGD Hedged Share Class						
EUR	1,953,807	SGD	2,729,650	BNY Mellon	15/9/2022	2,792
SGD	51,199,082	EUR	36,365,746	BNY Mellon	15/9/2022	228,956
Net unrealised appreciation						231,748
USD Hedged Share Class						
EUR	27,240,946	USD	27,416,922	BNY Mellon	15/9/2022	(139,862)
USD	603,041,492	EUR	590,281,716	BNY Mellon	15/9/2022	11,973,413
Net unrealised appreciation						11,833,551
ZAR Hedged Share Class						
EUR	296,291	ZAR	5,039,748	BNY Mellon	15/9/2022	1,635
ZAR	48,621,527	EUR	2,847,512	BNY Mellon	15/9/2022	(4,770)
Net unrealised depreciation						(3,135)
Total net unrealised depreciation (EUR underlying exposure - EUR 4,597,982,359)						(5,514,047)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
1,726	EUR	Euro BOBL	September 2022	212,677,720	(174,580)
100	EUR	Euro Bund	September 2022	14,822,000	(558,000)
23	EUR	Euro BUXL	September 2022	3,821,680	(68,318)
(5,743)	EUR	Euro Schatz	September 2022	624,034,380	2,251,675
(135)	EUR	Euro-BTP	September 2022	16,202,700	626,270
(380)	EUR	Euro-OAT	September 2022	52,554,000	(134,729)
782	AUD	Australian 10 Year Bond	September 2022	64,313,797	79,768
330	USD	E-mini Financial Select Sector Index	September 2022	33,880,526	(274,194)
(308)	EUR	EURO STOXX 50 Index	September 2022	10,937,080	694,542
25	USD	MSCI EAFE Index	September 2022	2,300,009	(43,639)
25	USD	S&P 500 E-Mini Index	September 2022	4,998,784	130,634
1,941	USD	S&P 500 E-Mini Index	September 2022	338,791,434	(1,901,361)
(1,019)	EUR	STOXX Europe 600 Automobiles & Parts Index	September 2022	26,662,135	(68,956)
(4,301)	EUR	STOXX Europe 600 Banks Index	September 2022	27,010,280	182,195
(471)	EUR	STOXX Europe 600 Chemicals Index	September 2022	26,164,050	797,640
(847)	EUR	STOXX Europe 600 Industrial Goods & Services Index	September 2022	25,964,785	1,022,330
(338)	USD	US Long Bond (CBT)	December 2022	46,043,222	(143,126)
565	USD	US Treasury 10 Year Note (CBT)	December 2022	66,138,298	(613,228)
(1,040)	USD	US Treasury 10 Year Note (CBT)	December 2022	121,741,291	915,065
(193)	USD	US Ultra 10 Year Note	December 2022	24,202,024	167,426
(65)	USD	US Ultra Bond (CBT)	December 2022	9,788,438	(112,340)
(148)	GBP	Long Gilt	December 2022	18,596,837	235,273
(571)	USD	US Treasury 2 Year Note (CBT)	December 2022	118,926,417	205,819
(1,383)	USD	US Treasury 5 Year Note (CBT)	December 2022	153,306,478	429,244
Total				2,043,878,365	3,645,410

The notes on pages 1008 to 1022 form an integral part of these financial statements.

ESG Multi-Asset Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (14,000,000)	Fund provides default protection on ITRAXX.ESGEUR.33.V1; and receives Fixed 1%	Goldman Sachs	20/6/2025	(196,820)	108,878
IFS	EUR 7,933,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.58%	Goldman Sachs	16/3/2052	(182,403)	(182,403)
IFS	EUR 8,621,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.535%	Goldman Sachs	15/4/2052	(241,128)	(241,128)
IFS	EUR 8,514,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.495%	Goldman Sachs	16/4/2052	(358,711)	(358,711)
IFS	EUR 6,165,389	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5075%	Goldman Sachs	16/4/2052	(232,580)	(232,580)
IFS	EUR 14,029,656	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.56%	UBS	16/4/2052	(267,081)	(267,081)
IFS	EUR 17,200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.585%	UBS	16/4/2052	(172,698)	(172,698)
IRS	USD 36,760,000	Fund receives Fixed 3.263%; and pays Floating USD SOFR 1 Day	Barclays	18/8/2024	(186,929)	(186,929)
IRS	USD 18,380,000	Fund receives Fixed 3.338%; and pays Floating USD SOFR 1 Day	Barclays	19/8/2024	(67,326)	(67,326)
IRS	USD 22,230,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6235%	Barclays	18/8/2029	467,143	467,143
IRS	USD 11,115,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6855%	Barclays	19/8/2029	190,448	190,448
IRS	USD 3,360,000	Fund receives Fixed 2.528%; and pays Floating USD SOFR 1 Day	Barclays	18/8/2052	(88,868)	(88,868)
IRS	USD 1,680,000	Fund receives Fixed 2.537%; and pays Floating USD SOFR 1 Day	Barclays	19/8/2052	(41,374)	(41,374)
TRS	USD 38,070,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(993,620)	(984,810)
TRS	USD 685,997	Fund receives CINBESG1 + 0bps; and pays USD SOFR 1 Day + 35bps	Citibank	11/4/2023	(8,552,781)	(8,552,782)
TRS	USD 712,187	Fund receives CINBESG1 + 0bps; and pays USD SOFR 1 Day + 35bps	Citibank	11/4/2023	(5,800,921)	(5,800,921)
TRS	USD 11,540,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	Goldman Sachs	20/9/2022	(231,374)	(228,641)
TRS	USD 305,061	Fund receives GS US NonProfit Tech GTR + 0bps; and pays USD SOFR 1 Day - 30bps	Goldman Sachs	19/5/2023	1,635,227	1,635,227
Total (EUR underlying exposure - EUR 385,183,829)					(15,321,796)	(15,004,556)

CDS: Credit Default Swaps

IFS: Inflation Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation EUR	Market Value EUR
8,174	Call	CBOE SPX Volatility Index	Exchange Traded	USD 32.5	21/9/2022	(2,188,478)	653,638
9,171	Put	EURO STOXX 50 Index	Exchange Traded	EUR 350	21/10/2022	(7,521,159)	6,139,984
Total (EUR underlying exposure - EUR 103,050,534)						(9,709,637)	6,793,622

ESG Multi-Asset Fund continued

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
(9,171)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 700	21/10/2022	1,745,390	(5,351,279)
Total (EUR underlying exposure - EUR 89,868,808)						1,745,390	(5,351,279)

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation EUR	Market Value EUR
EUR 131,350,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 3 Month quarterly from 20/7/2023; and pays 1.621% Fixed annually from 20/4/2024	Goldman Sachs	18/4/2023	635,393	1,313,405
Total (EUR underlying exposure -EUR 131,350,000)				635,393	1,313,405

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation EUR	Market Value EUR
EUR (262,700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.421% Fixed annually from 20/4/2024; and pays Floating EUR EURIBOR 3 Month quarterly from 20/7/2023	Goldman Sachs	18/4/2023	(647,617)	(1,332,196)
Total (EUR underlying exposure - EUR 52)				(647,617)	(1,332,196)

To Be Announced Securities Contracts as at 31 August 2022

Holding	Description	Market Value EUR	% of Net Assets
TBA			
United States			
USD (19,308,875)	Ginnie Mae 3% TBA	(18,187,006)	(0.27)
USD (18,678,000)	Ginnie Mae 2.5% TBA	(17,072,434)	(0.25)
USD (21,224,625)	Ginnie Mae 3.5% TBA	(20,539,240)	(0.31)
Total TBA (EUR underlying exposure - EUR 55,798,680)		(55,798,680)	(0.83)

Euro Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Ireland			Belgium			
809,514	BlackRock ICS Euro Liquid Environmentally Aware Fund [~]	79,413,464	2.49	EUR 2,255,000	Anheuser-Busch InBev 3.7% 2/4/2040	2,218,380	0.07
127,000	iShares Core EUR Corp Bond UCITS ETF [~]	14,865,350	0.47	EUR 200,000	Argenta Spaarbank 0.01% 11/2/2031	162,133	0.00
Total Funds		94,278,814	2.96	EUR 11,500,000	Argenta Spaarbank 1% 6/2/2024	11,249,645	0.35
BONDS				EUR 600,000	Argenta Spaarbank 1% 13/10/2026	541,050	0.02
	Australia			EUR 6,000,000	Argenta Spaarbank 1.375% 8/2/2029	5,073,450	0.16
EUR 3,660,000	APA Infrastructure 2% 15/7/2030	3,125,201	0.10	EUR 200,000	Belfius Bank 0.125% 14/9/2026	183,540	0.01
EUR 1,141,000	Australia & New Zealand Banking 0.25% 17/3/2025	1,085,022	0.03	EUR 100,000	Belfius Bank 1% 12/6/2028	92,755	0.00
EUR 250,000	Australia & New Zealand Banking 0.45% 22/11/2023	245,561	0.01	EUR 9,400,000	BNP Paribas Fortis 0% 24/10/2023	9,202,313	0.29
EUR 429,000	Commonwealth Bank of Australia 0.5% 27/7/2026	399,281	0.01	EUR 400,000	BNP Paribas Fortis 0.875% 22/3/2028 [*]	369,862	0.01
EUR 2,708,000	Macquarie 0.35% 3/3/2028	2,242,590	0.07	EUR 5,900,000	Fluxys Belgium 1.75% 5/10/2027	5,344,456	0.17
		7,097,655	0.22	EUR 200,000	ING Belgium 0.75% 28/9/2026 [*]	188,277	0.01
	Austria			EUR 700,000	KBC 0.625% 7/12/2031	585,659	0.02
EUR 300,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 0.01% 3/9/2029	253,777	0.01	EUR 9,800,000	KBC 0.75% 21/1/2028	8,675,450	0.27
EUR 100,000	Erste Bank 0.01% 12/7/2028	87,294	0.00	EUR 200,000	KBC Bank 0% 3/12/2025	186,228	0.01
EUR 200,000	Erste Bank 0.01% 11/9/2029	169,145	0.01	EUR 100,000	KBC Bank 0.375% 1/9/2022	100,000	0.00
EUR 6,300,000	Erste Bank 0.05% 16/9/2025	5,776,155	0.18	EUR 1,900,000	KBC Bank 0.75% 24/10/2027 [*]	1,758,868	0.05
EUR 200,000	Erste Bank 0.1% 15/1/2030	168,603	0.00	EUR 6,020,000	Kingdom of Belgium Government Bond 0.4% 22/6/2040	4,146,275	0.13
EUR 200,000	Erste Bank 0.625% 18/1/2027	186,223	0.01	EUR 15,819,074	Kingdom of Belgium Government Bond 0.5% 22/10/2024 [*]	15,565,178	0.49
EUR 3,800,000	Raiffeisenlandesbank Niederoesterreich-Wien 1.25% 21/4/2027	3,618,094	0.11	EUR 7,980,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	7,858,205	0.25
EUR 5,500,000	Republic of Austria Government Bond 0% 20/10/2028	4,897,557	0.15	EUR 11,805,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027	11,363,493	0.36
EUR 24,055,000	Republic of Austria Government Bond 0.5% 20/4/2027	22,852,310	0.72	EUR 3,415,000	Kingdom of Belgium Government Bond 0.8% 22/6/2028	3,250,930	0.10
EUR 635,000	Republic of Austria Government Bond 0.85% 30/6/2120	284,004	0.01	EUR 29,825,000	Kingdom of Belgium Government Bond 1.25% 22/4/2033 [*]	27,384,256	0.86
EUR 6,357,000	Republic of Austria Government Bond 0.9% 20/2/2032	5,664,722	0.18	EUR 3,542,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053	2,597,880	0.08
EUR 4,900,000	Republic of Austria Government Bond 1.65% 21/10/2024	4,929,192	0.16	EUR 1,987,000	Kingdom of Belgium Government Bond 1.45% 22/6/2037 [*]	1,735,125	0.05
EUR 4,446,000	Republic of Austria Government Bond 1.85% 23/5/2049	3,980,282	0.12	EUR 8,788,933	Kingdom of Belgium Government Bond 1.6% 22/6/2047	7,178,201	0.22
EUR 2,897,000	Republic of Austria Government Bond 2.1% 20/9/2117	2,472,879	0.08	EUR 25,000	Kingdom of Belgium Government Bond 1.7% 22/6/2050	20,370	0.00
EUR 2,256,000	Republic of Austria Government Bond 3.8% 26/1/2062	3,010,396	0.09	EUR 8,574,000	Kingdom of Belgium Government Bond 1.9% 22/6/2038	7,894,082	0.25
EUR 8,290,000	Republic of Austria Government Bond 4.15% 15/3/2037	10,151,977	0.32	EUR 2,600,000	Kingdom of Belgium Government Bond 2.15% 22/6/2066	2,281,110	0.07
EUR 200,000	UniCredit Bank Austria 0.625% 20/3/2029	178,530	0.01	EUR 1,100,000	Kingdom of Belgium Government Bond 4.25% 28/3/2041	1,362,319	0.04
EUR 100,000	UNIQA Insurance 6% 27/7/2046	104,418	0.00			138,569,490	4.34
		68,785,558	2.16	Bermuda			
				GBP 800,000	FIL 7.125% 13/2/2024	951,807	0.03
				Canada			
				EUR 12,560,000	Bank of Nova Scotia/The 0.01% 15/12/2027	11,056,819	0.35
				EUR 34,066,000	Bank of Nova Scotia/The 0.01% 14/9/2029	28,623,446	0.90

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 100,000	Canadian Imperial Bank of Commerce 0.04% 9/7/2027	89,484	0.00	EUR 575,000	OP Mortgage Bank 0.25% 11/5/2023	570,360	0.02
EUR 525,000	Canadian Imperial Bank of Commerce 0.25% 24/1/2023	523,375	0.02	EUR 500,000	OP Mortgage Bank 0.25% 13/3/2024	486,748	0.01
EUR 9,518,000	CPPIB Capital 0.375% 20/6/2024	9,232,317	0.29			41,636,153	1.30
EUR 9,505,000	CPPIB Capital 0.875% 6/2/2029	8,664,972	0.27		France		
EUR 700,000	National Bank of Canada 0.25% 24/7/2023	691,114	0.02	EUR 16,100,000	Agence Francaise de Developpement EPIC 0.125% 29/9/2031	13,309,065	0.42
EUR 484,000	National Bank of Canada 0.75% 13/3/2025	466,375	0.01	EUR 11,200,000	Agence Francaise de Developpement EPIC 0.375% 30/4/2024	11,006,352	0.34
EUR 360,000	Royal Bank of Canada 0.01% 21/1/2027	324,837	0.01	EUR 13,400,000	Agence Francaise de Developpement EPIC 1% 31/1/2028	12,733,886	0.40
EUR 10,600,000	Royal Bank of Canada 0.125% 26/4/2027	9,542,686	0.30	EUR 3,925,000	AXA 3.25% 28/5/2049	3,631,155	0.11
EUR 175,000	Toronto-Dominion Bank/The 0.1% 19/7/2027	156,776	0.00	EUR 2,760,000	AXA 3.375% 6/7/2047	2,655,589	0.08
EUR 10,900,000	Toronto-Dominion Bank/The 1.707% 28/7/2025	10,729,960	0.34	EUR 11,900,000	AXA Home Loan SFH 0.01% 16/10/2029	10,041,517	0.31
EUR 4,000,000	Toronto-Dominion Bank/The 3.129% 3/8/2032	3,817,220	0.12	EUR 200,000	AXA Home Loan SFH 0.125% 25/6/2035	145,406	0.00
		83,919,381	2.63	EUR 8,000,000	AXA Home Loan SFH 0.75% 22/10/2026	7,522,080	0.24
	Cayman Islands			EUR 8,200,000	Banque Federative du Credit Mutuel 0.25% 19/7/2028	6,727,116	0.21
GBP 500,000	Trafford Centre Finance 2.561% 28/7/2035	469,942	0.01	EUR 4,700,000	Banque Federative du Credit Mutuel 0.625% 3/11/2028	3,901,752	0.12
	Cyprus			EUR 8,100,000	Banque Federative du Credit Mutuel 3.875% 16/6/2032	7,836,993	0.25
EUR 9,237,000	Cyprus Government International Bond 0.95% 20/1/2032	7,407,751	0.23	EUR 14,900,000	BNP Paribas 0.5% 15/7/2025	14,260,045	0.45
EUR 4,396,000	Cyprus Government International Bond 3.75% 26/7/2023	4,506,735	0.14	EUR 3,000,000	BNP Paribas 0.875% 11/7/2030	2,429,760	0.08
		11,914,486	0.37	EUR 7,500,000	BNP Paribas 2.125% 23/1/2027*	7,127,400	0.22
	Denmark			EUR 14,500,000	BNP Paribas 2.5% 31/3/2032	13,133,085	0.41
EUR 2,100,000	Danske Bank 1.5% 2/9/2030	1,895,775	0.06	EUR 100,000	BNP Paribas Home Loan SFH 0.375% 22/7/2024	96,828	0.00
EUR 200,000	Jyske Realkredit 0.01% 1/10/2027	178,665	0.00	EUR 1,500,000	BPCE 0.125% 4/12/2024	1,432,177	0.04
EUR 1,915,000	Kommunekredit 0.875% 3/11/2036	1,526,207	0.05	EUR 14,700,000	BPCE 0.625% 26/9/2023	14,523,747	0.46
DKK 89,768,564	Nykredit Realkredit 1% 1/10/2053	9,137,498	0.29	EUR 10,100,000	BPCE 1% 15/7/2024	9,868,205	0.31
EUR 1,266,000	Orsted 1.75% 9/12/2165	1,116,245	0.04	EUR 2,600,000	BPCE 1% 1/4/2025	2,477,176	0.08
		13,854,390	0.44	GBP 3,000,000	BPCE 2.5% 30/11/2032	2,900,931	0.09
	Finland			EUR 16,500,000	BPCE SFH 0.01% 21/1/2027	14,942,895	0.47
EUR 640,000	Finland Government Bond 0.25% 15/9/2040	441,926	0.01	EUR 12,700,000	BPCE SFH 0.01% 10/11/2027	11,272,012	0.35
EUR 3,000,000	Finland Government Bond 1.375% 15/4/2027	2,960,082	0.09	EUR 15,300,000	BPCE SFH 0.01% 16/10/2028	13,267,012	0.42
EUR 4,799,000	Finland Government Bond 1.375% 15/4/2047*	4,018,755	0.13	EUR 3,000,000	BPCE SFH 0.01% 27/5/2030*	2,488,695	0.08
EUR 8,068,000	Finland Government Bond 1.5% 15/9/2032	7,632,328	0.24	EUR 200,000	BPCE SFH 0.01% 29/1/2036*	140,019	0.00
EUR 11,635,000	Finland Government Bond 4% 4/7/2025	12,511,600	0.39	EUR 15,600,000	BPCE SFH 0.125% 3/12/2030*	12,897,768	0.40
EUR 325,000	Nordea Kiinnityluottopankki 1.375% 28/2/2033	291,692	0.01	EUR 2,600,000	BPCE SFH 0.375% 21/2/2024	2,538,692	0.08
EUR 6,391,000	OP Corporate Bank 0.375% 16/6/2028	5,301,462	0.17	EUR 700,000	BPCE SFH 0.625% 29/5/2031	597,723	0.02
EUR 8,000,000	OP Corporate Bank 1.625% 9/6/2030	7,421,200	0.23	EUR 700,000	BPCE SFH 0.75% 27/11/2026	657,164	0.02
				EUR 14,000,000	BPCE SFH 0.75% 23/2/2029	12,633,530	0.40
				EUR 700,000	BPCE SFH 1% 8/6/2029*	638,901	0.02
				EUR 13,700,000	BPCE SFH 1.125% 12/4/2030	12,456,314	0.39
				EUR 6,900,000	Caisse d'Amortissement de la Dette Sociale 1.5% 25/5/2032*	6,392,091	0.20

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 400,000	Caisse de Refinancement de l'Habitat 0.25% 7/2/2035	300,424	0.01	EUR 6,100,000	Cie de Saint-Gobain 2.125% 10/6/2028	5,804,241	0.18
EUR 7,400,000	Caisse de Refinancement de l'Habitat 3.9% 20/10/2023	7,569,884	0.24	EUR 2,600,000	Credit Agricole 1.375% 13/3/2025	2,515,889	0.08
EUR 9,200,000	Caisse des Depots et Consignations 0.01% 1/6/2026*	8,620,170	0.27	EUR 500,000	Credit Agricole Home Loan SFH 0.125% 16/12/2024	477,703	0.02
EUR 300,000	Caisse Francaise de Financement Local 0.01% 7/5/2025	283,188	0.01	EUR 1,700,000	Credit Agricole Home Loan SFH 0.25% 23/2/2024*	1,657,292	0.05
EUR 500,000	Caisse Francaise de Financement Local 0.01% 18/3/2031	405,480	0.01	EUR 800,000	Credit Agricole Home Loan SFH 0.375% 30/9/2024	771,360	0.02
EUR 900,000	Caisse Francaise de Financement Local 0.375% 11/5/2024	874,584	0.03	EUR 600,000	Credit Agricole Home Loan SFH 0.5% 3/4/2025*	574,845	0.02
EUR 200,000	Caisse Francaise de Financement Local 0.375% 23/6/2025	190,355	0.01	EUR 3,655,000	Credit Agricole Home Loan SFH 0.625% 11/9/2023*	3,613,132	0.11
EUR 500,000	Caisse Francaise de Financement Local 0.5% 16/1/2025	481,077	0.01	EUR 300,000	Credit Agricole Home Loan SFH 1% 16/1/2029	275,559	0.01
EUR 100,000	Caisse Francaise de Financement Local 0.75% 11/1/2027	93,785	0.00	EUR 300,000	Credit Agricole Public Sector SCF 0.01% 13/9/2028	260,480	0.01
EUR 3,400,000	Caisse Francaise de Financement Local 1.125% 9/9/2025*	3,295,996	0.10	EUR 4,500,000	Credit Mutuel Arkea 0.375% 3/10/2028	3,800,300	0.12
EUR 200,000	Caisse Francaise de Financement Local 1.125% 1/12/2031	177,448	0.01	EUR 2,500,000	Credit Mutuel Arkea 0.75% 18/1/2030*	2,070,816	0.06
EUR 400,000	Caisse Francaise de Financement Local 1.25% 11/5/2032	355,824	0.01	EUR 900,000	Credit Mutuel Arkea 1.125% 23/5/2029*	780,394	0.02
EUR 300,000	Caisse Francaise de Financement Local 1.45% 16/1/2034	266,280	0.01	EUR 300,000	Credit Mutuel Home Loan SFH 0.125% 9/4/2025	284,229	0.01
EUR 200,000	Cie de Financement Foncier 0.05% 16/4/2024	193,672	0.01	EUR 200,000	Credit Mutuel Home Loan SFH 0.125% 28/1/2030	169,082	0.01
EUR 500,000	Cie de Financement Foncier 0.25% 11/4/2023	496,783	0.02	EUR 10,500,000	Credit Mutuel Home Loan SFH 0.25% 30/4/2024*	10,187,782	0.32
EUR 500,000	Cie de Financement Foncier 0.325% 12/9/2023	492,628	0.02	EUR 455,000	Credit Mutuel Home Loan SFH 0.375% 12/9/2022	455,025	0.01
EUR 400,000	Cie de Financement Foncier 0.375% 11/12/2024	384,110	0.01	EUR 10,600,000	Credit Mutuel Home Loan SFH 0.625% 4/3/2027	9,839,768	0.31
EUR 700,000	Cie de Financement Foncier 0.625% 10/2/2023	698,464	0.02	EUR 17,800,000	Dexia Credit Local 0.625% 17/1/2026*	16,913,827	0.53
EUR 3,800,000	Cie de Financement Foncier 0.75% 29/5/2026	3,596,624	0.11	EUR 2,400,000	Electricite de France 1% 29/11/2033	1,825,833	0.06
EUR 1,000,000	Cie de Financement Foncier 0.75% 11/1/2028	921,451	0.03	EUR 100,000	Electricite de France 5% 22/1/2171	89,775	0.00
EUR 400,000	Cie de Financement Foncier 0.875% 11/9/2028	366,422	0.01	EUR 6,100,000	Engie 0.375% 11/6/2027*	5,397,354	0.17
EUR 6,500,000	Cie de Financement Foncier 1.125% 24/6/2025*	6,317,018	0.20	EUR 1,900,000	Engie 0.375% 26/10/2029	1,570,940	0.05
EUR 300,000	Cie de Financement Foncier 1.25% 15/11/2032	264,765	0.01	EUR 416,796	FCT Autonoria 2019 0.909% 25/9/2035	413,432	0.02
EUR 2,200,000	Cie de Saint-Gobain 0.625% 15/3/2024	2,153,915	0.07	EUR 32,061	FCT Autonoria 2019 1.259% 25/9/2035	31,540	0.00
EUR 2,900,000	Cie de Saint-Gobain 0.875% 21/9/2023*	2,874,161	0.09	EUR 32,110	FCT Autonoria 2019 1.659% 25/9/2035	31,379	0.00
				EUR 32,013	FCT Autonoria 2019 2.759% 25/9/2035	31,243	0.00
				EUR 64,123	FCT Autonoria 2019 3.759% 25/9/2035	62,463	0.00
				EUR 70,374	FCT E-Carat 10 0.703% 20/12/2028	70,027	0.00
				EUR 23,458	FCT E-Carat 10 1.103% 20/12/2028	23,346	0.00
				EUR 23,458	FCT E-Carat 10 1.503% 20/12/2028	23,329	0.00

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 23,458	FCT E-Carat 10 2.353% 20/12/2028	23,076	0.00	EUR 300,000	Societe Generale SFH 0.01% 11/2/2030	250,959	0.01
EUR 77,454	FCT Noria 2018-1 0.859% 25/6/2038	76,772	0.01	EUR 100,000	Societe Generale SFH 0.125% 18/7/2029	85,767	0.00
EUR 77,454	FCT Noria 2018-1 1.309% 25/6/2038	76,525	0.00	EUR 13,700,000	Societe Generale SFH 0.5% 2/6/2025	13,091,994	0.41
EUR 46,472	FCT Noria 2018-1 1.559% 25/6/2038	45,524	0.00	EUR 100,000	Societe Generale SFH 0.5% 28/1/2026	94,404	0.00
EUR 46,473	FCT Noria 2018-1 2.709% 25/6/2038	45,294	0.00	EUR 200,000	Societe Generale SFH 0.75% 29/1/2027	187,339	0.01
EUR 649,070	FCT Noria 2021 1.159% 25/10/2049	625,495	0.02	EUR 5,300,000	TotalEnergies 2% 17/4/2171	4,600,329	0.15
EUR 370,897	FCT Noria 2021 1.559% 25/10/2049	353,944	0.01	EUR 4,700,000	TotalEnergies Capital International 0.696% 31/5/2028	4,219,495	0.13
EUR 33,500,000	French Republic Government Bond OAT 0% 25/3/2024*	32,937,200	1.03	EUR 2,900,000	TotalEnergies Capital International 1.535% 31/5/2039*	2,235,735	0.07
EUR 31,669,675	French Republic Government Bond OAT 0% 25/2/2027	29,460,715	0.92	EUR 15,200,000	UNEDIC ASSEO 0.875% 25/5/2028*	14,281,692	0.45
EUR 2,000,000	French Republic Government Bond OAT 0% 25/5/2032	1,639,100	0.05	EUR 5,000,000	UNEDIC ASSEO 1.75% 25/11/2032	4,741,050	0.15
EUR 49,657,791	French Republic Government Bond OAT 0.5% 25/6/2044†	33,446,005	1.05	EUR 6,700,000	Veolia Environnement 0.892% 14/1/2024*	6,613,536	0.20
EUR 2,560,000	French Republic Government Bond OAT 0.5% 25/5/2072	1,139,328	0.04	EUR 9,600,000	Veolia Environnement 2.25% 20/4/2171	8,601,600	0.27
EUR 25,800,000	French Republic Government Bond OAT 0.75% 25/2/2028	24,488,779	0.77	EUR 7,400,000	Veolia Environnement 2.5% 20/4/2171	6,042,100	0.19
EUR 1,100,000	French Republic Government Bond OAT 1.25% 25/5/2038	931,128	0.03			622,775,161	19.51
EUR 3,416,983	French Republic Government Bond OAT 1.5% 25/5/2050	2,740,250	0.09		Germany		
EUR 6,575,000	French Republic Government Bond OAT 1.75% 25/5/2066	5,259,157	0.16	EUR 6,800,000	Bayer 5.375% 25/3/2082	6,137,000	0.19
EUR 2,700,000	French Republic Government Bond OAT 2% 25/11/2032	2,665,202	0.08	EUR 6,400,000	Bayerische Landesbank 1.375% 22/11/2032*	5,097,772	0.16
EUR 8,452,227	French Republic Government Bond OAT 2% 25/5/2048	7,673,354	0.24	EUR 13,796,000	Berlin Hyp 0.01% 24/8/2026*	12,661,095	0.40
EUR 13,892,000	French Republic Government Bond OAT 4% 25/4/2055†	18,300,137	0.57	EUR 8,825,000	Berlin Hyp 0.01% 24/1/2028	7,817,670	0.25
EUR 10,011,000	French Republic Government Bond OAT 4% 25/4/2060†	13,473,710	0.42	EUR 9,250,000	Berlin Hyp 1.25% 25/8/2025	9,030,128	0.28
EUR 2,100,000	French Republic Government Bond OAT 4.5% 25/4/2041	2,740,363	0.09	EUR 500,000	Bertelsmann 3% 23/4/2075	492,275	0.01
EUR 1,484,636	Harmony French Home Loans FCT 2020-2 1.218% 27/8/2061	1,480,800	0.04	EUR 700,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/11/2027*	653,697	0.02
EUR 600,000	Harmony French Home Loans FCT 2021-1 1.468% 27/5/2061	573,555	0.02	EUR 16,900,000	Bundesrepublik Deutschland Bundesanleihe 1% 15/5/2038	15,374,606	0.48
EUR 300,000	HSBC SFH France 2% 16/10/2023	300,528	0.01	EUR 9,800,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	9,978,654	0.31
EUR 200,000	Orange 1.25% 7/7/2027	187,696	0.01	EUR 4,100,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 4/7/2040	6,051,293	0.19
EUR 1,100,000	Orange 2.375% 15/4/2171	1,044,780	0.03	EUR 284,000	Commerzbank 0.125% 23/2/2023	282,579	0.01
EUR 9,900,000	Societe Du Grand Paris EPIC 1.625% 8/4/2042	8,169,430	0.26	EUR 158,000	Commerzbank 0.125% 15/12/2026	144,511	0.00
EUR 2,800,000	Societe Generale 0.875% 1/7/2026	2,544,906	0.08	EUR 600,000	Commerzbank 0.5% 9/6/2026	562,635	0.02
EUR 6,700,000	Societe Generale 1% 24/11/2030*	5,898,177	0.18	EUR 5,824,000	Commerzbank 0.5% 15/3/2027	5,384,987	0.17
EUR 9,900,000	Societe Generale SFH 0.01% 2/12/2026*	9,008,257	0.28	EUR 4,040,000	Deutsche Bahn Finance 0.75% 16/7/2035	3,087,065	0.10
				EUR 800,000	Deutsche Bank 0.05% 20/11/2024	760,980	0.02
				EUR 7,900,000	Deutsche Bank 5% 5/9/2030	7,755,035	0.24
				EUR 6,900,000	Deutsche Pfandbriefbank 0.01% 25/8/2026	6,322,677	0.20

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 11,100,000	Deutsche Pfandbriefbank 0.125% 5/9/2024*	10,357,909	0.32	EUR 4,300,000	Norddeutsche Landesbank-Girozentrale 0.01% 23/9/2026	3,934,371	0.12
EUR 1,200,000	Deutsche Pfandbriefbank 0.25% 27/10/2025	1,052,292	0.03	EUR 334,000	Norddeutsche Landesbank-Girozentrale 0.625% 18/1/2027	311,651	0.01
EUR 6,300,000	Deutsche Pfandbriefbank 0.5% 22/5/2024	6,130,782	0.19	EUR 6,035,000	NRW Bank 0.1% 9/7/2035	4,437,354	0.14
EUR 13,803,000	DZ HYP 0.01% 26/10/2026	12,596,756	0.39	EUR 6,150,000	NRW Bank 0.375% 16/5/2029	5,440,844	0.17
EUR 175,000	DZ HYP 0.01% 15/1/2027	158,786	0.01	EUR 216,000	NRW Bank 0.5% 17/6/2041	152,077	0.01
EUR 150,000	DZ HYP 0.01% 27/10/2028	130,307	0.00	EUR 9,065,000	NRW Bank 0.625% 2/2/2029	8,196,437	0.26
EUR 300,000	DZ HYP 0.1% 31/8/2026*	276,070	0.01	EUR 87,266	Red & Black Auto Germany 6 UG 1.373% 15/10/2028	86,130	0.00
EUR 300,000	DZ HYP 0.125% 1/3/2024	291,840	0.01	EUR 500,000	Red & Black Auto Germany 8 UG 0.723% 15/9/2030	487,472	0.02
EUR 8,865,000	DZ HYP 0.5% 30/9/2026	8,279,189	0.26	EUR 300,000	Red & Black Auto Germany 8 UG 0.923% 15/9/2030	288,559	0.01
EUR 100,000	DZ HYP 0.875% 30/1/2029	91,417	0.00	EUR 100,000	Red & Black Auto Germany 8 UG 1.323% 15/9/2030	95,225	0.00
EUR 3,400,000	Eurogrid 1.113% 15/5/2032*	2,794,690	0.08	EUR 100,000	Santander Consumer Bank 0.05% 14/2/2030	84,373	0.00
EUR 2,000,000	Eurogrid 1.5% 18/4/2028	1,838,868	0.06	EUR 5,900,000	Santander Consumer Bank 0.25% 5/12/2024	5,651,876	0.18
EUR 14,700,000	FMS Wertmanagement 0.375% 29/4/2030	12,732,258	0.40	EUR 27,200,000	State of Bremen 0.45% 15/3/2029	24,393,776	0.77
EUR 10,935,000	Gemeinsame Deutsche Bundeslaender 0.625% 13/2/2029	9,927,558	0.31	EUR 23,045,000	State of Hesse 0% 25/4/2025	21,880,997	0.69
EUR 6,000,000	Gemeinsame Deutsche Bundeslaender 0.75% 25/9/2028	5,539,096	0.17	EUR 8,450,000	State of Hesse 0.375% 6/7/2026	7,933,156	0.25
EUR 4,900,000	Hamburg Commercial Bank 0.5% 22/9/2026	4,276,965	0.13	EUR 10,607,000	State of Lower Saxony 0.01% 16/6/2028	9,397,165	0.30
EUR 2,235,000	HeidelbergCement 2.25% 3/6/2024*	2,232,455	0.07	EUR 21,493,000	State of Lower Saxony 0.125% 7/3/2025	20,526,890	0.64
EUR 400,000	ING-DiBa 0.01% 7/10/2028	348,058	0.01	EUR 23,148,000	State of Lower Saxony 0.125% 8/4/2027	21,188,869	0.66
EUR 500,000	ING-DiBa 0.25% 9/10/2023	491,315	0.02	EUR 4,820,000	State of North Rhine-Westphalia Germany 0.5% 15/1/2052	2,938,441	0.09
EUR 3,600,000	ING-DiBa 0.25% 16/11/2026*	3,318,910	0.10	EUR 11,207,000	State of North Rhine-Westphalia Germany 0.6% 4/6/2041	8,108,472	0.25
EUR 1,512,000	Kreditanstalt fuer Wiederaufbau 0% 30/9/2026	1,404,799	0.04	EUR 1,000,000	State of North Rhine-Westphalia Germany 1% 16/1/2025	977,942	0.03
EUR 2,181,000	Kreditanstalt fuer Wiederaufbau 0.125% 4/10/2024*	2,113,618	0.07	EUR 125,000	UniCredit Bank 0.01% 28/9/2026	114,283	0.00
EUR 6,900,000	Kreditanstalt fuer Wiederaufbau 1.125% 15/6/2037	5,794,829	0.18	EUR 7,400,000	Volkswagen Bank 1.25% 10/6/2024	7,232,834	0.23
EUR 15,481,000	Land Baden-Wuerttemberg 0.01% 2/9/2030	12,993,811	0.41	EUR 6,700,000	Volkswagen Financial Services 1.5% 1/10/2024*	6,542,952	0.21
EUR 7,785,000	Land Berlin 0.125% 4/6/2035	5,789,665	0.18	EUR 3,575,000	Volkswagen Leasing 0% 12/7/2023	3,518,390	0.11
EUR 150,000	Landesbank Baden-Wuerttemberg 0% 25/10/2022	149,909	0.01	EUR 2,667,000	Volkswagen Leasing 0.375% 20/7/2026	2,377,684	0.07
EUR 200,000	Landesbank Baden-Wuerttemberg 0.01% 18/9/2028	174,453	0.01	EUR 4,500,000	Vonovia 0.625% 14/12/2029	3,530,295	0.11
EUR 6,900,000	Landesbank Baden-Wuerttemberg 0.25% 10/1/2025*	6,601,920	0.21			397,918,172	12.46
EUR 575,000	Landesbank Baden-Wuerttemberg 0.375% 14/1/2026*	541,809	0.02		Greece		
EUR 4,600,000	Landesbank Baden-Wuerttemberg 0.875% 15/9/2025	4,423,749	0.14	EUR 2,480,000	Alpha Bank 2.5% 5/2/2023	2,488,258	0.08
EUR 6,200,000	Landesbank Hessen-Thueringen Girozentrale 0.01% 19/7/2027	5,567,600	0.17		International		
EUR 200,000	Landesbank Hessen-Thueringen Girozentrale 0.01% 26/9/2029*	170,024	0.01	EUR 7,305,000	African Development Bank 0.5% 21/3/2029	6,521,539	0.20
EUR 2,000,000	LANXESS 0.625% 1/12/2029	1,571,180	0.05	EUR 7,374,000	European Investment Bank 0% 17/6/2027	6,697,694	0.21
EUR 125,000	Muenchener Hypothekenbank eG 0.01% 2/11/2040	79,432	0.00	EUR 1,122,000	European Investment Bank 0.1% 15/10/2026	1,039,814	0.03
EUR 250,000	Muenchener Hypothekenbank eG 2.5% 4/7/2028	252,679	0.01	EUR 12,238,000	European Investment Bank 0.2% 17/3/2036	8,987,648	0.28

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 19,328,000	European Investment Bank 0.25% 15/6/2040	13,120,330	0.41	EUR 601,874	Last Mile PE 2021 1.939% 17/8/2031	556,733	0.02
EUR 1,618,000	European Investment Bank 0.375% 15/5/2026	1,528,007	0.05	EUR 1,888,107	Pearl Finance 2020 1.739% 17/11/2032	1,865,666	0.06
EUR 19,100,000	European Investment Bank 0.5% 13/11/2037	14,392,249	0.45	EUR 1,128,144	Pearl Finance 2020 2.239% 17/11/2032	1,132,961	0.03
EUR 13,474,000	European Investment Bank 0.875% 14/1/2028	12,688,533	0.40	EUR 967,655	Pearl Finance 2020 2.839% 17/11/2032	955,559	0.03
EUR 14,379,000	European Investment Bank 1.5% 15/6/2032	13,379,228	0.42	EUR 433,875	River Green Finance 2020 1.122% 22/1/2032	425,174	0.01
EUR 4,920,164	European Stability Mechanism 0.75% 15/3/2027*	4,651,400	0.15	EUR 224,250	River Green Finance 2020 1.472% 22/1/2032	215,440	0.01
EUR 249,000	European Stability Mechanism 0.75% 5/9/2028	230,039	0.01	EUR 636,873	SCF Rahoituspalvelut IX 1.039% 25/10/2030	622,862	0.02
EUR 3,545,000	European Union 0% 4/10/2028	3,130,590	0.10	EUR 231,864	Taurus 2019-1 FR 1.167% 2/2/2031	227,130	0.01
EUR 4,473,000	European Union 0% 4/7/2035	3,284,926	0.10	EUR 84,011	Taurus 2019-1 FR 1.717% 2/2/2031	81,820	0.00
EUR 8,395,878	European Union 0.45% 4/7/2041	5,784,508	0.18	EUR 80,900	Taurus 2019-1 FR 2.217% 2/2/2031	78,078	0.00
EUR 24,447,000	European Union 0.7% 6/7/2051	15,718,545	0.49	GBP 1,426,282	Taurus 2019-2 UK 3.013% 17/11/2029	1,636,650	0.05
		111,155,050	3.48	GBP 917,575	Taurus 2019-2 UK 3.613% 17/11/2029	1,047,691	0.03
	Ireland			GBP 760,684	Taurus 2019-2 UK 3.913% 17/11/2029	865,277	0.03
EUR 395,000	Abbott Ireland Financing 0.1% 19/11/2024	378,262	0.01	GBP 370,280	Taurus 2021-1 UK 2.543% 17/5/2031	414,574	0.01
GBP 1,073,599	Agora UK 2021 2.787% 22/7/2031	1,190,906	0.04	GBP 219,389	Taurus 2021-1 UK 2.993% 17/5/2031	242,113	0.01
EUR 6,725,000	AIB 2.25% 4/4/2028	6,155,628	0.19	GBP 358,368	Taurus 2021-1 UK 3.343% 17/5/2031	388,745	0.01
GBP 536,848	Atom Mortgage 3.487% 22/7/2031	594,588	0.02	GBP 194,571	Taurus 2021-1 UK 4.293% 17/5/2031	209,050	0.01
GBP 664,252	Atom Mortgage 4.387% 22/7/2031	705,597	0.02	GBP 637,926	Taurus 2021-4 UK 2.643% 17/8/2031	714,286	0.02
EUR 350,000	Avoca CLO XIV 0% 12/1/2031	152,032	0.01	GBP 199,310	Taurus 2021-4 UK 3.793% 17/8/2031	211,648	0.01
EUR 100,000	Avoca CLO XIV 4.7% 12/1/2031	84,162	0.00			59,762,191	1.87
EUR 100,000	Avoca CLO XIV 6.35% 12/1/2031	74,452	0.00		Italy		
EUR 8,480,000	Bank of Ireland Mortgage Bank 0.625% 14/3/2025*	8,144,616	0.26	EUR 3,800,000	ACEA 1.5% 8/6/2027	3,491,324	0.11
EUR 1,507,564	Haus European Loan Conduit No 39 0.917% 28/7/2051	1,453,817	0.04	EUR 161,315	Asset-Backed European Securitisation Transaction Seventeen 1.223% 15/4/2032	159,428	0.01
EUR 1,038,700	Haus European Loan Conduit No 39 1.367% 28/7/2051	979,810	0.03	EUR 52,037	Asset-Backed European Securitisation Transaction Seventeen 1.773% 15/4/2032	51,152	0.00
EUR 548,841	Haus European Loan Conduit No 39 1.667% 28/7/2051	503,172	0.02	EUR 52,037	Asset-Backed European Securitisation Transaction Seventeen 2.823% 15/4/2032	51,812	0.00
EUR 397,885	Haus European Loan Conduit No 39 2.267% 28/7/2051	364,335	0.01	EUR 52,037	Asset-Backed European Securitisation Transaction Seventeen 3.823% 15/4/2032	51,512	0.00
EUR 3,950,000	Ireland Government Bond 0.2% 15/5/2027	3,688,312	0.12	EUR 259,069	AutoFlorence 1 1.459% 25/12/2042	256,445	0.01
EUR 14,670,000	Ireland Government Bond 0.35% 18/10/2032	12,243,582	0.38	EUR 849,000	Autoflorence 2 0.796% 24/12/2044	813,215	0.03
EUR 3,639,000	Ireland Government Bond 1.5% 15/5/2050	2,863,270	0.09	EUR 329,000	Autoflorence 2 1.196% 24/12/2044	308,553	0.01
EUR 5,328,170	Ireland Government Bond 1.7% 15/5/2037	4,860,623	0.15				
EUR 581,395	Last Mile Logistics Pan Euro Finance 1.739% 17/8/2033	546,744	0.02				
EUR 304,635	Last Mile Logistics Pan Euro Finance 2.239% 17/8/2033	297,248	0.01				
EUR 1,987,582	Last Mile PE 2021 1.389% 17/8/2031	1,953,794	0.06				
EUR 666,860	Last Mile PE 2021 1.539% 17/8/2031	635,784	0.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 222,000	Autoflorence 2 2.396% 24/12/2044	209,954	0.01	EUR 63,930	Sunrise SPV Z70 0.609% 27/5/2044	64,005	0.00
EUR 10,200,000	Banca Monte dei Paschi di Siena 0.875% 8/10/2027	9,403,023	0.30	EUR 5,576,000	Terna - Rete Elettrica Nazionale 0.375% 25/9/2030	4,339,494	0.14
EUR 143,000	Brignole 2021 0.846% 24/7/2036	137,923	0.00	EUR 6,900,000	UniCredit 1.25% 16/6/2026	6,398,125	0.20
EUR 100,000	Brignole 2021 1.646% 24/7/2036	95,335	0.00	EUR 8,535,000	UniCredit 2% 23/9/2029	7,769,411	0.24
EUR 400,000	Credit Agricole Italia 0.125% 15/3/2033	296,408	0.01	EUR 100,000	UniCredit 6.95% 31/10/2022	100,742	0.00
EUR 100,000	Credit Agricole Italia 1% 25/3/2027	93,579	0.00			240,349,927	7.53
EUR 200,000	Credit Agricole Italia 1% 17/1/2045	136,465	0.01		Japan		
EUR 10,145,000	Credito Emiliano 1.125% 17/1/2024*	10,001,140	0.31	EUR 5,100,000	Sumitomo Mitsui Banking 0.01% 10/9/2025	4,748,457	0.15
EUR 6,405,000	Eni 0.375% 14/6/2028	5,488,508	0.17		Jersey		
EUR 8,242,000	Eni 2.625% 13/1/2171	7,470,975	0.24	USD 5,330,000	Aptiv / Aptiv 4.15% 1/5/2052	4,010,916	0.12
EUR 7,300,000	Intesa Sanpaolo 0.5% 5/3/2024	7,127,282	0.22		Lithuania		
EUR 500,000	Intesa Sanpaolo 1% 25/9/2025	480,755	0.02	EUR 3,300,000	Lithuania Government International Bond 2.125% 1/6/2032*	3,125,224	0.10
EUR 3,700,000	Intesa Sanpaolo 2.125% 26/5/2025	3,578,345	0.11		Luxembourg		
EUR 5,000,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026	4,475,271	0.14	EUR 646,000	BL Consumer Credit 2021 0.809% 25/9/2038	644,320	0.02
EUR 16,300,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	15,003,036	0.47	EUR 528,000	BL Consumer Credit 2021 1.159% 25/9/2038	512,684	0.02
EUR 22,152,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	14,191,536	0.44	EUR 657,000	BL Consumer Credit 2021 1.709% 25/9/2038	622,458	0.02
EUR 1,120,000	Italy Buoni Poliennali Del Tesoro 1.8% 1/3/2041	806,984	0.03	EUR 355,000	BL Consumer Credit 2021 2.909% 25/9/2038	333,779	0.01
EUR 61,615,000	Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	60,392,441	1.89	EUR 26,236,000	European Financial Stability Facility 0% 15/10/2025	24,751,305	0.77
EUR 21,896,000	Italy Buoni Poliennali Del Tesoro 2.25% 1/9/2036*	18,176,168	0.57	EUR 13,751,000	European Financial Stability Facility 0% 20/1/2031	11,433,406	0.36
EUR 900,000	Italy Buoni Poliennali Del Tesoro 2.5% 1/12/2032	800,277	0.03	EUR 22,110,000	European Financial Stability Facility 0.05% 17/10/2029	19,033,504	0.60
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	1,267,446	0.04	EUR 5,175,000	European Financial Stability Facility 0.2% 28/4/2025	4,951,880	0.15
EUR 11,722,000	Italy Buoni Poliennali Del Tesoro 2.95% 1/9/2038	10,373,900	0.33	EUR 19,982,000	European Financial Stability Facility 0.4% 31/5/2026	18,870,801	0.59
EUR 2,115,000	Italy Buoni Poliennali Del Tesoro 3.1% 1/3/2040	1,897,587	0.06	EUR 14,259,000	European Financial Stability Facility 0.7% 20/1/2050	9,368,662	0.29
EUR 8,300,000	Italy Buoni Poliennali Del Tesoro 3.25% 1/3/2038	7,629,111	0.24	EUR 23,260,000	European Financial Stability Facility 0.75% 3/5/2027	21,944,298	0.69
EUR 18,757,000	Italy Buoni Poliennali Del Tesoro 3.35% 1/3/2035*	17,713,563	0.55	EUR 1,205,000	European Financial Stability Facility 0.875% 10/4/2035	996,618	0.03
EUR 81,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/9/2028	87,817	0.00	EUR 270,000	European Financial Stability Facility 1.2% 17/2/2045	212,648	0.01
EUR 4,350,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/9/2044	4,870,212	0.15	EUR 1,678,000	European Financial Stability Facility 1.375% 31/5/2047	1,357,599	0.04
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro 5% 1/9/2040	2,271,336	0.07	EUR 1,900,000	European Financial Stability Facility 1.75% 17/7/2053	1,636,204	0.05
EUR 5,545,000	Mediobanca Banca di Credito Finanziario 0.5% 1/10/2026*	5,115,263	0.16	EUR 18,170,000	European Financial Stability Facility 2.375% 21/6/2032	18,254,945	0.57
EUR 673,893	Progetto Quinto 0.469% 27/10/2036	666,575	0.02	EUR 900,000	FACT Master 0.953% 20/7/2028	867,782	0.03
EUR 4,303,000	Snam 0.625% 30/6/2031*	3,295,900	0.10	EUR 93,307	FACT SA/LU 0.503% 20/11/2025	93,368	0.00
EUR 4,189,000	Snam 1% 12/9/2034	2,940,594	0.09	EUR 848,929	Germany Compartment Consumer 2020-1 1.123% 14/11/2034	842,184	0.03

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 522,417	Germany Compartment Consumer 2020-1 1.723% 14/11/2034	518,254	0.02	EUR 4,000,000	Cooperatieve Rabobank 4.875% 29/6/2171	3,405,000	0.11
EUR 261,209	Germany Compartment Consumer 2020-1 2.473% 14/11/2034	255,229	0.01	EUR 4,900,000	de Volksbank 0.01% 16/9/2024	4,683,754	0.15
EUR 6,955,000	Medtronic Global 0.25% 2/7/2025*	6,551,297	0.21	EUR 200,000	de Volksbank 0.75% 24/10/2031	172,259	0.01
EUR 1,460,000	Medtronic Global 1.75% 2/7/2049	1,023,711	0.03	EUR 901,232	Domi 2021-1 0.349% 15/6/2053	886,869	0.03
EUR 3,300,000	SELP Finance 3.75% 10/8/2027	3,188,163	0.10	EUR 1,222,186	Dutch Property Finance 2020-2 1.002% 28/1/2058	1,211,259	0.04
EUR 700,000	Silver Arrow Compartment 10 0.673% 15/3/2027	698,256	0.02	EUR 290,000	Dutch Property Finance 2020-2 1.562% 28/1/2058	281,142	0.01
EUR 100,000	Silver Arrow Compartment 10 1.323% 15/3/2027	99,794	0.00	EUR 1,304,099	Dutch Property Finance 2021-1 0.862% 28/7/2058	1,287,691	0.04
EUR 100,000	Silver Arrow Compartment 10 2.573% 15/3/2027	99,888	0.00	EUR 740,000	Dutch Property Finance 2021-1 1.312% 28/7/2058	706,493	0.02
EUR 3,200,000	Swiss Re Finance Luxembourg 2.534% 30/4/2050	2,773,792	0.09	EUR 630,000	Dutch Property Finance 2021-2 1.012% 28/4/2059	590,302	0.02
EUR 6,500,000	Traton Finance Luxembourg 1.25% 24/3/2033 [†]	4,728,912	0.15	EUR 365,000	Dutch Property Finance 2021-2 1.262% 28/4/2059	331,586	0.01
		156,665,741	4.91	EUR 2,975,000	ELM for Firmenich International 3.75% 3/9/2170*	2,813,457	0.09
	Montenegro			EUR 150,000	ELM for Helvetia Schweizerische Versicherungsgesellschaft 3.375% 29/9/2047	142,050	0.00
EUR 16,434,000	Montenegro Government International Bond 2.875% 16/12/2027	12,563,506	0.39	EUR 10,350,000	Enel Finance International 0% 17/6/2027	8,906,434	0.28
	Netherlands			EUR 5,850,000	Enel Finance International 0.875% 28/9/2034*	4,032,668	0.13
EUR 200,000	ABN AMRO Bank 0.375% 14/1/2035*	153,047	0.00	EUR 14,100,000	Iberdrola International 1.874% 28/4/2171	12,630,075	0.40
EUR 300,000	ABN AMRO Bank 0.4% 17/9/2041	202,688	0.01	EUR 8,100,000	ING Bank 0.5% 17/2/2027	7,503,192	0.23
EUR 6,255,000	ABN AMRO Bank 0.5% 17/7/2023	6,201,551	0.19	EUR 1,100,000	ING Bank 0.75% 18/2/2029	996,209	0.03
EUR 400,000	ABN AMRO Bank 0.875% 14/1/2026	383,392	0.01	EUR 114,000	ING Bank 1.875% 22/5/2023	114,307	0.00
EUR 100,000	ABN AMRO Bank 1% 13/4/2031	88,926	0.00	EUR 20,700,000	ING Groep 0.1% 3/9/2025*	19,499,671	0.61
EUR 200,000	ABN AMRO Bank 1.125% 12/1/2032	177,578	0.01	EUR 2,200,000	ING Groep 0.25% 18/2/2029	1,815,460	0.06
EUR 300,000	ABN AMRO Bank 1.375% 10/1/2034	264,999	0.01	EUR 3,700,000	ING Groep 1.75% 16/2/2031	3,184,775	0.10
EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	169,483	0.00	EUR 7,600,000	ING Groep 2.125% 26/5/2031	6,993,900	0.22
EUR 600,000	ABN AMRO Bank 1.5% 30/9/2030*	560,853	0.02	EUR 2,900,000	ING Groep 4.125% 24/8/2033	2,806,272	0.09
EUR 3,000,000	Achmea Bank 0.01% 16/6/2025	2,820,090	0.09	EUR 407,000	Jubilee Place 1.102% 17/1/2059	369,780	0.01
EUR 5,900,000	Aegon Bank 0.01% 16/11/2057	5,488,858	0.17	EUR 518,653	Jubilee Place 2020-1 1.002% 17/10/2057	513,209	0.01
EUR 400,000	Aegon Bank 0.25% 25/5/2055	396,302	0.01	EUR 1,025,000	Koninklijke Philips 2% 30/3/2030*	928,937	0.03
EUR 300,000	Aegon Bank 0.375% 9/6/2036	221,187	0.01	EUR 74,862	Magoi 2019 0.985% 27/7/2039	73,965	0.01
EUR 5,615,000	BNG Bank 0.125% 19/4/2033	4,415,509	0.14	EUR 37,406	Magoi 2019 1.385% 27/7/2039	36,319	0.00
EUR 4,210,000	BNG Bank 0.75% 11/1/2028	3,907,659	0.12	EUR 37,497	Magoi 2019 1.785% 27/7/2039	37,143	0.00
EUR 3,100,000	BNG Bank 0.805% 28/6/2049	2,145,913	0.07	EUR 37,498	Magoi 2019 2.585% 27/7/2039	37,335	0.00
EUR 7,700,000	BP Capital Markets 1.467% 21/9/2041	5,186,989	0.16	EUR 200,000	Nationale-Nederlanden Bank 0.125% 24/9/2029	170,595	0.01
EUR 1,378,000	Coloplast Finance 2.25% 19/5/2027	1,335,055	0.04	EUR 5,600,000	Nationale-Nederlanden Bank 0.5% 10/10/2056	5,407,220	0.17
EUR 300,000	Cooperatieve Rabobank 0.01% 2/7/2030	249,368	0.01	EUR 8,300,000	Nationale-Nederlanden Bank 0.625% 11/9/2055*	7,912,807	0.25
EUR 500,000	Cooperatieve Rabobank 0.875% 8/2/2028	463,900	0.01	EUR 300,000	Nationale-Nederlanden Bank 1% 25/9/2028	277,024	0.01
				EUR 7,900,000	Naturgy Finance 2.374% 23/2/2171	6,199,525	0.19
				EUR 18,380,000	Netherlands Government Bond 0% 15/7/2030 [†]	16,103,637	0.50
				EUR 1,800,000	Netherlands Government Bond 0.5% 15/7/2032	1,578,150	0.05

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 9,065,000	Netherlands Government Bond 0.5% 15/1/2040	7,106,682	0.22	EUR 4,635,000	Telenor 0% 25/9/2023*	4,550,921	0.14
EUR 3,900,000	Netherlands Government Bond 2.5% 15/1/2033	4,123,943	0.13			53,765,320	1.68
EUR 12,563,000	Netherlands Government Bond 2.75% 15/1/2047	14,549,227	0.46		Poland		
EUR 1,695,000	NN 4.625% 8/4/2044	1,708,873	0.05	EUR 200,000	mBank Hipoteczny 1.073% 5/3/2025	193,448	0.00
EUR 2,600,000	Telefonica Europe 3% 4/12/2170	2,503,930	0.08	EUR 200,000	PKO Bank Hipoteczny 0.75% 27/8/2024	193,613	0.01
EUR 4,070,000	TenneT 0.5% 9/6/2031	3,283,249	0.10	EUR 5,015,000	Republic of Poland Government International Bond 0% 10/2/2025	4,751,186	0.15
EUR 2,925,000	Universal Music 3.75% 30/6/2032	2,912,335	0.09	EUR 4,815,000	Republic of Poland Government International Bond 1% 25/10/2028*	4,332,718	0.14
EUR 400,000	Van Lanschot Kempen 0.875% 15/2/2059	374,560	0.01	EUR 4,350,000	Republic of Poland Government International Bond 2.75% 25/5/2032*	4,150,639	0.13
EUR 7,800,000	Volkswagen International Finance 3.5% 17/6/2171	7,343,232	0.23			13,621,604	0.43
EUR 1,000,000	Vonovia Finance 2.25% 7/4/2030	883,015	0.03		Portugal		
		204,262,864	6.40	EUR 100,000	Banco BPI 0.25% 22/3/2024	97,266	0.00
	New Zealand			EUR 3,900,000	Banco Santander Totta 1.25% 26/9/2027	3,688,230	0.12
EUR 6,250,000	ANZ New Zealand Int'l 0.125% 22/9/2023	6,137,062	0.19	EUR 200,000	Caixa Economica Montepio Geral Caixa Economica Bancaria 0.875% 17/10/2022	200,050	0.01
EUR 6,065,000	ANZ New Zealand Int'l 0.5% 17/1/2024	5,934,087	0.19	EUR 4,211,832	Portugal Obrigacoes do Tesouro OT 0.7% 15/10/2027	3,962,965	0.12
EUR 6,207,000	ASB Finance 0.25% 21/5/2031	5,073,571	0.16	EUR 6,294,000	Portugal Obrigacoes do Tesouro OT 1.15% 11/4/2042	4,590,497	0.14
EUR 5,745,000	ASB Finance 0.625% 18/10/2024	5,546,424	0.17	EUR 13,500,000	Portugal Obrigacoes do Tesouro OT 1.65% 16/7/2032	12,366,203	0.39
EUR 5,800,000	Chorus 1.125% 18/10/2023	5,752,991	0.18	EUR 12,000,000	Portugal Obrigacoes do Tesouro OT 2.875% 21/7/2026	12,545,000	0.39
	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	4,958,853	0.16	EUR 146,900	Portugal Obrigacoes do Tesouro OT 4.1% 15/2/2045	172,593	0.01
		33,402,988	1.05	EUR 6,412	SAGRES Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 1 0.853% 20/3/2033	6,415	0.00
	Norway			EUR 900,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 2 2.876% 23/9/2038	867,182	0.03
EUR 5,735,000	DNB Bank 0.05% 14/11/2023	5,616,455	0.18	EUR 200,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 1.035% 28/10/2040	191,729	0.00
EUR 275,000	DNB Boligkreditt 0.01% 21/1/2031	223,856	0.01	EUR 700,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 1.635% 28/10/2040	658,950	0.02
EUR 400,000	DNB Boligkreditt 0.375% 20/11/2024	384,886	0.01	EUR 89,052	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VI 1.1% 13/2/2023	89,004	0.00
EUR 425,000	DNB Boligkreditt 0.625% 19/6/2025	407,095	0.01	EUR 529,399	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	520,722	0.02
EUR 300,000	DNB Boligkreditt 0.625% 14/1/2026	284,362	0.01			39,956,806	1.25
EUR 2,885,000	Eika Boligkreditt 0.5% 28/8/2025	2,743,058	0.09				
EUR 200,000	Eika Boligkreditt 0.875% 1/2/2029	182,096	0.00				
EUR 4,380,000	Sbanken Boligkreditt 0.375% 26/4/2023	4,349,975	0.14				
EUR 325,000	SpareBank 1 Boligkreditt 0.01% 22/9/2027	289,477	0.01				
EUR 14,400,000	SpareBank 1 Boligkreditt 0.05% 3/11/2028	12,479,040	0.39				
EUR 7,633,000	SpareBank 1 Boligkreditt 0.125% 20/1/2028	6,785,419	0.21				
EUR 400,000	SpareBank 1 Boligkreditt 0.375% 9/3/2023	398,360	0.01				
EUR 4,955,000	SpareBank 1 Boligkreditt 0.5% 30/1/2025	4,761,334	0.15				
EUR 10,575,000	SpareBank 1 Boligkreditt 1.75% 25/5/2027	10,308,986	0.32				

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Romania				EUR 600,000	Banco Santander 0.01% 27/2/2025	567,135	0.02
EUR 9,350,000	Romanian Government International Bond 2.125% 7/3/2028	7,862,929	0.25	EUR 200,000	Banco Santander 0.1% 27/2/2032	155,753	0.00
Singapore				EUR 5,500,000	Banco Santander 0.875% 9/5/2031*	4,702,335	0.15
EUR 18,220,000	Oversea-Chinese Banking 0.625% 18/4/2025	17,468,152	0.55	EUR 2,500,000	Banco Santander 1% 7/4/2025*	2,420,840	0.08
EUR 325,000	United Overseas Bank 0.01% 1/12/2027	286,799	0.01	EUR 1,253,758	BBVA Consumer Auto 2020-1 FTA 0.797% 20/1/2036	1,253,382	0.04
		17,754,951	0.56	EUR 5,900,000	CaixaBank 0.375% 3/2/2025	5,547,652	0.17
Slovakia				EUR 400,000	CaixaBank 1% 25/9/2025	384,066	0.01
EUR 4,500,000	Slovakia Government Bond 1% 14/5/2032*	3,914,483	0.12	EUR 400,000	CaixaBank 1.125% 27/3/2026	369,404	0.01
EUR 2,000,000	Slovakia Government Bond 2% 17/10/2047	1,685,980	0.06	EUR 500,000	CaixaBank 1.625% 14/7/2032*	450,420	0.01
EUR 6,100,000	Vseobecna Uverova Banka 0.01% 23/6/2025	5,715,716	0.18	GBP 3,200,000	CaixaBank 3.5% 6/4/2028	3,365,423	0.11
EUR 4,600,000	Vseobecna Uverova Banka 0.25% 26/3/2024	4,464,990	0.14	EUR 100,000	CaixaBank 4.125% 24/3/2036	112,968	0.00
		15,781,169	0.50	EUR 9,300,000	Caja Rural de Navarra SCC 0.625% 1/12/2023*	9,137,549	0.29
Slovenia				EUR 2,900,000	Caja Rural de Navarra SCC 0.875% 8/5/2025	2,788,496	0.09
EUR 6,130,000	Slovenia Government Bond 0.275% 14/1/2030*	5,251,878	0.16	EUR 200,000	Eurocaja Rural 0.125% 22/9/2031	160,000	0.01
Spain				EUR 807,925	FT Santander Consumer Spain Auto 2020-1 0.528% 20/3/2033	805,082	0.02
EUR 6,500,000	Abanca Bancaria 0.75% 28/5/2029	5,755,023	0.18	EUR 461,671	FT Santander Consumer Spain Auto 2020-1 0.778% 20/3/2033	452,926	0.01
EUR 6,900,000	Adif Alta Velocidad 1.25% 4/5/2026	6,724,602	0.21	EUR 173,127	FT Santander Consumer Spain Auto 2020-1 1.778% 20/3/2033	167,303	0.01
EUR 88,637	Autonoria Spain 2019 1.009% 25/12/2035	86,891	0.00	EUR 288,545	FT Santander Consumer Spain Auto 2020-1 3.5% 20/3/2033	272,891	0.01
EUR 44,318	Autonoria Spain 2019 1.409% 25/12/2035	42,927	0.00	EUR 3,800,000	Ibercaja Banco 0.25% 18/10/2023	3,725,951	0.12
EUR 44,318	Autonoria Spain 2019 1.909% 25/12/2035	42,697	0.00	EUR 400,000	Kutxabank 1.25% 22/9/2025*	387,722	0.01
EUR 46,255	Autonoria Spain 2019 2.909% 25/12/2035	44,252	0.00	EUR 600,000	Programa Cédulas TDA Fondo de Titulización de Activos 4.25% 10/4/2031	672,020	0.02
EUR 44,319	Autonoria Spain 2019 4.059% 25/12/2035	42,589	0.00	EUR 6,000,000	Santander Consumer Finance 0.375% 27/6/2024	5,767,080	0.18
EUR 1,000,634	Autonoria Spain 2021 FT 0.859% 31/1/2039	977,297	0.03	EUR 17,500,000	Spain Government Bond 0% 31/1/2025	16,835,262	0.53
EUR 272,900	Autonoria Spain 2021 FT 1.609% 31/1/2039	258,878	0.01	EUR 19,237,000	Spain Government Bond 0% 31/1/2027	17,637,732	0.55
EUR 282,053	Autonoria Spain 2021 FT 2.709% 31/1/2039	266,002	0.01	EUR 5,740,000	Spain Government Bond 0.25% 30/7/2024	5,609,486	0.18
EUR 188,035	Autonoria Spain 2021 FT 3.959% 31/1/2039	177,482	0.01	EUR 8,710,000	Spain Government Bond 0.6% 31/10/2029	7,765,532	0.24
EUR 300,000	AYT Cédulas Cajas Global FTA 3.75% 14/12/2022	302,354	0.01	EUR 7,400,000	Spain Government Bond 0.8% 30/7/2029	6,696,408	0.21
EUR 2,700,000	AyT Cédulas Cajas X Fondo de Titulización de Activos 3.75% 30/6/2025	2,793,024	0.09		Spain Government Bond 0.85% 30/7/2037	4,467,084	0.14
EUR 7,300,000	Banco de Sabadell 0.125% 10/2/2028*	6,410,969	0.20	EUR 4,034,000	Spain Government Bond 1% 30/7/2042	2,797,902	0.09
EUR 14,900,000	Banco de Sabadell 0.875% 22/7/2025	13,744,354	0.43	EUR 12,405,000	Spain Government Bond 1.2% 31/10/2040	9,186,399	0.29
EUR 7,300,000	Banco de Sabadell 1% 26/4/2027	6,832,988	0.21	EUR 19,149,000	Spain Government Bond 1.3% 31/10/2026*	18,761,139	0.59
EUR 2,000,000	Banco de Sabadell 1.125% 11/3/2027	1,813,760	0.06	EUR 6,684,000	Spain Government Bond 1.4% 30/4/2028	6,440,985	0.20

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 15,283,000	Spain Government Bond 1.45% 30/4/2029	14,563,755	0.46	EUR 13,425,000	UBS 3.125% 15/6/2030*	12,939,820	0.40
EUR 6,530,000	Spain Government Bond 1.85% 30/7/2035	5,848,268	0.18	USD 3,155,000	UBS 4.988% 5/8/2033	3,064,603	0.10
EUR 11,284,000	Spain Government Bond 1.9% 31/10/2052	8,356,366	0.26	EUR 4,009,000	Zuercher Kantonalbank 2.02% 13/4/2028	3,822,102	0.12
EUR 15,371,000	Spain Government Bond 1.95% 30/4/2026	15,450,987	0.48			48,893,497	1.53
EUR 9,168,000	Spain Government Bond 1.95% 30/7/2030	8,898,093	0.28	United Kingdom			
EUR 37,723,000	Spain Government Bond 2.55% 31/10/2032	37,147,913	1.16	GBP 158,898	Albion NO 4 2.373% 17/8/2062	184,326	0.01
EUR 3,977,000	Spain Government Bond 2.7% 31/10/2048	3,680,714	0.12	GBP 100,000	Annington Funding 3.935% 12/7/2047	89,982	0.00
EUR 33,020,000	Spain Government Bond 2.75% 31/10/2024	33,933,830	1.06	GBP 643,977	Atlas Funding 2021-1 2.501% 25/7/2058	740,808	0.02
EUR 7,386,000	Spain Government Bond 3.45% 30/7/2066	7,465,214	0.23	GBP 100,000	Atlas Funding 2021-1 3.101% 25/7/2058	114,468	0.00
EUR 5,085,000	Spain Government Bond 4.7% 30/7/2041	6,325,495	0.20	GBP 100,000	Atlas Funding 2021-1 3.301% 25/7/2058	113,038	0.00
EUR 3,541,000	Spain Government Bond 4.9% 30/7/2040	4,480,819	0.14	GBP 100,000	Atlas Funding 2021-1 3.851% 25/7/2058	112,477	0.00
		332,331,870	10.41	GBP 80,864	Auto ABS UK Loans 2019 2.351% 27/11/2027	93,819	0.00
Sweden				GBP 555,000	Azure Finance NO 2 4.691% 20/7/2030	641,502	0.02
SEK 5,000,000	Landshypotek Bank 0.75% 25/5/2023	462,967	0.01	EUR 650,000	Barclays 0.877% 28/1/2028	562,939	0.02
EUR 2,800,000	Lansforsakringar Bank 0.875% 25/9/2023*	2,764,706	0.09	GBP 100,000	Barley Hill NO 2 3.391% 27/8/2058	110,505	0.00
EUR 3,125,000	Lansforsakringar Hypotek 0.625% 29/1/2026	2,960,454	0.09	EUR 5,335,000	BAT International Finance 0.875% 13/10/2023	5,271,022	0.17
EUR 15,335,000	Skandinaviska Enskilda Banken 0.05% 1/7/2024	14,759,324	0.46	EUR 1,745,000	BAT International Finance 2.75% 25/3/2025	1,740,533	0.05
EUR 625,000	Skandinaviska Enskilda Banken 0.625% 30/1/2023	624,006	0.02	EUR 6,839,000	BAT International Finance 3.125% 6/3/2029*	6,162,590	0.19
EUR 3,500,000	Skandinaviska Enskilda Banken 0.75% 3/11/2031	3,026,641	0.10	EUR 5,535,000	BP Capital Markets 1.231% 8/5/2031*	4,642,426	0.15
EUR 5,360,000	Svenska Handelsbanken 0.125% 18/6/2024*	5,180,574	0.16	EUR 2,235,000	BP Capital Markets 1.573% 16/2/2027*	2,104,820	0.07
EUR 6,250,000	Svenska Handelsbanken 1.375% 23/2/2029	5,521,906	0.17	EUR 4,951,000	BP Capital Markets 3.625% 22/6/2171	4,289,192	0.13
EUR 4,350,000	Svenska Handelsbanken 3.25% 1/6/2033	4,163,820	0.13	GBP 695,438	Brass No 10 1.891% 16/4/2069	801,276	0.03
EUR 1,961,000	Swedbank 0.25% 2/11/2026	1,766,185	0.06	GBP 388,440	Brass NO 7 2.191% 16/10/2059	451,405	0.01
EUR 2,400,000	Swedbank 0.3% 20/5/2027*	2,151,240	0.07	GBP 205,675	Brass NO 8 2.413% 16/11/2066	238,742	0.01
EUR 7,350,000	Swedbank 1.3% 17/2/2027	6,707,022	0.21	EUR 9,525,000	Cadent Finance 0.625% 19/3/2030	7,553,230	0.24
EUR 775,000	Swedbank 3.625% 23/8/2032	748,743	0.02	GBP 382,000	Canada Square Funding 2021-2 2.584% 17/6/2058	429,003	0.01
EUR 350,000	Swedbank Hypotek 0.5% 5/2/2026	330,180	0.01	GBP 102,000	Canada Square Funding 2021-2 2.984% 17/6/2058	112,911	0.00
		51,167,768	1.60	GBP 318,000	Canada Square Funding 6 3.011% 17/1/2059	342,000	0.01
Switzerland				GBP 178,000	Canada Square Funding 6 3.411% 17/1/2059	186,012	0.01
EUR 15,440,000	Credit Suisse 0.65% 14/1/2028	12,563,837	0.39	GBP 400,000	Canary Wharf Finance II 3.081% 22/10/2037	380,131	0.01
EUR 4,800,000	Credit Suisse 2.875% 2/4/2032	3,890,640	0.12	GBP 1,976,000	Canary Wharf Finance II 3.806% 22/10/2037	1,835,535	0.06
EUR 2,417,000	UBS 0.25% 29/1/2026	2,252,644	0.07	EUR 3,050,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,861,647	0.09
EUR 6,300,000	UBS 0.25% 3/11/2026	5,710,099	0.18				
EUR 4,775,000	UBS 1.25% 17/4/2025*	4,649,752	0.15				

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 1,000,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,026,005	0.03	GBP 755,374	Hops Hill No 1 2.641% 27/5/2054	867,707	0.03
GBP 492,202	CMF 2020-1 2.291% 16/1/2057	568,638	0.02	GBP 155,991	Hops Hill No 1 3.291% 27/5/2054	177,855	0.01
GBP 220,000	CMF 2020-1 2.691% 16/1/2057	251,823	0.01	GBP 199,992	Hops Hill No 1 3.541% 27/5/2054	224,971	0.01
GBP 104,000	CMF 2020-1 2.941% 16/1/2057	117,731	0.00	GBP 99,998	Hops Hill No 1 4.041% 27/5/2054	112,580	0.00
GBP 105,000	Dignity Finance 4.696% 31/12/2049	109,622	0.00	EUR 6,175,000	HSBC 3.019% 15/6/2027	6,005,558	0.19
GBP 800,000	Eastern Power Networks 6.25% 12/11/2036	1,081,564	0.03	GBP 230,750	Lanark Master Issuer 2.263% 22/12/2069	267,898	0.01
GBP 920,000	Economic Master Issuer 1.991% 25/6/2073	1,052,572	0.03	GBP 2,615,068	Lanebrook Mortgage Transaction 2020-1 2.441% 12/6/2057	3,011,408	0.09
GBP 348,333	Economic Master Issuer 2020-1 2.161% 25/6/2072	403,816	0.01	GBP 630,000	Lanebrook Mortgage Transaction 2020-1 3.191% 12/6/2057	723,288	0.02
GBP 323,266	Elvet Mortgages 2018-1 2.349% 22/10/2058	375,710	0.01	GBP 370,000	Lanebrook Mortgage Transaction 2020-1 3.591% 12/6/2057	418,636	0.01
GBP 619,261	Elvet Mortgages 2020-1 2.268% 22/3/2065	717,468	0.02	GBP 267,000	Lanebrook Mortgage Transaction 2021-1 2.524% 20/7/2058	296,646	0.01
GBP 1,374,000	Finsbury Square 2.369% 16/12/2067	1,545,662	0.05	GBP 158,000	Lanebrook Mortgage Transaction 2021-1 2.824% 20/7/2058	168,485	0.01
GBP 844,000	Finsbury Square 2.619% 16/12/2067	946,317	0.03	GBP 103,000	Lanebrook Mortgage Transaction 2021-1 3.224% 20/7/2058	110,020	0.00
GBP 178,000	Finsbury Square 2019-2 3.719% 16/9/2069	206,551	0.01	GBP 300,000	Lloyds Bank 5.125% 7/3/2025	359,382	0.01
GBP 208,105	Finsbury Square 2019-3 2.379% 16/12/2069	241,499	0.01	GBP 677,146	London Wall Mortgage Capital 2.443% 15/5/2051	768,338	0.02
GBP 182,999	Finsbury Square 2019-3 3.369% 16/12/2069	211,521	0.01	GBP 1,013,154	Mortimer BTL 2021-1 2.11% 23/6/2053	1,148,841	0.04
GBP 318,252	Finsbury Square 2020-1 2.169% 16/3/2070	368,384	0.01	GBP 110,000	Mortimer BTL 2021-1 2.86% 23/6/2053	119,804	0.00
GBP 144,973	Finsbury Square 2020-1 2.719% 16/3/2070	165,731	0.01	EUR 2,840,000	National Grid 0.553% 18/9/2029	2,314,659	0.07
GBP 325,612	Finsbury Square 2020-2 2.669% 16/6/2070	377,920	0.01	EUR 4,825,000	National Grid 2.949% 30/3/2030	4,625,028	0.15
GBP 1,295,000	Funding IV 2.741% 15/9/2024	1,503,955	0.05	EUR 500,000	National Westminster Bank 0.5% 15/5/2024	486,400	0.01
GBP 605,000	Funding IV 3.391% 15/9/2024	701,948	0.02	EUR 2,706,000	Nationwide Building Society 0.25% 14/9/2028	2,256,842	0.07
GBP 230,000	Funding IV 3.891% 15/9/2024	266,827	0.01	EUR 307,000	Nationwide Building Society 0.75% 26/10/2022	307,117	0.01
GBP 965,000	Funding V 2.441% 15/10/2025	1,114,118	0.04	EUR 853,000	Nationwide Building Society 2.25% 25/6/2029	844,577	0.03
GBP 487,000	Funding V 2.891% 15/10/2025	548,953	0.02	EUR 5,000,000	NatWest 0.78% 26/2/2030	4,015,715	0.13
GBP 116,000	Funding V 3.391% 15/10/2025	130,148	0.00	GBP 891,000	Newday Funding Master Issuer - Series 2021-1 2.661% 15/3/2029	1,021,964	0.03
GBP 1,279,211	Gemgarto 2018-1 2.27% 16/9/2065	1,484,512	0.05	GBP 524,000	Newday Funding Master Issuer - Series 2021-1 3.241% 15/3/2029	595,630	0.02
GBP 318,926	Gemgarto 2018-1 2.422% 16/9/2065	368,463	0.01	GBP 307,000	Newday Funding Master Issuer - Series 2021-3 3.041% 15/11/2029	342,810	0.01
GBP 1,293,704	Gemgarto 2021-1 1.959% 16/12/2067	1,485,723	0.05	GBP 2,800,000	Newday Partnership Funding 2017-1 2.474% 15/12/2027	3,246,820	0.10
GBP 669,000	Gemgarto 2021-1 2.469% 16/12/2067	756,399	0.02	EUR 47,366	Newgate Funding 0.9% 1/12/2050	46,432	0.00
GBP 218,000	Gemgarto 2021-1 2.669% 16/12/2067	240,466	0.01	GBP 914,480	Oat Hill NO 2 2.541% 27/5/2046	1,054,357	0.03
GBP 590,454	Gemgarto 2021-1 6.369% 16/12/2067	685,296	0.02	GBP 85,892	Orbita Funding 2020-1 2.271% 17/3/2027	99,719	0.00
EUR 2,893,000	GlaxoSmithKline Capital 1.375% 2/12/2024	2,852,561	0.09	GBP 794,543	Paragon Mortgages No 25 2.463% 15/5/2050	918,343	0.03
GBP 376,800	Greene King Finance 3.593% 15/3/2035	399,475	0.01	GBP 180,000	Paragon Mortgages No 25 2.763% 15/5/2050	207,345	0.01
GBP 5,437,620	Greene King Finance 3.98% 15/12/2033	5,897,845	0.19	GBP 140,000	Paragon Mortgages No 25 3.113% 15/5/2050	159,436	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 201,409	Paragon Mortgages No 26 2.743% 15/5/2045	232,338	0.01	GBP 252,000	Tower Bridge Funding 2021-1 3.729% 21/7/2064	282,528	0.01
GBP 457,500	Permanent Master Issuer 2.13% 15/7/2058	530,862	0.02	GBP 625,517	Tower Bridge Funding 2021-2 2.473% 20/11/2063	709,900	0.02
GBP 1,020,661	Precise Mortgage Funding 2019-1B 2.541% 12/12/2055	1,181,325	0.04	GBP 252,999	Tower Bridge Funding 2021-2 2.793% 20/11/2063	282,237	0.01
GBP 110,000	Precise Mortgage Funding 2020-1B 3.141% 16/10/2056	125,183	0.00	GBP 139,999	Tower Bridge Funding 2021-2 3.193% 20/11/2063	154,659	0.00
GBP 100,000	Precise Mortgage Funding 2020-1B 3.391% 16/10/2056	111,882	0.00	GBP 168,999	Tower Bridge Funding 2021-2 3.493% 20/11/2063	179,999	0.01
GBP 100,000	Precise Mortgage Funding 2020-1B 3.641% 16/10/2056	111,544	0.00	GBP 331,000	Tower Bridge Funding 2022-1 2.402% 20/12/2063	362,087	0.01
GBP 410,000	Residential Mortgage 32 3.602% 20/6/2070	468,688	0.01	GBP 195,000	Tower Bridge Funding 2022-1 2.652% 20/12/2063	206,854	0.01
GBP 599,501	RMAC NO 2 2.43% 12/6/2046	694,060	0.02	GBP 850,754	Turbo Finance 9 2.521% 20/8/2028	986,408	0.03
GBP 150,000	RMAC NO 2 2.91% 12/6/2046	174,194	0.01	GBP 1,250,000	Turbo Finance 9 3.341% 20/8/2028	1,434,768	0.05
GBP 190,000	RMAC NO 2 3.31% 12/6/2046	219,293	0.01	GBP 300,000	Twin Bridges 2018-1 2.71% 12/9/2050	346,037	0.01
GBP 1,110,000	Sage AR Funding No 1 2.943% 17/11/2030	1,265,449	0.04	GBP 641,000	Twin Bridges 2018-1 3.21% 12/9/2050	737,057	0.02
GBP 385,000	Sage AR Funding No 1 3.643% 17/11/2030	434,450	0.01	GBP 345,000	Twin Bridges 2018-1 3.51% 12/9/2050	394,178	0.01
GBP 535,000	Sage AR Funding No 1 3.843% 17/11/2030	601,481	0.02	GBP 367,925	Twin Bridges 2019-2 2.491% 12/6/2053	427,221	0.01
EUR 150,000	Santander UK 0.05% 12/1/2027	135,785	0.00	GBP 275,000	Twin Bridges 2019-2 3.341% 12/6/2053	319,191	0.01
EUR 3,950,000	Santander UK 0.1% 12/5/2024	3,818,129	0.12	GBP 150,000	Twin Bridges 2019-2 3.941% 12/6/2053	174,199	0.01
EUR 6,775,000	Santander UK 0.603% 13/9/2029	5,476,266	0.17	GBP 1,145,000	Twin Bridges 2020-1 3.341% 12/12/2054	1,318,703	0.04
GBP 1,247,740	Silk Road Finance Number Six 2.26% 21/9/2067	1,452,664	0.05	GBP 390,000	Twin Bridges 2020-1 3.591% 12/12/2054	445,435	0.01
GBP 800,000	Silverstone Master Issuer 2.049% 21/1/2070	928,102	0.03	GBP 225,000	Twin Bridges 2020-1 4.341% 12/12/2054	256,860	0.01
GBP 324,900	Silverstone Master Issuer 2.329% 21/1/2070	378,137	0.01	GBP 891,390	Twin Bridges 2021-1 2.191% 12/3/2055	1,012,772	0.03
EUR 1,713,000	Sky 2.5% 15/9/2026	1,703,064	0.05	GBP 1,155,000	Twin Bridges 2021-1 2.741% 12/3/2055	1,294,019	0.04
EUR 4,400,000	SSE 1.75% 16/4/2030	3,919,138	0.12	GBP 436,000	Twin Bridges 2021-1 2.941% 12/3/2055	474,968	0.02
EUR 5,800,000	SSE 4% 21/4/2171	5,340,350	0.17	GBP 220,000	Twin Bridges 2021-1 3.441% 12/3/2055	234,281	0.01
GBP 400,207	Tesco Property Finance 1 7.623% 13/7/2039	534,411	0.02	GBP 618,000	Twin Bridges 2021-2 2.241% 12/9/2055	664,265	0.02
GBP 814,619	Tesco Property Finance 3 5.744% 13/4/2040	946,074	0.03	GBP 176,000	Twin Bridges 2021-2 2.491% 12/9/2055	187,866	0.01
GBP 497,808	Tesco Property Finance 4 5.801% 13/10/2040	577,520	0.02	GBP 187,000	Twin Bridges 2021-2 2.841% 12/9/2055	193,991	0.01
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 2.48% 12/7/2063	172,037	0.01	GBP 192,841	Twin Bridges 2021-2 4.241% 12/9/2055	223,251	0.01
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 2.78% 12/7/2063	114,678	0.00	GBP 437,693	Unique Pub Finance 7.395% 28/3/2024	515,530	0.02
GBP 1,047,321	Tower Bridge Funding 2020-1 2.772% 20/9/2063	1,215,190	0.04	EUR 4,470,000	WPP Finance 2016 1.375% 20/3/2025*	4,334,425	0.14
GBP 560,000	Tower Bridge Funding 2020-1 3.502% 20/9/2063	647,787	0.02	EUR 125,000	Yorkshire Building Society 0.01% 13/10/2027	110,724	0.00
GBP 145,000	Tower Bridge Funding 2020-1 3.852% 20/9/2063	167,598	0.01				
GBP 115,000	Tower Bridge Funding 2020-1 4.852% 20/9/2063	133,065	0.00				
GBP 381,999	Tower Bridge Funding 2021-1 3.079% 21/7/2064	435,164	0.01				
GBP 364,999	Tower Bridge Funding 2021-1 3.429% 21/7/2064	415,708	0.01				

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 250,000	Yorkshire Building Society 0.375% 11/4/2023	248,406	0.01	EUR 2,076,000	Levi Strauss 3.375% 15/3/2027*	1,993,624	0.06
EUR 679,000	Yorkshire Building Society 0.75% 10/11/2022	679,119	0.02	EUR 10,690,000	Morgan Stanley 0.637% 26/7/2024	10,532,269	0.33
		161,549,727	5.07	EUR 300,000	Morgan Stanley 2.103% 8/5/2026	292,076	0.01
United States				EUR 7,660,000	National Grid North America 0.75% 8/8/2023	7,571,828	0.24
EUR 3,475,000	Air Products and Chemicals 0.8% 5/5/2032	2,766,135	0.09	USD 3,797,000	Oracle 3.6% 1/4/2050	2,617,848	0.08
EUR 844,000	American Tower 0.95% 5/10/2030	669,642	0.02	EUR 2,215,000	US Bancorp 0.85% 7/6/2024*	2,150,665	0.07
EUR 501,000	American Tower 1% 15/1/2032	381,970	0.01	EUR 7,825,000	Verizon Communications 0.375% 22/3/2029	6,648,168	0.21
EUR 1,506,000	American Tower 1.25% 21/5/2033	1,141,428	0.04	EUR 2,582,000	Verizon Communications 0.875% 19/3/2032	2,081,931	0.06
EUR 1,780,000	AT&T 2.6% 19/5/2038	1,497,300	0.05			93,836,475	2.94
EUR 5,710,000	Bank of America 1.379% 7/2/2025	5,614,106	0.18	Total Bonds		3,062,201,311	95.93
EUR 4,610,000	Booking 0.1% 8/3/2025	4,333,285	0.14	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
EUR 1,126,000	Coca-Cola 0.375% 15/3/2033	854,989	0.03			3,156,480,125	98.89
EUR 914,000	Comcast 0% 14/9/2026	820,863	0.02	Other Transferable Securities			
EUR 4,361,000	Eli Lilly 1.375% 14/9/2061	2,426,547	0.07	BONDS			
EUR 6,990,000	Fidelity National Information Services 0.625% 3/12/2025	6,492,137	0.20		Denmark		
EUR 4,670,000	Fidelity National Information Services 0.75% 21/5/2023	4,642,307	0.15		DKK 1 Nordea Kredit Realkreditatieselskab 1% 1/10/2050	-	0.00
EUR 10,200,000	Goldman Sachs 0.875% 9/5/2029	8,433,870	0.26	Total Bonds		-	0.00
EUR 2,570,000	Goldman Sachs 1.625% 27/7/2026*	2,413,382	0.07	Total Other Transferable Securities		-	0.00
EUR 9,800,000	Goldman Sachs 2% 1/11/2028	8,936,696	0.28	Total Portfolio		3,156,480,125	98.89
EUR 6,477,000	International Flavors & Fragrances 1.8% 25/9/2026	6,108,847	0.19	Other Net Assets		35,574,936	1.11
EUR 2,675,000	JPMorgan Chase 1.963% 23/3/2030	2,414,562	0.08	Total Net Assets (EUR)		3,192,055,061	100.00

* All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity (depreciation) date	Unrealised appreciation/ EUR
CNH	15,171,000	EUR	2,133,132	HSBC Bank	14/9/2022	63,384
CNH	51,865,000	USD	7,567,460	HSBC Bank	21/9/2022	(48,255)
EUR	2,106,908	CNH	15,171,000	Morgan Stanley	14/9/2022	(89,608)
EUR	11,046,570	GBP	9,467,500	Barclays	21/9/2022	71,192
EUR	5,805,601	GBP	4,930,000	Bank of America	21/9/2022	90,405
EUR	10,801,040	DKK	80,370,000	Bank of America	14/10/2022	(4,990)
EUR	26,094,566	USD	26,540,000	Barclays	14/10/2022	(357,429)
EUR	679,864	AUD	1,020,000	Morgan Stanley	14/10/2022	(17,318)
EUR	93,645,092	GBP	79,640,000	HSBC Bank	14/10/2022	1,423,946
EUR	6,229,151	NZD	10,340,000	Standard Chartered Bank	14/10/2022	(83,719)
EUR	449,503	SEK	4,820,000	Morgan Stanley	14/10/2022	(1,632)
EUR	6,018	NZD	10,000	Morgan Stanley	14/10/2022	(87)
EUR	505,814	USD	510,000	Bank of America	14/10/2022	(2,495)
EUR	207,800	USD	210,000	BNY Mellon	14/10/2022	(1,504)
EUR	198,230	USD	200,000	Toronto-Dominion	14/10/2022	(1,107)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity (depreciation) date	Unrealised appreciation/ EUR
EUR	11,768	GBP	10,000	Toronto-Dominion	14/10/2022	188
EUR	3,013,390	GBP	2,560,000	BNP Paribas	14/10/2022	48,973
EUR	543,745	USD	560,000	RBS	14/10/2022	(14,398)
EUR	9,730	USD	10,000	Deutsche Bank	14/10/2022	(236)
EUR	3,045,000	USD	3,103,236	Barclays	21/9/2022	(52,859)
EUR	1,061,412	GBP	900,000	Royal Bank of Canada	14/10/2022	19,235
EUR	378,075	GBP	320,000	Standard Chartered Bank	14/10/2022	7,523
GBP	1,320,000	EUR	1,529,867	HSBC Bank	21/9/2022	367
GBP	5,580,000	EUR	6,424,087	Barclays	21/9/2022	44,634
GBP	2,567,500	EUR	2,960,746	Morgan Stanley	21/9/2022	15,677
GBP	4,930,000	EUR	5,794,587	JP Morgan	21/9/2022	(79,392)
GBP	2,760,000	EUR	3,261,638	Morgan Stanley	14/10/2022	(65,626)
USD	4,108,756	CNH	27,695,000	Morgan Stanley	21/9/2022	93,515
USD	3,124,435	EUR	3,045,000	Bank of America	21/9/2022	74,022

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
USD	16,470,000	EUR	16,082,612	Standard Chartered Bank	14/10/2022	332,774
USD	3,556,739	CNH	24,170,000	Westpac	21/9/2022	52,606
Net unrealised appreciation						1,517,786
CHF Hedged Share Class						
CHF	2,550,371	EUR	2,614,561	BNY Mellon	15/9/2022	(11,096)
EUR	123,414	CHF	119,194	BNY Mellon	15/9/2022	1,738
Net unrealised depreciation						(9,358)
GBP Hedged Share Class						
EUR	1,176,805	GBP	997,837	BNY Mellon	15/9/2022	19,716
GBP	21,089,935	EUR	25,007,545	BNY Mellon	15/9/2022	(551,805)
Net unrealised depreciation						(532,089)
JPY Hedged Share Class						
EUR	372	JPY	51,119	BNY Mellon	15/9/2022	4
JPY	1,072,754	EUR	7,808	BNY Mellon	15/9/2022	(81)
Net unrealised depreciation						(77)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
PLN Hedged Share Class						
EUR	226,289	PLN	1,072,242	BNY Mellon	15/9/2022	128
PLN	6,089,901	EUR	1,287,075	BNY Mellon	15/9/2022	(2,583)
Net unrealised depreciation						(2,455)
USD Hedged Share Class						
EUR	26,214,579	USD	26,449,096	BNY Mellon	15/9/2022	(199,735)
USD	501,762,961	EUR	491,124,901	BNY Mellon	15/9/2022	9,983,782
Net unrealised appreciation						9,784,047
Total net unrealised appreciation (EUR underlying exposure - EUR 794,957,227)						10,757,854

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/(depreciation) EUR
(2,105)	EUR	Euro BOBL	September 2022	259,378,100	3,754,013
21	EUR	Euro BOBL	September 2022	2,587,620	(55,010)
(725)	EUR	Euro Bund	September 2022	107,459,500	5,015,370
7	EUR	Euro Bund	September 2022	1,037,540	(21,490)
327	EUR	Euro BUXL	September 2022	54,334,320	(2,137,752)
(1,266)	EUR	Euro Schatz	September 2022	137,563,560	1,029,750
(16)	EUR	Euro Schatz	September 2022	1,738,560	13,500
708	EUR	Euro-BTP	September 2022	84,974,160	(4,285,170)
(2)	EUR	Euro-BTP	September 2022	240,040	5,570
(14)	EUR	Euro-OAT	September 2022	1,936,200	51,595
402	EUR	Euro-OAT	September 2022	55,596,600	(781,070)
1,544	EUR	Short-Term Euro-BTP	September 2022	166,752,000	(1,283,311)
(43)	JPY	Japanese 10 Year Bond (OSE)	September 2022	46,302,512	78,782
6	GBP	3 Month SONIA	December 2022	1,693,444	(3,220)
266	GBP	3 Month SONIA	December 2022	75,076,008	(141,722)
(3)	USD	US Ultra 10 Year Note	December 2022	376,197	(422)
(176)	USD	US Ultra 10 Year Note	December 2022	22,070,240	(24,728)
(42)	USD	US Ultra Bond (CBT)	December 2022	6,324,837	(43,950)
123	GBP	Long Gilt	December 2022	15,455,479	(242,826)
2	GBP	Long Gilt	December 2022	251,309	(4,270)
(1)	USD	US Treasury 5 Year Note (CBT)	December 2022	110,851	492
5	GBP	3 Month SONIA	March 2023	1,397,352	(11,647)
211	GBP	3 Month SONIA	March 2023	58,968,233	(488,493)
Total				1,101,624,662	423,991

Euro Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (57,512,612)	Fund provides default protection on ITRAXX.EUR.37.V1; and receives Fixed 1%	Goldman Sachs	20/6/2027	(468,046)	(462,163)
IFS	GBP 4,760,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.328%	Goldman Sachs	16/1/2032	(496,292)	(496,292)
IFS	GBP 5,490,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.3245%	Goldman Sachs	16/2/2032	(530,818)	(530,818)
IFS	GBP 5,140,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.371%	Goldman Sachs	16/2/2032	(466,075)	(466,075)
IFS	EUR 6,160,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.731%	Goldman Sachs	16/8/2032	51,600	51,600
IRS	KRW 15,792,971,800	Fund receives Fixed 1.63%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	(239,596)	(239,596)
IRS	KRW 38,994,981,250	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 1.59%	Bank of America	21/9/2023	(602,980)	(602,980)
IRS	KRW 32,495,808,750	Fund receives Fixed 1.632%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/9/2023	(492,521)	(492,521)
IRS	GBP 28,950,000	Fund receives Fixed 3.748%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	24/8/2024	(113,410)	(113,410)
IRS	EUR 45,000,000	Fund receives Fixed 0.71%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/3/2027	(2,871,649)	(2,924,159)
IRS	EUR 37,200,000	Fund receives Fixed 1.58886%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	16/4/2027	(1,060,774)	(1,060,774)
IRS	EUR 68,825,000	Fund receives Fixed 2.35701%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	16/4/2027	431,194	339,986
IRS	EUR 53,200,000	Fund receives Fixed 1.2835%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	29/4/2027	(2,111,580)	(2,111,580)
IRS	EUR 8,160,000	Fund receives Fixed 0.6245%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	10/2/2029	(794,993)	(794,993)
IRS	EUR 6,000,000	Fund receives Fixed 0.547%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	9/3/2029	(630,577)	(630,577)
IRS	EUR 20,055,000	Fund receives Fixed 1.6412%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2031	(1,178,797)	(1,178,797)
IRS	EUR 39,485,000	Fund receives Fixed 1.84923%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2031	(1,656,051)	(1,656,051)
IRS	EUR 67,375,000	Fund receives Fixed 2.52593%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2031	962,861	864,254
IRS	EUR 8,500,000	Fund receives Fixed 1.566%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	29/4/2032	(587,340)	(587,340)
IRS	KRW 16,702,858,200	Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	21/9/2023	(251,876)	(251,876)
Total (EUR underlying exposure - EUR 533,626,079)					(13,107,720)	(13,344,162)

CDS: Credit Default Swaps

IFS: Inflation Swaps

IRS: Interest Rate Swaps

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR (15,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed annually from 25/1/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 25/7/2023	Barclays	23/1/2023	(145,775)	(351,925)
EUR (15,365,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed annually from 14/12/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/6/2023	Goldman Sachs	12/12/2022	(104,691)	(255,268)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Bond Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR (8,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.81% Fixed annually from 10/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023	JP Morgan	8/2/2023	(309,191)	(553,190)
EUR (8,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023; and pays 1.81% Fixed annually from 10/2/2024	JP Morgan	8/2/2023	159,089	(84,911)
EUR (8,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023; and pays 1.798% Fixed annually from 14/2/2024	Morgan Stanley	10/2/2023	153,911	(84,089)
EUR (8,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.798% Fixed annually from 14/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023	Morgan Stanley	10/2/2023	(322,553)	(560,553)
Total (EUR underlying exposure - EUR 26,808,035)				(569,210)	(1,889,936)

Euro Corporate Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Ireland			Estonia			
1,836,783	BlackRock ICS Euro Liquid Environmentally Aware Fund [†]	180,188,635	7.05	EUR 4,168,000	Elering 0.875% 3/5/2023	4,142,367	0.16
135,128	iShares EUR Corp Bond 1-5yr UCITS ETF [†]	13,897,915	0.55	EUR 9,700,000	Luminor Bank 5% 29/8/2024	9,722,940	0.38
Total Funds		194,086,550	7.60			13,865,307	0.54
BONDS				Finland			
	Australia			EUR 5,346,000	CRH Finland Services 0.875% 5/11/2023	5,270,434	0.21
EUR 5,859,000	APA Infrastructure 0.75% 15/3/2029	4,783,551	0.19	EUR 4,513,000	OP Corporate Bank 0.375% 16/6/2028	3,743,624	0.14
EUR 12,965,000	APA Infrastructure 2% 15/7/2030	11,070,554	0.43	EUR 10,129,000	OP Corporate Bank 1.625% 9/6/2030	9,396,167	0.37
EUR 4,012,000	Macquarie 0.35% 3/3/2028	3,322,478	0.13			18,410,225	0.72
		19,176,583	0.75	France			
	Austria			EUR 1,400,000	AXA Home Loan SFH 0.01% 16/10/2029	1,181,355	0.05
EUR 12,100,000	BAWAG 2.375% 26/3/2029	11,659,439	0.45	EUR 4,000,000	Banque Federative du Credit Mutuel 0.01% 7/3/2025	3,755,320	0.15
EUR 2,600,000	Kommunalkredit Austria 0.25% 14/5/2024	2,479,698	0.10	EUR 12,800,000	Banque Federative du Credit Mutuel 0.25% 19/7/2028	10,500,864	0.41
		14,139,137	0.55	EUR 3,200,000	Banque Federative du Credit Mutuel 1% 23/5/2025	3,072,442	0.12
	Belgium			EUR 1,000,000	Banque Federative du Credit Mutuel 1.625% 19/1/2026	964,479	0.04
EUR 7,400,000	Ageas 3.875% 10/6/2171	5,916,300	0.23	EUR 9,100,000	Banque Federative du Credit Mutuel 3.875% 16/6/2032	8,803,160	0.34
EUR 5,300,000	Anheuser-Busch InBev 3.7% 2/4/2040 [*]	5,213,930	0.20	EUR 11,200,000	BNP Paribas 0.5% 15/7/2025	10,718,960	0.42
EUR 9,900,000	Argenta Spaarbank 1% 13/10/2026 [*]	8,927,325	0.35	EUR 6,700,000	BNP Paribas 0.5% 30/5/2028	5,748,232	0.22
EUR 7,100,000	Argenta Spaarbank 1.375% 8/2/2029	6,003,583	0.23	EUR 17,600,000	BNP Paribas 0.875% 11/7/2030	14,254,592	0.56
EUR 15,600,000	Belfius Bank 1.25% 6/4/2034	12,444,900	0.49	EUR 16,400,000	BNP Paribas 2.5% 31/3/2032	14,853,972	0.58
EUR 4,694,000	Euroclear Bank 0.125% 7/7/2025	4,407,689	0.17	EUR 10,900,000	BPCE 0.5% 15/9/2027	9,662,904	0.38
EUR 6,800,000	FLUVIUS System Operator 0.25% 2/12/2030	5,324,158	0.21	EUR 4,700,000	BPCE 1% 15/7/2024	4,592,135	0.18
EUR 9,300,000	Fluxys Belgium 1.75% 5/10/2027	8,424,312	0.33	EUR 7,800,000	BPCE 2.125% 13/10/2046	5,748,951	0.22
EUR 15,200,000	KBC 0.125% 10/9/2026	13,752,200	0.54	EUR 4,900,000	Caisse de Refinancement de l'Habitat 3.9% 20/10/2023	5,012,491	0.19
EUR 13,200,000	KBC 0.75% 21/1/2028	11,685,300	0.46	EUR 3,900,000	Capgemini 1% 18/10/2024	3,799,396	0.15
		82,099,697	3.21	EUR 5,000,000	Cie de Saint-Gobain 0.625% 15/3/2024 [*]	4,895,261	0.19
	Canada			EUR 10,700,000	Cie de Saint-Gobain 1.625% 10/8/2025	10,463,316	0.41
EUR 12,000,000	Bank of Nova Scotia/The 0.45% 16/3/2026	11,242,080	0.44	EUR 9,300,000	Cie de Saint-Gobain 2.125% 10/6/2028	8,849,090	0.35
EUR 8,100,000	Toronto-Dominion Bank/The 3.129% 3/8/2032	7,729,871	0.30	EUR 8,200,000	Coentreprise de Transport d'Electricite 0.875% 29/9/2024	7,896,656	0.31
		18,971,951	0.74	EUR 4,000,000	Coentreprise de Transport d'Electricite 2.125% 29/7/2032	3,471,373	0.14
	Denmark			EUR 8,200,000	Credit Agricole 1% 22/4/2026	7,769,254	0.31
EUR 5,625,000	Danske Bank 0.75% 9/6/2029	4,666,219	0.18	EUR 4,500,000	Credit Agricole 1.625% 5/6/2030 [*]	4,191,344	0.17
EUR 8,939,000	Danske Bank 1% 15/5/2031	7,758,605	0.30	EUR 5,400,000	Credit Mutuel Arkea 0.375% 3/10/2028	4,560,360	0.18
EUR 5,000,000	Danske Bank 1.5% 2/9/2030	4,513,750	0.18	EUR 11,300,000	Credit Mutuel Arkea 1.125% 23/5/2029 [*]	9,798,277	0.38
EUR 958,000	Orsted 1.75% 9/12/2165	844,678	0.04	EUR 2,100,000	Credit Mutuel Home Loan SFH 0.625% 4/3/2027	1,949,388	0.08
		17,783,252	0.70				

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Euro Corporate Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 3,700,000	Electricite de France 1% 29/11/2033	2,814,825	0.11	EUR 3,600,000	Deutsche Bank 1.75% 19/11/2030	2,864,089	0.11
EUR 3,400,000	Electricite de France 2% 9/12/2049	2,230,383	0.09	EUR 9,100,000	Deutsche Bank 1.875% 23/2/2028	8,016,190	0.31
EUR 2,900,000	Electricite de France 5% 22/1/2171	2,603,475	0.10	EUR 8,300,000	Deutsche Bank 4% 24/6/2032	7,522,705	0.29
EUR 4,900,000	Engie 0.375% 11/6/2027	4,335,579	0.17	EUR 11,800,000	Deutsche Bank 5% 5/9/2030	11,583,470	0.45
EUR 5,400,000	Engie 1.25% 24/10/2041	3,382,576	0.13	EUR 8,700,000	Deutsche Bank 5.625% 19/5/2031	8,634,315	0.34
EUR 2,200,000	Engie 1.875% 19/9/2033	1,818,578	0.07	EUR 10,000,000	Deutsche Pfandbriefbank 0.1% 2/2/2026	8,607,050	0.34
EUR 1,503,000	Faurecia 2.75% 15/2/2027	1,240,832	0.05	EUR 8,200,000	Deutsche Pfandbriefbank 0.125% 5/9/2024*	7,651,789	0.30
EUR 8,812,000	Faurecia 3.75% 15/6/2028	7,290,784	0.28	EUR 500,000	Deutsche Pfandbriefbank 0.25% 27/10/2025	438,455	0.02
EUR 1,630,000	Firmenich Productions Participations 1.75% 30/4/2030	1,469,005	0.06	EUR 5,800,000	Deutsche Pfandbriefbank 4.375% 28/8/2026	5,743,914	0.23
EUR 13,300,000	La Banque Postale 0.75% 2/8/2032	10,938,863	0.43	EUR 3,400,000	Eurogrid 0.741% 21/4/2033	2,594,268	0.10
EUR 6,800,000	La Poste 1.375% 21/4/2032	6,012,353	0.24	EUR 5,000,000	Eurogrid 1.113% 15/5/2032	4,109,838	0.16
EUR 9,400,000	Orange 1% 12/5/2025*	9,071,987	0.36	EUR 11,100,000	Eurogrid 1.625% 3/11/2023*	11,067,644	0.43
EUR 8,300,000	Orange 1% 12/9/2025*	7,984,642	0.31	EUR 4,500,000	Eurogrid 1.875% 10/6/2025*	4,416,458	0.17
EUR 4,600,000	Orange 2.375% 15/4/2171*	4,369,080	0.17	EUR 8,800,000	Evonik Industries 0.625% 18/9/2025	8,172,736	0.32
EUR 800,000	RTE Reseau de Transport d'Electricite SADIR 0.625% 8/7/2032	638,424	0.02	EUR 22,758,000	Fraport Frankfurt Airport Services Worldwide 1.875% 31/3/2028	19,984,141	0.78
EUR 7,900,000	Societe Generale 1% 24/11/2030	6,954,567	0.27	EUR 5,000,000	Fraport Frankfurt Airport Services Worldwide 2.125% 9/7/2027	4,704,075	0.19
EUR 10,100,000	Societe Generale SFH 0.01% 2/12/2026	9,190,242	0.36	EUR 1,664,000	Fresenius 1.125% 28/1/2033	1,232,466	0.05
EUR 3,100,000	Societe Generale SFH 0.75% 19/1/2028	2,857,461	0.11	EUR 7,600,000	Hamburg Commercial Bank 0.5% 22/9/2026	6,633,660	0.26
EUR 10,100,000	Sodexo 0.5% 17/1/2024	9,903,019	0.39	EUR 8,200,000	Hamburg Commercial Bank 0.75% 23/11/2023	8,091,719	0.32
EUR 9,400,000	Teleperformance 3.75% 24/6/2029*	9,502,977	0.37	EUR 6,023,000	HeidelbergCement 2.25% 3/6/2024	6,016,140	0.24
EUR 3,800,000	Terega 0.875% 17/9/2030*	2,943,651	0.11	EUR 10,600,000	Landesbank Baden-Wuerttemberg 2.2% 9/5/2029*	8,769,592	0.34
EUR 13,300,000	Thales 0% 26/3/2026	12,105,992	0.47	EUR 11,200,000	Landesbank Hessen-Thueringen Girozentrale 4.5% 15/9/2032	10,844,448	0.43
EUR 10,612,000	TotalEnergies 1.625% 25/1/2171*	8,773,471	0.34	EUR 3,900,000	LANXESS 0.625% 1/12/2029	3,063,801	0.12
EUR 4,900,000	TotalEnergies 2% 4/9/2170	3,815,875	0.15	EUR 10,110,000	RWE 2.75% 24/5/2030	9,584,027	0.38
EUR 15,900,000	Veolia Environnement 2.25% 20/4/2171	14,246,400	0.56	EUR 5,700,000	Volkswagen Bank 1.25% 10/6/2024	5,571,237	0.22
EUR 7,100,000	Veolia Environnement 2.5% 20/4/2171	5,797,150	0.23	EUR 7,910,000	Volkswagen Financial Services 1.5% 1/10/2024	7,724,589	0.30
		318,805,763	12.48	EUR 2,325,000	Volkswagen Leasing 0% 12/7/2023	2,288,184	0.09
Germany				EUR 8,717,000	Volkswagen Leasing 0.375% 20/7/2026	7,771,380	0.30
EUR 8,000,000	Allianz 2.121% 8/7/2050	6,732,556	0.26	EUR 3,361,000	Volkswagen Leasing 1.375% 20/1/2025	3,243,539	0.13
EUR 5,000,000	Allianz 4.252% 5/7/2052	4,838,250	0.19	EUR 10,500,000	Vonovia 1% 16/6/2033*	7,398,850	0.29
EUR 5,500,000	BASF 1.5% 17/3/2031*	4,659,836	0.18	EUR 5,400,000	ZF Finance 2.75% 25/5/2027	4,457,592	0.17
EUR 7,800,000	Bayer 1.375% 6/7/2032	6,159,894	0.24	EUR 1,100,000	ZF Finance 3.75% 21/9/2028	902,275	0.04
EUR 13,200,000	Bayer 5.375% 25/3/2082	11,913,000	0.47			284,091,256	11.12
EUR 11,300,000	Bayerische Landesbank 1.375% 22/11/2032*	9,000,753	0.35				
EUR 12,700,000	Bertelsmann 3% 23/4/2075	12,503,785	0.49				
EUR 9,200,000	Commerzbank 1.375% 29/12/2031*	7,509,040	0.29				
EUR 4,494,000	Covestro 0.875% 3/2/2026*	4,099,857	0.16				
EUR 10,716,000	Deutsche Bahn Finance 1.125% 29/5/2051	6,969,649	0.27				

*All or a portion of this security represents a security on loan.

Euro Corporate Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Hungary				EUR 1,756,000	Snam 0.625% 30/6/2031	1,345,015	0.05
EUR 11,600,000	Erste Bank Hungary 1.25% 4/2/2026	10,659,008	0.42	EUR 18,106,000	Snam 0.75% 17/6/2030	14,489,757	0.57
Iceland				EUR 3,235,000	Terna - Rete Elettrica Nazionale 2.375% 9/2/2171*	2,539,928	0.10
EUR 5,000,000	Arion Banki HF 0.375% 14/7/2025	4,473,875	0.18	EUR 13,046,000	UniCredit 1.25% 16/6/2026	12,097,093	0.47
International				EUR 9,400,000	UniCredit 1.625% 18/1/2032*	7,129,571	0.28
EUR 2,623,000	European Investment Bank 2.75% 15/3/2040	2,715,579	0.11			137,926,427	5.40
EUR 9,515,000	European Stability Mechanism 0.125% 22/4/2024	9,267,014	0.36	Japan			
EUR 2,656,000	European Union 0.7% 6/7/2051	1,707,713	0.07	EUR 11,000,000	Takeda Pharmaceutical 2.25% 21/11/2026	10,792,295	0.42
		13,690,306	0.54	Jersey			
Ireland				USD 8,805,000	Aptiv / Aptiv 4.15% 1/5/2052	6,625,913	0.26
EUR 5,350,000	AIB 2.25% 4/4/2028	4,897,061	0.19	EUR 5,400,000	Glencore Finance Europe 1.875% 13/9/2023	5,388,278	0.21
EUR 5,000,000	AIB 2.875% 30/5/2031	4,574,450	0.18			12,014,191	0.47
EUR 16,124,000	Bank of Ireland 1% 25/11/2025	15,130,762	0.59	Luxembourg			
EUR 10,300,000	Bank of Ireland 1.875% 5/6/2026	9,737,826	0.38	EUR 6,800,000	Becton Dickinson Euro Finance 0.334% 13/8/2028*	5,719,786	0.22
EUR 12,413,000	GAS Networks Ireland 0.125% 4/12/2024	11,757,842	0.46	EUR 652,000	Becton Dickinson Euro Finance 1.213% 12/2/2036	462,027	0.02
EUR 2,933,000	GAS Networks Ireland 1.375% 5/12/2026*	2,745,097	0.11	EUR 6,702,000	DH Europe Finance II 0.75% 18/9/2031	5,459,063	0.21
EUR 6,565,000	Glencore Capital Finance 0.75% 1/3/2029	5,243,432	0.21	EUR 864,000	DH Europe Finance II 1.35% 18/9/2039	627,004	0.03
EUR 10,221,000	Glencore Capital Finance 1.25% 1/3/2033	7,447,072	0.29	EUR 1,256,000	DH Europe Finance II 1.8% 18/9/2049	863,636	0.03
EUR 3,900,000	Linde 1% 30/9/2051	2,240,297	0.09	EUR 7,000,000	European Financial Stability Facility 0% 20/1/2031	5,820,220	0.23
GBP 6,550,000	Zurich Finance Ireland Designated Activity 5.125% 23/11/2052	7,188,965	0.28	EUR 3,182,000	European Financial Stability Facility 0.7% 20/1/2050	2,090,685	0.08
		70,962,804	2.78	EUR 7,976,000	European Financial Stability Facility 1.375% 31/5/2047	6,453,046	0.25
Italy				EUR 6,567,000	GELF Bond Issuer I 1.125% 18/7/2029	5,294,742	0.21
EUR 6,785,000	ACEA 0.5% 6/4/2029	5,466,207	0.21	EUR 7,143,000	GELF Bond Issuer I 1.625% 20/10/2026*	6,425,414	0.25
EUR 8,826,000	ASTM 1.625% 8/2/2028	7,562,373	0.30	EUR 2,669,000	Holcim Finance Luxembourg 0.5% 3/9/2030	2,062,565	0.08
EUR 4,104,000	ASTM 2.375% 25/11/2033	3,090,763	0.12	EUR 18,824,000	Holcim Finance Luxembourg 0.625% 19/1/2033	13,321,557	0.52
EUR 9,400,000	Eni 0.375% 14/6/2028	8,054,954	0.31	EUR 13,249,000	Holcim Finance Luxembourg 1.5% 6/4/2025*	12,807,980	0.50
EUR 3,100,000	Eni 2% 18/5/2031*	2,732,107	0.11	EUR 5,234,000	Medtronic Global 1.125% 7/3/2027	4,900,725	0.19
EUR 9,455,000	Eni 2% 11/5/2171	7,786,192	0.30	EUR 3,200,000	Medtronic Global 1.75% 2/7/2049	2,243,750	0.09
EUR 3,588,000	Eni 2.625% 13/1/2171	3,252,349	0.13	EUR 5,650,000	P3 1.625% 26/1/2029*	4,468,783	0.17
EUR 1,722,000	Eni 3.375% 13/10/2170	1,414,193	0.06	EUR 3,750,000	Segro Capital 1.875% 23/3/2030	3,310,980	0.13
EUR 5,004,000	Eni 3.625% 29/1/2029*	5,097,405	0.20	EUR 4,600,000	SELP Finance 0.875% 27/5/2029	3,623,328	0.14
EUR 13,335,000	Hera 0.25% 3/12/2030	9,824,182	0.39	EUR 11,880,000	SELP Finance 1.5% 20/11/2025	10,930,022	0.43
EUR 5,639,000	Intesa Sanpaolo 0.75% 16/3/2028	4,707,606	0.18	EUR 3,405,000	SELP Finance 1.5% 20/12/2026*	3,035,635	0.12
EUR 12,646,000	Intesa Sanpaolo 1% 19/11/2026*	11,282,825	0.44	EUR 5,175,000	SELP Finance 3.75% 10/8/2027	4,999,619	0.20
EUR 963,000	Intesa Sanpaolo 1.75% 20/3/2028	852,581	0.03	EUR 6,171,000	SES 2.875% 27/8/2171	5,080,893	0.20
EUR 6,000,000	Intesa Sanpaolo 5.875% 1/3/2171*	4,751,250	0.19				
EUR 8,400,000	Intesa Sanpaolo Vita 2.375% 22/12/2030	6,315,246	0.25				
EUR 5,900,000	Iren 0.25% 17/1/2031*	4,266,732	0.17				
EUR 7,400,000	Italgas 0.875% 24/4/2030	5,905,718	0.23				
EUR 10,400,000	Italgas 1% 11/12/2031	7,962,380	0.31				

* All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Corporate Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 7,400,000	Traton Finance Luxembourg 1.25% 24/3/2033*	5,383,685	0.21	EUR 5,910,000	Stellantis 1.25% 20/6/2033	4,230,851	0.17
		115,385,145	4.51	EUR 5,200,000	Telefonica Europe 3% 4/12/2170	5,007,860	0.20
	Netherlands			EUR 7,675,000	TenneT 0.5% 9/6/2031	6,191,384	0.24
EUR 10,900,000	Adecco International Financial Services 0.125% 21/9/2028*	9,092,289	0.36	EUR 4,775,000	TenneT 0.875% 16/6/2035	3,570,701	0.14
EUR 864,000	Athora Netherlands 2.25% 15/7/2031	741,960	0.03	EUR 8,450,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	7,432,197	0.29
EUR 3,200,000	BMW Finance 0.2% 11/1/2033	2,377,689	0.09	EUR 6,275,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	5,202,540	0.20
EUR 2,500,000	BNG Bank 0.805% 28/6/2049	1,730,575	0.07	EUR 7,377,000	Toyota Motor Finance Netherlands 0% 27/10/2025	6,812,696	0.27
EUR 9,400,000	BP Capital Markets 1.467% 21/9/2041	6,332,169	0.25	EUR 10,950,000	Universal Music 3.75% 30/6/2032	10,902,587	0.43
EUR 3,182,000	Coloplast Finance 2.25% 19/5/2027	3,082,833	0.12	EUR 12,200,000	Volkswagen International Finance 3.5% 17/6/2171	11,485,568	0.45
EUR 5,000,000	Cooperatieve Rabobank 4.875% 29/6/2171	4,256,250	0.17	EUR 3,000,000	Volkswagen International Finance 3.875% 14/6/2171	2,692,084	0.10
EUR 5,800,000	de Volksbank 0.01% 16/9/2024	5,544,035	0.22	EUR 3,100,000	Volkswagen International Finance 3.875% 17/6/2171	2,650,841	0.10
EUR 5,000,000	de Volksbank 1.75% 22/10/2030	4,572,714	0.18	EUR 1,945,000	Volkswagen International Finance 4.625% 24/3/2171	1,907,220	0.07
EUR 8,270,000	ELM for Firmenich International 3.75% 3/9/2170*	7,820,939	0.31	EUR 1,700,000	Volkswagen International Finance 4.625% 27/6/2171*	1,548,095	0.06
EUR 5,000,000	Enel Finance International 0% 17/6/2024	4,807,275	0.19		Vonovia Finance 1.125% 14/9/2034*	2,913,036	0.11
EUR 8,375,000	Enel Finance International 0% 28/5/2026	7,483,691	0.29	EUR 4,200,000			
EUR 9,100,000	Enel Finance International 0% 17/6/2027	7,830,777	0.31	EUR 3,400,000	Wintershall Dea Finance 2 3% 20/1/2171	2,606,950	0.10
EUR 10,529,000	Enel Finance International 0.875% 28/9/2034	7,258,114	0.28			252,622,809	9.89
EUR 3,801,000	Enel Finance International 1.125% 17/10/2034	2,752,456	0.11		New Zealand		
EUR 12,800,000	Iberdrola International 1.874% 28/4/2171	11,465,600	0.45	EUR 10,953,000	Chorus 0.875% 5/12/2026	9,929,168	0.39
EUR 4,600,000	Iberdrola International 2.625% 26/3/2171*	4,482,700	0.17	EUR 22,238,000	Chorus 1.125% 18/10/2023	22,057,761	0.86
EUR 2,000,000	Iberdrola International 3.25% 12/2/2171	1,934,500	0.08			31,986,929	1.25
EUR 6,400,000	ING Groep 0.1% 3/9/2025	6,028,983	0.24		Norway		
EUR 19,600,000	ING Groep 0.25% 18/2/2029*	16,179,626	0.63	EUR 3,800,000	DNB Bank 0.375% 18/1/2028	3,410,880	0.13
EUR 5,800,000	ING Groep 1.75% 16/2/2031	4,992,407	0.19	EUR 2,090,000	DNB Bank 1.125% 20/3/2028*	2,057,396	0.08
EUR 13,600,000	ING Groep 2.125% 26/5/2031	12,515,400	0.49			5,468,276	0.21
EUR 5,457,000	Koninklijke Ahold Delhaize 1.125% 19/3/2026*	5,165,351	0.20		Portugal		
EUR 3,000,000	Koninklijke Philips 2.125% 5/11/2029	2,767,833	0.11	EUR 7,700,000	EDP - Energias de Portugal 1.5% 14/3/2082	6,317,850	0.25
EUR 12,000,000	Naturgy Finance 2.374% 23/2/2171	9,417,000	0.37	EUR 4,100,000	EDP - Energias de Portugal 1.875% 14/3/2082*	3,009,400	0.12
EUR 6,466,000	Nederlandse Gasunie 1% 11/5/2026	6,136,140	0.24	EUR 368,933	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VI 1.1% 13/2/2023	368,733	0.02
EUR 4,000,000	Redexis Gas Finance 1.875% 28/5/2025	3,824,280	0.15	EUR 2,878,606	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	2,831,423	0.11
EUR 10,000,000	Repsol International Finance 2.5% 22/3/2171*	8,375,000	0.33			12,527,406	0.50
EUR 3,975,000	Sagax Euro Mtn NL 0.75% 26/1/2028*	3,074,344	0.12		Spain		
EUR 1,800,000	Shell International Finance 1.25% 11/11/2032	1,507,128	0.06	EUR 2,200,000	Banco de Sabadell 0.875% 22/7/2025	2,029,060	0.08
EUR 4,375,000	Shell International Finance 1.875% 7/4/2032*	3,918,141	0.15	EUR 8,600,000	Banco de Sabadell 0.875% 16/6/2028*	6,966,215	0.27
				EUR 10,900,000	Banco de Sabadell 1.125% 11/3/2027*	9,884,992	0.39
				EUR 7,100,000	Banco de Sabadell 2.625% 24/3/2026	6,684,153	0.26

*All or a portion of this security represents a security on loan.

Euro Corporate Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 4,000,000	Banco Santander 3.625% 21/12/2170	2,741,200	0.11	EUR 4,000,000	BP Capital Markets 2.213% 25/9/2026	3,905,084	0.15
EUR 2,600,000	CaixaBank 0.375% 3/2/2025	2,444,728	0.10	EUR 1,000,000	BP Capital Markets 2.822% 7/4/2032	952,403	0.04
EUR 10,600,000	CaixaBank 1.125% 27/3/2026*	9,789,206	0.38	EUR 8,391,000	BP Capital Markets 3.625% 22/6/2171	7,269,361	0.28
GBP 10,000,000	CaixaBank 3.5% 6/4/2028	10,516,948	0.41	EUR 19,900,000	British American Tobacco 3% 27/12/2170	15,399,615	0.60
EUR 3,100,000	Cellnex Finance 1.5% 8/6/2028	2,561,034	0.10	EUR 1,591,000	British Telecommunications 1% 23/6/2024*	1,548,584	0.06
EUR 4,100,000	Cellnex Finance 2% 15/2/2033	2,955,657	0.11	EUR 3,600,000	British Telecommunications 1% 21/11/2024	3,470,112	0.14
EUR 1,900,000	Cellnex Telecom 1.75% 23/10/2030*	1,448,294	0.06	EUR 17,125,000	Cadent Finance 0.625% 19/3/2030	13,579,954	0.53
EUR 2,034,000	NorteGas Energia Distribucion 2.065% 28/9/2027*	1,868,453	0.07	EUR 5,855,000	Chanel Ceres 0.5% 31/7/2026	5,287,328	0.21
		59,889,940	2.34	EUR 17,275,000	Chanel Ceres 1% 31/7/2031	14,067,033	0.55
Sweden				EUR 4,898,000	Channel Link Enterprises Finance 2.706% 30/6/2050	4,595,524	0.18
EUR 3,500,000	Skandinaviska Enskilda Banken 1.375% 31/10/2028	3,424,560	0.13	EUR 1,861,000	Diageo Finance 0.5% 19/6/2024*	1,810,717	0.07
	Svenska Handelsbanken 3.25% 1/6/2033	6,436,627	0.25	EUR 3,433,000	Diageo Finance 1% 22/4/2025*	3,325,736	0.13
EUR 6,724,000	Swedbank 0.25% 2/11/2026	8,118,504	0.32	EUR 1,985,000	HSBC 0.641% 24/9/2029	1,631,094	0.06
EUR 9,014,000	Swedbank 0.3% 20/5/2027	12,203,805	0.48	EUR 14,755,000	HSBC 3.019% 15/6/2027	14,350,123	0.56
EUR 13,615,000	Swedbank 1.3% 17/2/2027	7,683,500	0.30	EUR 7,000,000	Informa 1.25% 22/4/2028	5,994,756	0.23
EUR 8,420,000	Swedbank 1.5% 18/9/2028	13,133,609	0.51	EUR 6,703,000	Investec Bank 0.5% 17/2/2027	5,970,328	0.23
EUR 13,400,000	Swedbank 3.625% 23/8/2032	2,946,666	0.12	EUR 6,431,000	National Grid 0.163% 20/1/2028	5,427,342	0.21
EUR 3,050,000	Swedbank 3.625% 23/8/2032	2,946,666	0.12	EUR 4,000,000	National Grid 0.553% 18/9/2029	3,260,084	0.13
EUR 3,125,000	Volvo Car 2% 24/1/2025*	2,971,641	0.12	EUR 4,200,000	National Grid 2.949% 30/3/2030	4,025,931	0.16
EUR 11,675,000	Volvo Treasury 2.125% 1/9/2024	11,640,033	0.45	EUR 7,750,000	National Grid Electricity Transmission 0.823% 7/7/2032*	5,971,685	0.23
		68,558,945	2.68	EUR 4,018,000	Nationwide Building Society 0.25% 14/9/2028	3,351,068	0.13
Switzerland				EUR 5,459,000	NGG Finance 2.125% 5/9/2082	4,465,462	0.18
EUR 8,710,000	Credit Suisse 0.25% 1/9/2028	6,892,354	0.27	EUR 14,681,000	OTE 0.875% 24/9/2026	13,624,408	0.53
EUR 34,958,000	Credit Suisse 0.65% 14/1/2028	28,446,024	1.11	EUR 289,221	Paragon Mortgages No 12 0.801% 15/11/2038	265,628	0.01
EUR 6,624,000	Credit Suisse 2.875% 2/4/2032	5,369,083	0.21	EUR 18,500,000	Santander UK 0.391% 28/2/2025	17,798,890	0.70
USD 7,493,000	Credit Suisse 9.75% 23/12/2170	7,583,395	0.30	EUR 13,540,000	Santander UK 0.603% 13/9/2029	10,944,450	0.43
EUR 9,600,000	UBS 0.25% 29/1/2026	8,947,200	0.35	EUR 3,797,000	Sky 1.875% 24/11/2023*	3,811,900	0.15
EUR 5,625,000	UBS 0.25% 3/11/2026	5,098,303	0.20	EUR 3,773,000	SSE 1.75% 16/4/2030	3,360,661	0.13
EUR 10,351,000	UBS 0.25% 5/11/2028	8,700,170	0.34	EUR 2,625,000	SSE 2.875% 1/8/2029	2,557,839	0.10
EUR 11,869,000	UBS 1.25% 17/4/2025	11,557,676	0.45	EUR 5,475,000	SSE 4% 21/4/2171	5,046,811	0.20
EUR 8,555,000	UBS 3.125% 15/6/2030	8,245,822	0.32	EUR 11,203,000	Tesco Corporate Treasury Services 0.375% 27/7/2029*	8,743,325	0.34
USD 10,465,000	UBS 4.988% 5/8/2033	10,165,158	0.40	GBP 3,498,000	Tesco Corporate Treasury Services 2.75% 27/4/2030	3,437,192	0.14
EUR 1,283,000	Zuercher Kantonalbank 2.02% 13/4/2028	1,227,273	0.05	GBP 231,426	Tesco Property Finance 3 5.744% 13/4/2040	268,771	0.01
		102,232,458	4.00			255,701,928	10.00
United Kingdom				United States			
EUR 12,682,000	Barclays 0.75% 9/6/2025*	12,115,630	0.48	EUR 11,470,000	AbbVie 1.375% 17/5/2024	11,342,373	0.44
EUR 3,900,000	Barclays 0.877% 28/1/2028	3,377,634	0.13	EUR 7,855,000	AbbVie 2.625% 15/11/2028	7,706,894	0.30
EUR 6,700,000	Barclays 2% 7/2/2028	6,614,575	0.26	EUR 12,475,000	Air Products and Chemicals 0.8% 5/5/2032	9,930,225	0.39
EUR 15,173,000	BAT International Finance 0.875% 13/10/2023	14,991,044	0.59				
EUR 11,088,000	BAT International Finance 2.25% 16/1/2030	9,219,349	0.36				
GBP 3,986,000	Bellis Acquisition 3.25% 16/2/2026	3,665,690	0.14				
EUR 3,100,000	BP Capital Markets 1.231% 8/5/2031*	2,600,094	0.10				
EUR 3,641,000	BP Capital Markets 1.953% 3/3/2025*	3,598,713	0.14				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Corporate Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 11,110,000	American Tower 0.95% 5/10/2030	8,814,841	0.35	EUR 7,227,000	Levi Strauss 3.375% 15/3/2027	6,940,233	0.27
EUR 984,000	American Tower 1% 15/1/2032	750,217	0.03	EUR 2,100,000	Linde 1.625% 1/12/2025*	2,047,267	0.08
EUR 3,084,000	American Tower 1.25% 21/5/2033	2,337,425	0.09	EUR 3,100,000	McDonald's 0.625% 29/1/2024*	3,059,284	0.12
EUR 3,000,000	American Tower 1.95% 22/5/2026	2,879,321	0.11	EUR 6,000,000	MMS USA 1.25% 13/6/2028	5,331,243	0.21
EUR 2,700,000	AT&T 2.45% 15/3/2035	2,326,243	0.09	EUR 3,000,000	MMS USA 1.75% 13/6/2031	2,541,987	0.10
EUR 4,490,000	AT&T 2.6% 19/5/2038	3,776,898	0.15	EUR 30,368,000	Morgan Stanley 0.637% 26/7/2024	29,919,920	1.17
EUR 15,110,000	Bank of America 2.824% 27/4/2033	13,859,942	0.54	EUR 3,700,000	Morgan Stanley 2.103% 8/5/2026	3,602,265	0.14
EUR 205,000	BAT Capital 1.125% 16/11/2023	201,692	0.01	EUR 6,875,000	MPT Operating Partnership / MPT Finance 0.993% 15/10/2026	5,832,888	0.23
EUR 3,519,000	Becton Dickinson 0.034% 13/8/2025	3,260,512	0.13	EUR 7,104,000	National Grid North America 0.75% 8/8/2023	7,022,228	0.27
EUR 334,000	Becton Dickinson 1.401% 24/5/2023	333,651	0.01	EUR 7,900,000	Netflix 3.625% 15/6/2030	7,163,325	0.28
EUR 160,000	Citigroup 0.75% 26/10/2023	158,087	0.01	EUR 5,883,000	Netflix 3.875% 15/11/2029*	5,438,304	0.21
EUR 1,450,000	Coca-Cola 0.125% 9/3/2029	1,221,958	0.05	EUR 3,900,000	Netflix 4.625% 15/5/2029	3,846,550	0.15
EUR 1,854,000	Coca-Cola 0.375% 15/3/2033	1,407,770	0.06	USD 14,623,000	Oracle 2.875% 25/3/2031	12,174,264	0.48
EUR 2,975,000	Coca-Cola 0.4% 6/5/2030	2,484,259	0.10	USD 2,503,000	Oracle 3.6% 1/4/2050	1,725,697	0.07
EUR 4,268,000	Comcast 0% 14/9/2026	3,833,091	0.15	EUR 5,275,000	Prologis Euro Finance 0.5% 16/2/2032	3,928,662	0.15
EUR 20,065,000	Eli Lilly 1.375% 14/9/2061	11,164,567	0.44	EUR 14,793,000	RELX Capital 1.3% 12/5/2025*	14,346,827	0.56
EUR 11,972,000	Fidelity National Information Services 1% 3/12/2028	10,213,313	0.40	EUR 79,433	SLM Student Loan Trust 2003-7 0.006% 15/12/2033	74,607	0.00
EUR 5,932,000	Fidelity National Information Services 1.1% 15/7/2024	5,777,479	0.23	EUR 1,997,000	Thermo Fisher Scientific 1.875% 1/10/2049	1,400,211	0.05
EUR 2,100,000	Fidelity National Information Services 1.5% 21/5/2027	1,934,194	0.07	EUR 5,000,000	Verizon Communications 0.375% 22/3/2029	4,248,030	0.17
EUR 2,025,000	Fiserv 1.125% 1/7/2027	1,834,559	0.07	EUR 1,604,000	Verizon Communications 0.875% 19/3/2032	1,293,345	0.05
EUR 4,005,000	Fiserv 1.625% 1/7/2030	3,435,489	0.13	EUR 15,000,000	Verizon Communications 2.625% 1/12/2031	14,282,866	0.56
EUR 13,705,000	General Motors Financial 0.65% 7/9/2028*	10,838,484	0.43	EUR 7,393,000	Verizon Communications 2.875% 15/1/2038	6,713,465	0.26
EUR 1,898,000	General Motors Financial 1.694% 26/3/2025	1,815,219	0.07	EUR 5,000,000	Wells Fargo 0.625% 14/8/2030	3,941,970	0.15
EUR 27,340,000	Goldman Sachs 0.875% 9/5/2029	22,606,079	0.89			349,311,715	13.67
EUR 15,405,000	Goldman Sachs 1.375% 15/5/2024	15,285,303	0.60	Total Bonds		2,301,547,628	90.07
EUR 12,115,000	Goldman Sachs 2% 1/11/2028	11,047,763	0.43	Total Transferable Securities and Money			
EUR 1,900,000	International Business Machines 1.25% 9/2/2034	1,539,767	0.06	Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		2,495,634,178	97.67
EUR 7,078,000	International Flavors & Fragrances 1.8% 25/9/2026	6,675,686	0.26	Total Portfolio		2,495,634,178	97.67
EUR 21,200,000	JPMorgan Chase 1.963% 23/3/2030	19,135,968	0.75	Other Net Assets		59,575,312	2.33
EUR 2,693,000	Kraft Heinz Foods 2.25% 25/5/2028	2,507,008	0.10	Total Net Assets (EUR)		2,555,209,490	100.00

* All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
CNH	41,220,000	USD	6,014,281	HSBC Bank	21/9/2022	(38,351)
EUR	8,278,369	GBP	7,095,000	Barclays	21/9/2022	53,355

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
EUR	4,321,816	GBP	3,670,000	Bank of America	21/9/2022	67,300
EUR	911,174	DKK	6,780,000	Bank of America	14/10/2022	(421)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Corporate Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ EUR
EUR	35,376,129	USD	35,980,000	Barclays	14/10/2022	(484,563)
EUR	19,577,986	GBP	16,650,000	HSBC Bank	14/10/2022	297,699
EUR	2,482,021	NZD	4,120,000	Standard Chartered Bank	14/10/2022	(33,358)
EUR	2,178,959	USD	2,230,000	Chartered Bank	14/10/2022	(43,648)
EUR	2,389,942	USD	2,450,000	Morgan Stanley	14/10/2022	(51,933)
EUR	2,350,000	USD	2,394,944	Barclays	21/9/2022	(40,794)
EUR	130,650	GBP	110,000	Morgan Stanley	14/10/2022	3,273
EUR	682,979	USD	700,000	UBS	14/10/2022	(14,699)
EUR	1,064,212	USD	1,100,000	JP Morgan	14/10/2022	(32,141)
EUR	195,114	USD	200,000	Royal Bank of Canada	14/10/2022	(4,223)
EUR	341,735	GBP	290,000	Royal Bank of Canada	14/10/2022	5,922
EUR	7,632,439	GBP	6,490,000	UBS	14/10/2022	117,180
GBP	945,000	EUR	1,095,271	HSBC Bank	21/9/2022	238
GBP	4,250,000	EUR	4,892,848	Barclays	21/9/2022	34,045
GBP	1,900,000	EUR	2,191,010	Morgan Stanley	21/9/2022	11,601
GBP	3,670,000	EUR	4,313,617	JP Morgan	21/9/2022	(59,101)
USD	3,130,339	CNH	21,100,000	Morgan Stanley	21/9/2022	71,246
USD	2,411,304	EUR	2,350,000	Bank of America	21/9/2022	57,127
USD	2,960,761	CNH	20,120,000	Westpac	21/9/2022	43,791
Net unrealised depreciation						(40,455)
CHF Hedged Share Class						
CHF	1,090,071	EUR	1,117,370	BNY Mellon	15/9/2022	(4,606)
EUR	44,780	CHF	43,259	BNY Mellon	15/9/2022	620
Net unrealised depreciation						(3,986)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ EUR
GBP Hedged Share Class						
EUR	50,578	GBP	42,969	BNY Mellon	15/9/2022	752
GBP	1,117,148	EUR	1,324,668	BNY Mellon	15/9/2022	(29,231)
Net unrealised depreciation						(28,479)
JPY Hedged Share Class						
EUR	1,427,202	JPY	196,426,907	BNY Mellon	15/9/2022	12,438
JPY	4,928,471,519	EUR	35,869,817	BNY Mellon	15/9/2022	(372,516)
Net unrealised depreciation						(360,078)
SEK Hedged Share Class						
EUR	3,038,497	SEK	32,220,358	BNY Mellon	15/9/2022	20,932
SEK	804,646,935	EUR	77,556,959	BNY Mellon	15/9/2022	(2,198,965)
Net unrealised depreciation						(2,178,033)
USD Hedged Share Class						
EUR	375,983	USD	380,094	BNY Mellon	15/9/2022	(3,612)
USD	7,687,050	EUR	7,523,216	BNY Mellon	15/9/2022	153,811
Net unrealised appreciation						150,199
Total net unrealised depreciation (EUR underlying exposure - EUR 253,091,216)						(2,460,832)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
(2,394)	EUR	Euro BOBL	September 2022	294,988,680	8,822,650
1,355	EUR	Euro Bund	September 2022	200,838,100	(5,417,150)
(93)	EUR	Euro BUXL	September 2022	15,452,880	833,267
612	EUR	Euro Schatz	September 2022	66,499,920	(643,091)
(500)	EUR	Euro-BTP	September 2022	60,010,000	146,156
(197)	EUR	Euro-OAT	September 2022	27,245,100	717,883
19	EUR	Euro Bund	December 2022	2,770,200	(49,020)
(273)	USD	US Ultra 10 Year Note	December 2022	34,233,952	(38,356)
(55)	USD	US Ultra Bond (CBT)	December 2022	8,282,525	(57,553)
14	GBP	Long Gilt	December 2022	1,759,160	(22,546)
(21)	USD	US Treasury 5 Year Note (CBT)	December 2022	2,327,864	10,332
Total				714,408,381	4,302,572

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 80,892,900	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	2,553,576	828,812
CDS	EUR (43,265,325)	Fund provides default protection on ITRAXX.EUR.37.V1; and receives Fixed 1%	Goldman Sachs	20/6/2027	(557,371)	(347,674)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Corporate Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (62,619,063)	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	(2,342,370)	(1,902,510)
CDS	EUR 9,340,445	Fund receives default protection on Telefonica; and pays Fixed 1%	Goldman Sachs	20/6/2027	36,043	53,343
CDS	EUR 3,486,000	Fund receives default protection on ING Groep; and pays Fixed 1%	JP Morgan	20/12/2026	117,994	85,483
CDS	EUR 1,615,385	Fund receives default protection on ING Groep; and pays Fixed 1%	JP Morgan	20/12/2026	46,090	39,612
CDS	EUR 8,815,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	JP Morgan	20/6/2027	138,963	439,171
CDS	EUR 8,815,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	JP Morgan	20/6/2027	140,755	439,171
CDS	EUR 9,340,445	Fund receives default protection on Telefonica; and pays Fixed 1%	JP Morgan	20/6/2027	30,734	53,343
CDS	EUR 15,856,834	Fund receives default protection on Barclays Bank; and pays Fixed 1%	JP Morgan	20/12/2027	7,387	298,419
CDS	EUR 15,856,834	Fund receives default protection on Lloyds Banking; and pays Fixed 1%	JP Morgan	20/12/2027	26,542	85,448
CDS	EUR 15,856,834	Fund receives default protection on Natwest; and pays Fixed 1%	JP Morgan	20/12/2027	(19,419)	154,413
CDS	EUR 6,000,000	Fund receives default protection on British American Tobacco; and pays Fixed 1%	Morgan Stanley	20/6/2027	46,739	74,588
IFS	GBP 580,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.2625%	Goldman Sachs	16/12/2031	(72,937)	(71,135)
IFS	GBP 1,620,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.328%	Goldman Sachs	16/1/2032	(168,906)	(168,906)
IFS	GBP 2,280,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.3245%	Goldman Sachs	16/2/2032	(220,449)	(220,449)
IFS	GBP 1,610,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.371%	Goldman Sachs	16/2/2032	(145,988)	(145,988)
IFS	EUR 2,470,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.731%	Goldman Sachs	16/8/2032	20,690	20,690
IRS	EUR 121,605,000	Fund receives Fixed 0.54056%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	9/10/2026	(7,808,732)	(7,808,732)
IRS	EUR 119,790,000	Fund receives Fixed 0.6383%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	9/10/2026	(7,234,284)	(7,234,284)
IRS	EUR 121,605,000	Fund receives Fixed 0.4775%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	9/10/2026	(8,108,636)	(8,108,636)
IRS	EUR 38,817,000	Fund receives Fixed 0.6655%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	16/2/2027	(2,493,540)	(2,493,541)
IRS	EUR 10,673,000	Fund receives Fixed 1.799%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	16/4/2027	(206,663)	(206,663)
IRS	EUR 41,000,000	Fund receives Fixed 0.868%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	10/7/2028	(3,004,508)	(3,004,508)
IRS	EUR 22,900,000	Fund receives Fixed 0.8545%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	13/12/2028	(1,837,707)	(1,837,707)
IRS	EUR 27,864,000	Fund receives Fixed 0.7996%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	23/2/2032	(3,726,229)	(3,720,944)
IRS	USD 2,500,000	Fund receives Fixed 0.9775%; and pays Floating USD SOFR 1 Day	Goldman Sachs	20/10/2050	(821,246)	(821,246)
IRS	USD 2,500,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.9038%	Goldman Sachs	20/10/2050	866,332	866,332
IRS	EUR 9,940,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.79722%	Goldman Sachs	23/2/2052	2,679,543	2,662,732
Total (EUR underlying exposure - EUR 767,006,442)					(32,057,597)	(31,991,366)

CDS: Credit Default Swaps

IFS: Inflation Swaps

IRS: Interest Rate Swaps

Euro Corporate Bond Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR (150,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.37% Fixed annually from 12/4/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 12/10/2023	Goldman Sachs	6/4/2023	(4,846,120)	(7,763,620)
EUR (150,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 12/10/2023; and pays 1.37% Fixed annually from 12/4/2024	Goldman Sachs	6/4/2023	2,030,552	(886,948)
EUR (6,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.81% Fixed annually from 10/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023	JP Morgan	8/2/2023	(251,217)	(449,467)
EUR (6,500,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023; and pays 1.81% Fixed annually from 10/2/2024	JP Morgan	8/2/2023	129,260	(68,990)
EUR (6,500,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023; and pays 1.798% Fixed annually from 14/2/2024	Morgan Stanley	10/2/2023	125,053	(68,322)
EUR (6,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.798% Fixed annually from 14/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023	Morgan Stanley	10/2/2023	(262,074)	(455,449)
Total (EUR underlying exposure - EUR 162,018,749)				(3,074,546)	(9,692,796)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Reserve Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Ireland			United Kingdom			
45,614	BlackRock ICS Euro Liquid Environmentally Aware Fund [†]	4,474,749	3.69	EUR 1,500,000	Barclays Bank 0% 11/4/2022	1,498,591	1.24
				EUR 1,000,000	Barclays Bank 0% 10/12/2022	999,548	0.82
				EUR 2,000,000	NTT Finance UK 0% 23/9/2022	1,999,600	1.65
				EUR 1,000,000	Standard Chartered Bank 0% 9/8/2022	999,924	0.83
				EUR 1,000,000	Standard Chartered Bank 0% 3/1/2023	993,159	0.82
Total Funds		4,474,749	3.69	EUR 500,000	Standard Chartered Bank 0% 20/2/2023	497,337	0.41
COMMERCIAL PAPER						6,988,159	5.77
	Australia			United States			
EUR 3,000,000	Toyota Finance Australia 0% 1/3/2023	2,991,021	2.47	EUR 1,000,000	Sunderland Receivables 0% 15/9/2022	999,783	0.82
				Total Commercial Paper		41,445,327	34.16
	France			CERTIFICATES OF DEPOSIT			
EUR 4,000,000	Agence Centrale des Organismes de Securite Sociale 0% 20/1/2023	3,990,282	3.29		Belgium		
EUR 1,000,000	Antalis 0% 19/9/2022	999,729	0.82	EUR 1,000,000	KBC Bank 0% 1/3/2023	997,007	0.82
EUR 3,000,000	Antalis 0% 19/9/2022	2,999,186	2.47		Canada		
EUR 1,000,000	Banque Fédérative du Crédit Mutuel 0% 12/5/2022	998,099	0.82	EUR 2,000,000	Toronto Dominion Bank 0% 14/7/2023	1,998,810	1.65
EUR 1,000,000	Banque Fédérative du Crédit Mutuel 0% 10/7/2022	999,630	0.82	EUR 1,000,000	Toronto Dominion Bank 0% 21/7/2023	998,955	0.82
EUR 500,000	Banque Fédérative du Crédit Mutuel 0% 9/8/2022	499,962	0.41			2,997,765	2.47
EUR 4,000,000	BPCE 0% 1/3/2023	3,988,028	3.29		Finland		
EUR 4,000,000	Credit Agricole Consumer Finance 0% 9/6/2022	4,000,031	3.30	EUR 1,500,000	Nordea Bank 0% 9/9/2022	1,499,972	1.24
EUR 1,000,000	Satellite 0% 14/9/2022	999,797	0.82	EUR 1,000,000	Nordea Bank (London Branch) 0% 24/10/2022	999,588	0.83
		19,474,744	16.04	EUR 500,000	Nordea Bank (London Branch) 0% 1/3/2023	498,755	0.41
	Germany			EUR 1,000,000	OP Corporate Bank 0% 1/3/2023	997,614	0.82
EUR 1,000,000	DZ Bank Deutsche Zentral 0% 2/2/2023	996,867	0.82			3,995,929	3.30
	Ireland				France		
EUR 2,000,000	Matchpoint Finance 0% 9/2/2022	1,999,919	1.65	EUR 500,000	Credit Suisse 0% 11/1/2022	499,569	0.41
EUR 2,000,000	Matchpoint Finance 0% 26/9/2022	1,999,268	1.65		Japan		
		3,999,187	3.30	EUR 1,000,000	Mitsubishi UFJ Trust and Banking 0% 26/10/2022	999,277	0.82
	Japan			EUR 1,000,000	Mizuho Corporate Bank 0% 18/11/2022	998,657	0.82
EUR 2,000,000	Sumitomo Mitsui Banking 0% 14/9/2022	1,999,745	1.65	EUR 500,000	Mizuho Corporate Bank 0% 1/3/2023	498,504	0.41
	Luxembourg			EUR 1,000,000	Mizuho Corporate Bank 0% 1/3/2023	997,007	0.82
EUR 1,000,000	Albion Capital 0% 21/11/2022	998,671	0.82	EUR 1,000,000	Mizuho International 0% 11/7/2022	998,980	0.82
	Sweden			EUR 1,000,000	MUFG Bank 0% 11/1/2022	999,138	0.82
EUR 1,000,000	Svenska Handelsbanken 0% 26/9/2022	999,848	0.82	EUR 1,000,000	MUFG Bank 0% 11/1/2022	999,138	0.82
EUR 1,000,000	Svenska Handelsbanken 0% 9/12/2022	999,927	0.83	EUR 1,000,000	Norinchukin Bank 0% 9/12/2022	999,890	0.83
EUR 1,000,000	Svenska Handelsbanken 0% 1/3/2023	997,375	0.82	EUR 1,000,000	Norinchukin Bank (London Branch) 0% 10/5/2022	999,661	0.83
		2,997,150	2.47				

[†]Investment in connected party fund, see further information in Note 10.

Euro Reserve Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,000,000	Sumitomo Mitsui Banking 0% 11/4/2022	999,061	0.82	United Kingdom			
EUR 1,000,000	Sumitomo Mitsui Banking 0% 9/9/2022	999,915	0.83	EUR 2,000,000	Barclays Bank 0% 2/9/2023	1,990,534	1.64
EUR 1,000,000	Sumitomo Mitsui Trust Bank 0% 11/7/2022	998,980	0.82	EUR 1,000,000	Standard Chartered Bank 0% 2/1/2023	995,677	0.82
EUR 1,000,000	Sumitomo Trust & Banking (London Branch) 0% 19/9/2022	999,830	0.83	EUR 1,500,000	Standard Chartered Bank 0% 8/4/2023	1,500,427	1.24
EUR 1,000,000	Sumitomo Trust & Banking (London Branch) 0% 18/11/2022	998,657	0.82			4,486,638	3.70
		13,486,695	11.11	Total Certificates of Deposit			
						28,460,537	23.45
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
						74,380,613	61.30
				Total Portfolio			
						74,380,613	61.30
				Other Net Assets			
						46,956,981	38.70
				Total Net Assets (EUR)			
						121,337,594	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Short Duration Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				EUR 24,200,000	Bank of Nova Scotia/The 0.01% 15/12/2027	21,303,744	0.40
FUNDS				EUR 7,100,000	Bank of Nova Scotia/The 0.45% 16/3/2026	6,651,564	0.12
	Ireland			EUR 26,600,000	Canadian Imperial Bank of Commerce 0.375% 10/3/2026	24,865,813	0.46
479,349	BlackRock ICS Euro Liquid Environmentally Aware Fund™	47,024,210	0.87	EUR 9,300,000	Federation des Caisses Desjardins du Quebec 0.25% 8/2/2027	8,477,927	0.16
826,053	iShares EUR Corp Bond 1-5yr UCITS ETF™	84,959,551	1.57	EUR 42,850,000	National Bank of Canada 0.25% 24/7/2023	42,306,019	0.78
Total Funds		131,983,761	2.44	EUR 20,000,000	Royal Bank of Canada 0.125% 26/4/2027	18,005,068	0.33
BONDS				EUR 25,300,000	Toronto-Dominion Bank/The 0.864% 24/3/2027	23,647,151	0.44
	Australia					174,774,356	3.24
EUR 24,400,000	Commonwealth Bank of Australia 0.75% 28/2/2028	22,266,220	0.41	GBP 900,000	Trafford Centre Finance 2.561% 28/7/2035	845,895	0.02
EUR 5,455,000	Macquarie 0.35% 3/3/2028	4,517,476	0.08	China			
EUR 43,416,000	National Australia Bank 0.625% 16/3/2027	40,039,321	0.74	EUR 20,725,000	China Development Bank 0% 27/10/2023	20,229,465	0.37
EUR 5,750,000	Toyota Finance Australia 0.064% 13/1/2025*	5,447,866	0.10	Cyprus			
EUR 2,540,000	Westpac Banking 0.5% 16/1/2025	2,439,860	0.05	EUR 9,425,000	Cyprus Government International Bond 0% 9/2/2026	8,839,095	0.17
		74,710,743	1.38	EUR 54,000,000	Cyprus Government International Bond 0.625% 3/12/2024	52,359,210	0.97
	Austria			EUR 17,655,000	Cyprus Government International Bond 0.95% 20/1/2032	14,158,692	0.26
EUR 16,100,000	BAWAG 2.375% 26/3/2029	15,513,799	0.29	EUR 7,538,000	Cyprus Government International Bond 3.75% 26/7/2023	7,727,882	0.14
EUR 7,600,000	Erste Bank 0.01% 12/7/2028	6,634,306	0.12			83,084,879	1.54
EUR 3,200,000	Kommunikredit Austria 0.25% 14/5/2024	3,051,936	0.06	Denmark			
EUR 7,400,000	Raiffeisen Bank International 1.5% 24/5/2028	7,087,054	0.13	EUR 19,500,000	Danske Bank 1% 15/5/2031	16,925,025	0.31
EUR 29,000,000	Republic of Austria Government Bond 0% 15/7/2024	28,278,335	0.52	DKK 112,507,348	Realkredit Danmark 1% 1/10/2050	11,591,366	0.22
		60,565,430	1.12			28,516,391	0.53
	Belgium			Finland			
EUR 19,100,000	Argenta Spaarbank 1% 6/2/2024	18,684,193	0.35	EUR 11,075,000	CRH Finland Services 0.875% 5/11/2023	10,918,455	0.20
EUR 4,900,000	Argenta Spaarbank 1% 13/10/2026	4,418,575	0.08	EUR 8,000,000	Finland Government Bond 0% 15/9/2023	7,919,897	0.15
EUR 11,200,000	Belfius Bank 0.75% 12/9/2022	11,201,120	0.21	EUR 20,000,000	Finland Government Bond 0% 15/9/2024*	19,510,983	0.36
EUR 6,250,000	Euroclear Bank 0.125% 7/7/2025	5,868,781	0.11	EUR 23,050,000	Fortum 0.875% 27/2/2023*	22,831,486	0.43
EUR 10,000,000	Euroclear Bank 0.5% 10/7/2023	9,937,600	0.18	EUR 22,200,000	Nordea Bank 0.625% 18/8/2031	19,432,770	0.36
EUR 5,600,000	KBC 0.125% 10/9/2026	5,066,600	0.09	EUR 24,050,000	OP Corporate Bank 0.375% 29/8/2023	23,733,863	0.44
EUR 6,500,000	KBC 0.25% 1/3/2027	5,816,171	0.11	EUR 8,800,000	OP Corporate Bank 1.625% 9/6/2030	8,163,320	0.15
EUR 15,600,000	KBC 0.625% 7/12/2031*	13,051,825	0.24			112,510,774	2.09
EUR 4,600,000	KBC 0.75% 21/1/2028	4,072,150	0.08	France			
EUR 800,000	KBC Bank 0% 3/12/2025	744,912	0.01	EUR 22,500,000	Banque Federative du Credit Mutuel 0.75% 15/6/2023	22,377,375	0.42
EUR 33,000,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	32,496,337	0.60				
EUR 20,500,000	Kingdom of Belgium Government Bond 2.6% 22/6/2024	21,020,239	0.39				
		132,378,503	2.45				
	Canada						
EUR 30,900,000	Bank of Montreal 1% 5/4/2026	29,517,070	0.55				

*Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 9,400,000	BNP Paribas 0.5% 4/6/2026*	8,720,973	0.16	EUR 418,252	FCT Noria 2018-1 0.859% 25/6/2038	414,567	0.01
EUR 14,700,000	BNP Paribas 2.5% 31/3/2032	13,314,231	0.25	EUR 356,289	FCT Noria 2018-1 1.309% 25/6/2038	352,017	0.01
EUR 24,100,000	BPCE 0.25% 15/1/2026	22,255,265	0.41	EUR 139,417	FCT Noria 2018-1 1.559% 25/6/2038	136,571	0.00
EUR 3,900,000	BPCE 0.625% 26/9/2023	3,853,239	0.07	EUR 154,908	FCT Noria 2018-1 2.709% 25/6/2038	150,981	0.00
EUR 36,900,000	Bpifrance SACA 0.125% 25/11/2023	36,413,473	0.67	EUR 1,947,211	FCT Noria 2021 1.159% 25/10/2049	1,876,487	0.04
EUR 49,600,000	Caisse Centrale du Credit Immobilier de France 0% 17/1/2024	48,684,384	0.90	EUR 834,519	FCT Noria 2021 1.559% 25/10/2049	796,374	0.02
EUR 7,900,000	Caisse de Refinancement de l'Habitat 3.9% 20/10/2023	8,081,362	0.15	EUR 300,000	FCT Pixel 2021 2.218% 25/2/2038	287,088	0.01
EUR 7,000,000	Caisse Francaise de Financement Local 1.125% 12/6/2028	6,547,853	0.12	EUR 122,000,000	French Republic Government Bond OAT 0% 25/2/2025*	117,797,100	2.18
EUR 304,471	Cars Alliance Auto Loans France V 2018-1 0.403% 21/10/2029	304,748	0.01	EUR 14,265,000	French Republic Government Bond OAT 0.5% 25/5/2026*	13,746,534	0.26
EUR 2,400,000	Cars Alliance Auto Loans France V 2018-1 0.703% 21/10/2029	2,400,391	0.04	EUR 65,000,000	French Republic Government Bond OAT 1.75% 25/11/2024*	65,648,050	1.22
EUR 16,400,000	Cie de Financement Foncier 0.05% 16/4/2024*	15,881,104	0.29	EUR 120,000,000	French Republic Government Bond OAT 2.25% 25/5/2024*	122,258,550	2.26
EUR 47,000,000	Cie de Financement Foncier 0.2% 16/9/2022	47,000,705	0.87	EUR 6,235,471	Harmony French Home Loans FCT 2020-2 1.218% 27/8/2061	6,219,360	0.11
EUR 10,400,000	Cie de Saint-Gobain 0.625% 15/3/2024	10,182,143	0.19	EUR 2,100,000	Harmony French Home Loans FCT 2020-2 1.868% 27/8/2061	2,040,654	0.04
EUR 6,800,000	Cie de Saint-Gobain 1.75% 3/4/2023	6,816,728	0.12	EUR 8,723,384	Harmony French Home Loans FCT 2021-1 1.218% 27/5/2061	8,699,750	0.16
EUR 10,300,000	Cie de Saint-Gobain 2.125% 10/6/2028	9,800,605	0.18	EUR 600,000	Harmony French Home Loans FCT 2021-1 1.468% 27/5/2061	573,555	0.01
EUR 2,100,000	Coentreprise de Transport d'Electricite 1.5% 29/7/2028	1,892,816	0.03	EUR 19,000,000	HSBC Continental Europe 0.6% 20/3/2023	18,940,815	0.35
EUR 14,400,000	Credit Agricole 1.625% 5/6/2030	13,416,819	0.25	EUR 13,000,000	Schneider Electric 0% 12/6/2023	12,884,560	0.24
EUR 18,000,000	Credit Agricole Home Loan SFH 0.01% 12/4/2028*	15,814,440	0.29	EUR 3,072,000	TotalEnergies 1.625% 25/1/2171	2,539,776	0.05
EUR 20,400,000	Credit Mutuel Arkea 0.875% 7/5/2027*	18,477,300	0.34	EUR 15,661,000	TotalEnergies 1.75% 4/4/2171	14,838,994	0.28
EUR 25,400,000	Credit Mutuel Home Loan SFH 0.25% 30/4/2024	24,644,731	0.46	EUR 9,884,000	TotalEnergies 2.625% 26/2/2171	9,347,455	0.17
EUR 20,900,000	Engie 1.375% 27/3/2025*	20,323,264	0.38	EUR 2,100,000	Veolia Environnement 0% 14/1/2027*	1,871,058	0.03
EUR 1,731,307	FCT Autonoria 2019 0.909% 25/9/2035	1,717,331	0.03	EUR 1,700,000	Veolia Environnement 1.59% 10/1/2028*	1,583,384	0.03
EUR 96,184	FCT Autonoria 2019 1.259% 25/9/2035	94,619	0.00	EUR 12,600,000	Veolia Environnement 2.25% 20/4/2171	11,289,600	0.21
EUR 64,219	FCT Autonoria 2019 1.659% 25/9/2035	62,758	0.00			773,862,272	14.32
EUR 96,039	FCT Autonoria 2019 2.759% 25/9/2035	93,730	0.00	Germany			
EUR 96,184	FCT Autonoria 2019 3.759% 25/9/2035	93,695	0.00	EUR 5,675,000	Berlin Hyp 1.25% 25/8/2025	5,540,105	0.10
EUR 187,663	FCT E-Carat 10 0.703% 20/12/2028	186,739	0.00	EUR 31,900,000	Bertelsmann 3% 23/4/2075	31,407,145	0.58
EUR 46,916	FCT E-Carat 10 1.103% 20/12/2028	46,691	0.00	EUR 63,021,395	Bundesobligation 0% 5/4/2024*	62,083,550	1.15
EUR 23,458	FCT E-Carat 10 1.503% 20/12/2028	23,329	0.00	EUR 193,566,000	Bundesobligation 0% 18/10/2024*	189,063,121	3.50
EUR 46,916	FCT E-Carat 10 2.353% 20/12/2028	46,151	0.00	EUR 46,450,000	Bundesobligation 0% 11/4/2025*	45,110,072	0.83
				EUR 20,000,000	Bundesobligation 0% 10/10/2025*	19,297,834	0.36
				EUR 84,000,000	Bundesschatzanweisungen 0.2% 14/6/2024*	82,729,710	1.53

* All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 12,200,000	Commerzbank 1.375% 29/12/2031	9,957,640	0.18	EUR 29,550,000	Iceland		
EUR 8,200,000	Deutsche Bank 5% 5/9/2030	8,049,530	0.15		Iceland Government International Bond 0.1% 20/6/2024	28,302,547	0.52
EUR 14,500,000	Deutsche Pfandbriefbank 0.1% 2/2/2026*	12,480,222	0.23	EUR 10,350,000	Iceland Government International Bond 0.625% 3/6/2026	9,639,783	0.18
EUR 24,300,000	Deutsche Pfandbriefbank 0.125% 5/9/2024	22,675,423	0.42			37,942,330	0.70
EUR 12,100,000	Deutsche Pfandbriefbank 0.25% 17/1/2025	11,055,649	0.20		International		
EUR 1,800,000	Deutsche Pfandbriefbank 0.25% 27/10/2025	1,578,438	0.03	EUR 21,700,000	European Union 0.8% 4/7/2025	21,124,950	0.39
EUR 10,800,000	Deutsche Pfandbriefbank 0.75% 7/2/2023	10,748,808	0.20		Ireland		
EUR 28,200,000	DZ HYP 0.01% 29/1/2024	27,447,624	0.51	GBP 6,246,666	Agora UK 2021 2.787% 22/7/2031	6,929,212	0.13
EUR 7,100,000	DZ HYP 0.5% 13/11/2025	6,738,358	0.13	EUR 12,975,000	AIB 2.25% 4/4/2028	11,876,472	0.22
EUR 5,000,000	E.ON 1% 7/10/2025*	4,799,350	0.09	EUR 12,675,000	AIB 3.625% 4/7/2026	12,590,458	0.23
EUR 10,000,000	Eurogrid 1.625% 3/11/2023	9,970,850	0.19	GBP 1,412,143	Atom Mortgage 3.487% 22/7/2031	1,564,025	0.03
EUR 37,775,000	Fraport Frankfurt Airport Services Worldwide 1.625% 9/7/2024	36,631,173	0.68	GBP 1,746,700	Atom Mortgage 4.387% 22/7/2031	1,855,419	0.04
EUR 9,500,000	Hamburg Commercial Bank 0.5% 22/9/2026	8,292,075	0.15	EUR 150,000	Avoca CLO XIV 4.7% 12/1/2031	126,244	0.00
EUR 13,400,000	Merck Financial Services 0.005% 15/12/2023	13,151,430	0.24	EUR 150,000	Avoca CLO XIV 6.35% 12/1/2031	111,678	0.00
EUR 16,500,000	Norddeutsche Landesbank-Girozentrale 0.01% 23/9/2026	15,097,005	0.28	EUR 12,625,000	Bank of Ireland 1.875% 5/6/2026	11,935,927	0.22
EUR 436,331	Red & Black Auto Germany 6 UG 0.873% 15/10/2028	432,005	0.01	EUR 8,023,681	Haus European Loan Conduit No 39 0.917% 28/7/2051	7,737,621	0.14
EUR 87,266	Red & Black Auto Germany 6 UG 1.373% 15/10/2028	86,130	0.00	EUR 1,038,700	Haus European Loan Conduit No 39 1.367% 28/7/2051	979,810	0.02
EUR 87,266	Red & Black Auto Germany 6 UG 2.223% 15/10/2028	86,036	0.00	EUR 840,757	Haus European Loan Conduit No 39 1.667% 28/7/2051	770,798	0.01
EUR 400,000	Red & Black Auto Germany 8 UG 0.723% 15/9/2030	389,978	0.01	EUR 969,720	Haus European Loan Conduit No 39 2.267% 28/7/2051	887,953	0.02
EUR 400,000	Red & Black Auto Germany 8 UG 0.923% 15/9/2030	384,745	0.01	EUR 31,000,000	Ireland Government Bond 3.4% 18/3/2024	32,061,556	0.59
EUR 100,000	Red & Black Auto Germany 8 UG 1.323% 15/9/2030	95,225	0.00	EUR 15,000,000	Ireland Government Bond 5.4% 13/3/2025	16,483,463	0.31
EUR 9,150,000	RWE 2.125% 24/5/2026	8,841,050	0.16	EUR 1,349,951	Last Mile Logistics Pan Euro Finance 1.739% 17/8/2033	1,269,493	0.02
EUR 20,025,000	Volkswagen Financial Services 1.375% 16/10/2023	19,855,789	0.37	EUR 806,386	Last Mile Logistics Pan Euro Finance 2.239% 17/8/2033	786,831	0.02
EUR 8,775,000	Volkswagen Financial Services 1.5% 1/10/2024	8,569,314	0.16	EUR 5,169,936	Last Mile PE 2021 1.239% 17/8/2031	5,004,320	0.09
EUR 6,225,000	Volkswagen Leasing 0% 12/7/2023	6,126,427	0.11	EUR 1,987,583	Last Mile PE 2021 1.389% 17/8/2031	1,953,794	0.04
EUR 16,801,000	Volkswagen Leasing 0.375% 20/7/2026	14,978,428	0.28	EUR 938,803	Last Mile PE 2021 1.539% 17/8/2031	895,055	0.02
EUR 18,700,000	Vonovia 0.375% 16/6/2027	16,098,569	0.30	EUR 1,060,777	Last Mile PE 2021 1.939% 17/8/2031	981,219	0.02
EUR 5,700,000	Vonovia 1.375% 28/1/2026	5,341,727	0.10	EUR 8,836,342	Pearl Finance 2020 1.739% 17/11/2032	8,731,318	0.16
		715,190,535	13.24	EUR 1,128,144	Pearl Finance 2020 2.239% 17/11/2032	1,132,961	0.02
	Greece						
EUR 10,125,000	Alpha Bank 2.5% 5/2/2023	10,158,716	0.19				

* All or a portion of this security represents a security on loan.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,354,717	Pearl Finance 2020 2.839% 17/11/2032	1,337,783	0.03	EUR 143,000	Brignole 2021 0.846% 24/7/2036	137,923	0.00
EUR 541,125	River Green Finance 2020 1.122% 22/1/2032	530,273	0.01	EUR 100,000	Brignole 2021 1.646% 24/7/2036	95,335	0.00
EUR 326,625	River Green Finance 2020 1.472% 22/1/2032	313,793	0.01	EUR 814,966	Cassia 2022-1 3.891% 22/5/2034	815,320	0.01
EUR 1,182,765	SCF Rahoituspalvelut IX 1.039% 25/10/2030	1,156,744	0.02	EUR 8,730,000	Eni 2.625% 13/1/2171	7,913,323	0.15
EUR 1,068,591	Taurus 2019-1 FR 1.167% 2/2/2031	1,046,772	0.02	EUR 17,600,000	Intesa Sanpaolo 0.5% 5/3/2024	17,183,584	0.32
EUR 239,587	Taurus 2019-1 FR 1.717% 2/2/2031	233,339	0.00	EUR 15,950,000	Intesa Sanpaolo 0.625% 24/2/2026*	14,050,275	0.26
EUR 224,030	Taurus 2019-1 FR 2.217% 2/2/2031	216,216	0.00	EUR 18,050,000	Intesa Sanpaolo 1% 4/7/2024	17,432,239	0.32
GBP 9,062,599	Taurus 2019-2 UK 3.013% 17/11/2029	10,399,272	0.19	EUR 8,000,000	Intesa Sanpaolo 2.125% 26/5/2025*	7,736,962	0.15
GBP 2,567,308	Taurus 2019-2 UK 3.613% 17/11/2029	2,931,363	0.05	EUR 47,000,000	Italy Buoni Poliennali Del Tesoro 0% 29/11/2023	45,983,076	0.85
GBP 2,077,618	Taurus 2019-2 UK 3.913% 17/11/2029	2,363,288	0.04	EUR 26,000,000	Italy Buoni Poliennali Del Tesoro 0% 15/8/2024*	24,940,480	0.46
GBP 2,117,448	Taurus 2021-1 UK 2.543% 17/5/2031	2,370,741	0.04	EUR 37,000,000	Italy Buoni Poliennali Del Tesoro 0% 15/12/2024*	35,110,850	0.65
GBP 855,715	Taurus 2021-1 UK 2.993% 17/5/2031	944,351	0.02	EUR 27,500,000	Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	26,954,348	0.50
GBP 536,063	Taurus 2021-1 UK 3.343% 17/5/2031	581,502	0.01	EUR 2,569,000	Mediobanca Banca di Credito Finanziario 1% 8/9/2027*	2,231,523	0.04
GBP 483,449	Taurus 2021-1 UK 4.293% 17/5/2031	519,425	0.01	EUR 3,726,727	Progetto Quinto 0.469% 27/10/2036	3,686,259	0.07
GBP 3,379,671	Taurus 2021-4 UK 2.643% 17/8/2031	3,784,220	0.07	EUR 599,000	Red & Black Auto Italy 2.935% 28/12/2031	575,242	0.01
GBP 416,738	Taurus 2021-4 UK 3.793% 17/8/2031	442,537	0.01	EUR 4,375,000	Snam 0% 15/8/2025	4,032,197	0.07
		155,837,246	2.88	EUR 278,860	Sunrise SPV Z70 0.609% 27/5/2044	279,188	0.01
	Italy			EUR 47,900,000	UniCredit 0.325% 19/1/2026*	42,522,507	0.79
EUR 338,240	Asset-Backed European Securitisation Transaction Seventeen 1.223% 15/4/2032	334,283	0.01	EUR 22,000,000	UniCredit 1.25% 16/6/2026	20,399,820	0.38
EUR 130,092	Asset-Backed European Securitisation Transaction Seventeen 1.773% 15/4/2032	127,881	0.00	EUR 21,600,000	UniCredit 6.95% 31/10/2022*	21,760,272	0.40
EUR 124,889	Asset-Backed European Securitisation Transaction Seventeen 2.823% 15/4/2032	124,349	0.00			318,859,188	5.90
EUR 52,037	Asset-Backed European Securitisation Transaction Seventeen 3.823% 15/4/2032	51,512	0.00		Japan		
EUR 719,745	AutoFlorence 1 0.809% 25/12/2042	719,903	0.01	EUR 5,935,000	Takeda Pharmaceutical 2.25% 21/11/2026	5,822,934	0.11
EUR 450,714	AutoFlorence 1 1.459% 25/12/2042	446,149	0.01		Luxembourg		
EUR 898,000	Autoflorence 2 0.796% 24/12/2044	860,149	0.02	EUR 18,800,000	Becton Dickinson Euro Finance 0.632% 4/6/2023	18,657,308	0.34
EUR 414,000	Autoflorence 2 1.196% 24/12/2044	388,270	0.01	EUR 6,617,000	BL Consumer Credit 2021 0.809% 25/9/2038	6,599,786	0.12
EUR 222,000	Autoflorence 2 2.396% 24/12/2044	209,955	0.00	EUR 528,000	BL Consumer Credit 2021 1.159% 25/9/2038	512,684	0.01
EUR 23,600,000	Banca Monte dei Paschi di Siena 0.875% 8/10/2027	21,756,014	0.40	EUR 681,000	BL Consumer Credit 2021 1.709% 25/9/2038	645,197	0.01
				EUR 355,000	BL Consumer Credit 2021 2.909% 25/9/2038	333,779	0.01
				EUR 31,780,000	European Financial Stability Facility 1.5% 15/12/2025	31,401,023	0.58
				EUR 900,000	FACT Master 0.953% 20/7/2028	867,782	0.02
				EUR 473,199	FACT SA/LU 0.503% 20/11/2025	473,509	0.01
				EUR 3,591,622	Germany Compartment Consumer 2020-1 1.123% 14/11/2034	3,563,087	0.07

*All or a portion of this security represents a security on loan.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,306,044	Germany Compartment Consumer 2020-1 1.723% 14/11/2034	1,295,634	0.02	EUR 22,100,000	Iberdrola International 1.874% 28/4/2171	19,796,075	0.37
EUR 718,324	Germany Compartment Consumer 2020-1 2.473% 14/11/2034	701,879	0.01	EUR 8,100,000	Iberdrola International 3.25% 12/2/2171	7,834,725	0.14
EUR 20,000,000	Holcim Finance Luxembourg 1.5% 6/4/2025	19,334,260	0.36	EUR 9,700,000	ING Bank 0.5% 17/2/2027	8,985,304	0.17
EUR 23,375,000	Medtronic Global 0% 2/12/2022	23,343,561	0.43	EUR 24,300,000	ING Groep 0.1% 3/9/2025	22,890,600	0.42
EUR 4,725,000	Medtronic Global 0% 15/10/2025	4,391,155	0.08	EUR 6,800,000	ING Groep 0.375% 29/9/2028	5,740,336	0.10
EUR 4,499,000	Medtronic Global 0.25% 2/7/2025	4,237,856	0.08	EUR 8,600,000	ING Groep 1.25% 16/2/2027	7,955,000	0.15
EUR 9,709,000	Medtronic Global 0.375% 7/3/2023	9,673,319	0.18	EUR 21,200,000	ING Groep 2.5% 15/2/2029	20,718,979	0.38
EUR 10,791,000	Medtronic Global 1.125% 7/3/2027	10,103,883	0.19	EUR 407,000	Jubilee Place 1.102% 17/1/2059	369,780	0.01
EUR 8,750,000	Segro Capital 1.25% 23/3/2026	8,131,987	0.15	EUR 201,000	Jubilee Place 1.602% 17/1/2059	179,292	0.00
EUR 3,000,000	Silver Arrow Compartment 10 0.673% 15/3/2027	2,992,525	0.05	EUR 1,982,059	Jubilee Place 2020-1 1.002% 17/10/2057	1,961,253	0.04
EUR 300,000	Silver Arrow Compartment 10 1.323% 15/3/2027	299,383	0.00	EUR 4,228,646	Jubilee Place 2021-1 0.832% 17/7/2058	4,180,720	0.08
EUR 300,000	Silver Arrow Compartment 10 2.573% 15/3/2027	299,664	0.01	EUR 224,586	Magoi 2019 0.985% 27/7/2039	221,895	0.01
		147,859,261	2.73	EUR 74,812	Magoi 2019 1.385% 27/7/2039	72,638	0.00
	Montenegro			EUR 37,497	Magoi 2019 1.785% 27/7/2039	37,143	0.00
EUR 38,058,000	Montenegro Government International Bond 2.875% 16/12/2027	29,094,675	0.54	EUR 37,498	Magoi 2019 2.585% 27/7/2039	37,335	0.00
	Netherlands			EUR 6,000,000	Netherlands Government Bond 0% 15/1/2024*	5,910,300	0.11
EUR 23,903,000	BMW Finance 0.625% 6/10/2023*	23,615,805	0.44	EUR 25,000,000	Netherlands Government Bond 0.25% 15/7/2025	24,247,500	0.45
EUR 5,684,000	BMW Finance 1% 22/5/2028*	5,151,722	0.10	EUR 15,390,000	NN 4.625% 8/4/2044	15,515,958	0.29
EUR 2,692,000	Coloplast Finance 2.25% 19/5/2027	2,608,104	0.05	EUR 9,625,000	RELX Finance 0% 18/3/2024	9,343,998	0.17
EUR 10,800,000	de Volksbank 0.01% 16/9/2024	10,323,376	0.19	EUR 14,791,000	Shell International Finance 1.125% 7/4/2024	14,629,630	0.27
EUR 22,200,000	de Volksbank 0.75% 25/6/2023	22,058,142	0.41	EUR 15,100,000	Siemens Financieringsmaatschappij 0% 20/2/2023	15,037,486	0.28
EUR 14,700,000	de Volksbank 1.75% 22/10/2030	13,443,779	0.25	EUR 4,729,796	Silver Arrow Athlon NL 2021-1 0.779% 26/4/2031	4,722,667	0.09
EUR 5,026,734	Domi 2021-1 0.349% 15/6/2053	4,946,621	0.09	EUR 4,400,000	Telefonica Europe 3% 4/12/2170	4,237,420	0.08
EUR 3,759,549	Dutch Property Finance 2020-2 1.002% 28/1/2058	3,725,939	0.07	EUR 7,425,000	Toyota Motor Finance Netherlands 0% 27/10/2025*	6,857,025	0.13
EUR 290,000	Dutch Property Finance 2020-2 1.562% 28/1/2058	281,142	0.00	EUR 7,232,000	Volkswagen International Finance 5.125% 4/9/2170*	7,277,112	0.13
EUR 10,698,694	Dutch Property Finance 2021-1 0.862% 28/7/2058	10,564,083	0.20			372,715,648	6.91
EUR 739,000	Dutch Property Finance 2021-1 1.312% 28/7/2058	705,538	0.01		New Zealand		
EUR 820,000	Dutch Property Finance 2021-2 1.012% 28/4/2059	768,330	0.01	EUR 15,075,000	ANZ New Zealand Int'l 0.5% 17/1/2024	14,749,606	0.27
EUR 504,000	Dutch Property Finance 2021-2 1.262% 28/4/2059	457,861	0.01	EUR 5,550,000	Chorus 1.125% 18/10/2023	5,505,017	0.10
EUR 14,300,000	Enel Finance International 0% 17/6/2024	13,748,806	0.25	NZD 48,896,000	New Zealand Government Inflation Linked Bond 2% 20/9/2025	37,075,862	0.68
EUR 36,700,000	Enel Finance International 0% 28/5/2026	32,794,202	0.61		New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	9,523,230	0.18
EUR 21,803,000	Enel Finance International 0% 17/6/2027	18,762,027	0.35			66,853,715	1.23
					Norway		
				EUR 27,325,000	DNB Bank 0.05% 14/11/2023	26,741,065	0.49
				EUR 9,500,000	DNB Bank 0.375% 18/1/2028	8,527,200	0.16
				EUR 16,600,000	DNB Bank 1.625% 31/5/2026*	16,111,130	0.30

*All or a portion of this security represents a security on loan.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 12,434,000	DNB Boligkreditt 0.625% 19/6/2025	11,910,156	0.22	EUR 92,510	Autonoria Spain 2019 2.909% 25/12/2035	88,503	0.00
EUR 5,100,000	DNB Boligkreditt 0.625% 14/1/2026*	4,834,162	0.09	EUR 88,637	Autonoria Spain 2019 4.059% 25/12/2035	85,179	0.00
EUR 5,600,000	Santander Consumer Bank 0.75% 1/3/2023	5,585,888	0.10	EUR 4,093,504	Autonoria Spain 2021 FT 0.709% 31/1/2039	4,072,811	0.08
EUR 16,275,000	Sbanken Boligkreditt 0.375% 26/4/2023	16,163,435	0.30	EUR 2,183,202	Autonoria Spain 2021 FT 0.859% 31/1/2039	2,132,284	0.04
		89,873,036	1.66	EUR 1,910,302	Autonoria Spain 2021 FT 1.109% 31/1/2039	1,833,276	0.03
	Portugal			EUR 727,734	Autonoria Spain 2021 FT 1.609% 31/1/2039	690,340	0.01
EUR 157,567	Ares Lusitani-STC / Pelican Finance 2 2.309% 25/1/2035	150,918	0.00	EUR 470,088	Autonoria Spain 2021 FT 2.709% 31/1/2039	443,337	0.01
EUR 1,024,185	Ares Lusitani-STC / Pelican Finance 2 4.309% 25/1/2035	959,299	0.02	EUR 188,035	Autonoria Spain 2021 FT 3.959% 31/1/2039	177,482	0.00
EUR 7,200,000	Banco BPI 0.25% 22/3/2024	7,003,116	0.13		Banco de Sabadell 0.875% 22/7/2025	33,022,778	0.62
EUR 49,200,000	Caixa Economica Montepio Geral Caixa Economica Bancaria 0.875% 17/10/2022	49,212,300	0.91	EUR 35,800,000	Banco de Sabadell 1.125% 11/3/2027*	9,340,864	0.17
EUR 18,434	SAGRES Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 1 0.853% 20/3/2033	18,443	0.00	EUR 82,500,000	Banco Santander 0.01% 27/2/2025	77,981,062	1.44
EUR 900,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 2 2.876% 23/9/2038	867,182	0.02	EUR 3,259,771	BBVA Consumer Auto 2020-1 FTA 0.797% 20/1/2036	3,258,793	0.06
EUR 200,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 1.035% 28/10/2040	191,729	0.00	EUR 19,200,000	CaixaBank 0.375% 3/2/2025	18,053,376	0.33
EUR 700,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 1.635% 28/10/2040	658,950	0.01	GBP 6,200,000	CaixaBank 3.5% 6/4/2028	6,520,508	0.12
EUR 1,272,180	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VI 1.1% 13/2/2023	1,271,492	0.02	EUR 1,962,103	FT Santander Consumer Spain Auto 2020-1 0.528% 20/3/2033	1,955,199	0.04
EUR 9,595,354	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	9,438,078	0.18	EUR 519,380	FT Santander Consumer Spain Auto 2020-1 0.778% 20/3/2033	509,542	0.01
		69,771,507	1.29	EUR 173,127	FT Santander Consumer Spain Auto 2020-1 1.778% 20/3/2033	167,303	0.00
	Romania			EUR 346,254	FT Santander Consumer Spain Auto 2020-1 3.5% 20/3/2033	327,469	0.01
EUR 14,441,000	Romanian Government International Bond 2.125% 7/3/2028	12,144,231	0.23	EUR 10,500,000	Santander Consumer Finance 0% 23/2/2026	9,438,345	0.17
	Singapore			EUR 26,700,000	Santander Consumer Finance 0.375% 27/6/2024	25,663,506	0.48
EUR 10,000,000	DBS 1.5% 11/4/2028	9,888,600	0.18	EUR 8,100,000	Santander Consumer Finance 1% 27/2/2024	7,929,738	0.15
	Slovakia			EUR 108,004,000	Spain Government Bond 0% 31/1/2025	103,901,468	1.92
EUR 11,700,000	Vseobecna Uverova Banka 0.01% 23/6/2025	10,962,931	0.20	EUR 40,000,000	Spain Government Bond 0% 31/5/2025	38,143,000	0.71
EUR 10,100,000	Vseobecna Uverova Banka 0.25% 26/3/2024	9,803,565	0.18	EUR 193,138,000	Spain Government Bond 0.35% 30/7/2023	191,894,828	3.55
		20,766,496	0.38	EUR 45,000,000	Spain Government Bond 4.4% 31/10/2023	46,686,972	0.87
	Spain					584,835,739	10.83
EUR 265,910	Autonoria Spain 2019 1.009% 25/12/2035	260,675	0.01		Sweden		
EUR 177,274	Autonoria Spain 2019 1.409% 25/12/2035	171,706	0.00	EUR 10,000,000	Lansforsakringar Bank 0.875% 25/9/2023	9,873,950	0.18
EUR 88,637	Autonoria Spain 2019 1.909% 25/12/2035	85,395	0.00	EUR 28,675,000	Skandinaviska Enskilda Banken 0.05% 1/7/2024	27,598,541	0.51
				EUR 11,800,000	Stadshypotek 0.125% 5/10/2026*	10,827,939	0.20
				EUR 9,975,000	Svenska Handelsbanken 0.375% 3/7/2023*	9,883,430	0.18
				EUR 10,650,000	Swedbank 0.25% 2/11/2026*	9,591,976	0.18

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 6,661,000	Swedbank 0.3% 20/5/2027	5,970,587	0.11	GBP 318,000	Canada Square Funding 6 3.011% 17/1/2059	342,000	0.01
EUR 10,250,000	Swedbank 1.3% 17/2/2027	9,353,330	0.18	GBP 178,000	Canada Square Funding 6 3.411% 17/1/2059	186,012	0.00
EUR 12,259,000	Swedbank 1.5% 18/9/2028	12,015,292	0.22	GBP 400,000	Canary Wharf Finance II 3.081% 22/10/2037	380,131	0.01
EUR 4,825,000	Volvo Treasury 1.625% 18/9/2025	4,702,493	0.09	GBP 4,476,000	Canary Wharf Finance II 3.806% 22/10/2037	4,157,820	0.08
EUR 12,300,000	Volvo Treasury 2.125% 1/9/2024	12,263,162	0.22	EUR 19,250,000	Chanel Ceres 0.5% 31/7/2026	17,383,616	0.32
		112,080,700	2.07	EUR 3,375,000	Channel Link Enterprises Finance 2.706% 30/6/2050	3,166,577	0.06
Switzerland				GBP 2,350,000	Channel Link Enterprises Finance 3.043% 30/6/2050	2,411,111	0.05
EUR 8,527,000	Credit Suisse 0.25% 5/1/2026*	7,587,708	0.14	GBP 2,014,141	CMF 2020-1 2.291% 16/1/2057	2,326,928	0.04
EUR 9,840,000	Credit Suisse 0.25% 1/9/2028	7,786,540	0.14	GBP 220,000	CMF 2020-1 2.691% 16/1/2057	251,823	0.00
EUR 5,900,000	Credit Suisse 0.65% 14/1/2028	4,800,948	0.09	GBP 105,000	CMF 2020-1 2.941% 16/1/2057	118,863	0.00
EUR 9,000,000	Credit Suisse 2.125% 31/5/2024	8,914,005	0.17	GBP 622,531	Dignity Finance 3.546% 31/12/2034	689,992	0.01
EUR 48,625,000	Credit Suisse 3.25% 2/4/2026	47,093,312	0.87	GBP 190,000	Dignity Finance 4.696% 31/12/2049	198,365	0.00
EUR 39,625,000	UBS 0.25% 24/2/2028*	33,018,720	0.61	GBP 1,600,000	Dowson 2021-2 2.891% 20/10/2028	1,819,522	0.03
EUR 11,100,000	UBS 2.75% 15/6/2027	10,808,048	0.20	GBP 1,300,000	Dowson 2021-2 3.291% 20/10/2028	1,451,662	0.03
USD 9,575,000	UBS 4.703% 5/8/2027	9,415,890	0.18	GBP 1,977,000	Dowson 2022-1 3.441% 20/1/2029	2,231,750	0.04
EUR 1,317,000	Zuercher Kantonalbank 2.02% 13/4/2028	1,259,796	0.02	GBP 293,000	Dowson 2022-1 3.941% 20/1/2029	331,765	0.01
		130,684,967	2.42	GBP 153,000	Dowson 2022-1 4.391% 20/1/2029	169,857	0.00
United Arab Emirates				GBP 2,570,874	E-Carat 12 2.061% 18/8/2029	2,966,397	0.06
EUR 12,994,000	First Abu Dhabi Bank 1.625% 7/4/2027	12,390,981	0.23	GBP 5,316,000	Economic Master Issuer 1.991% 25/6/2073	6,082,035	0.11
United Kingdom				GBP 861,667	Economic Master Issuer 2020-1 2.161% 25/6/2072	998,913	0.02
GBP 680,284	Albion NO 4 2.373% 17/8/2062	789,144	0.01	GBP 1,648,281	Elvet Mortgages 2018-1 2.349% 22/10/2058	1,915,683	0.04
GBP 2,396,931	Atlas Funding 2021-1 2.501% 25/7/2058	2,757,345	0.05	GBP 3,258,053	Elvet Mortgages 2020-1 2.268% 22/3/2065	3,774,741	0.07
GBP 306,000	Atlas Funding 2021-1 3.101% 25/7/2058	350,272	0.01	GBP 3,521,169	Elvet Mortgages 2021-1 1.957% 22/10/2063	4,039,084	0.08
GBP 100,000	Atlas Funding 2021-1 3.301% 25/7/2058	113,038	0.00	GBP 8,337,617	Finsbury Square 2.019% 16/12/2067	9,445,142	0.18
GBP 346,625	Auto ABS UK Loans 2019 2.351% 27/11/2027	402,153	0.01	GBP 3,573,000	Finsbury Square 2.369% 16/12/2067	4,019,397	0.07
GBP 555,000	Azure Finance NO 2 4.691% 20/7/2030	641,502	0.01	GBP 1,045,000	Finsbury Square 2.619% 16/12/2067	1,171,684	0.02
EUR 13,255,000	Barclays 0.75% 9/6/2025	12,663,040	0.23	GBP 125,000	Finsbury Square 2019-2 3.419% 16/9/2069	145,067	0.00
EUR 11,200,000	Barclays 2.885% 31/1/2027	10,789,968	0.20	GBP 112,000	Finsbury Square 2019-2 3.719% 16/9/2069	129,965	0.00
GBP 1,226,000	Barley Hill NO 2 3.091% 27/8/2058	1,374,516	0.03	GBP 891,607	Finsbury Square 2019-3 2.379% 16/12/2069	1,034,680	0.02
GBP 199,000	Barley Hill NO 2 3.391% 27/8/2058	219,904	0.00	GBP 274,999	Finsbury Square 2019-3 3.369% 16/12/2069	317,860	0.01
EUR 18,545,000	BAT International Finance 0.875% 13/10/2023	18,322,607	0.34	GBP 1,297,118	Finsbury Square 2020-1 2.169% 16/3/2070	1,501,443	0.03
GBP 3,714,000	Brants Bridge 2022-1 0% 12/12/2064	4,313,147	0.08	GBP 209,961	Finsbury Square 2020-1 2.719% 16/3/2070	240,024	0.00
GBP 1,672,306	Brass No 10 1.891% 16/4/2069	1,926,815	0.04				
GBP 1,130,000	Brass NO 6 1.751% 16/12/2060	1,311,321	0.02				
GBP 887,127	Brass NO 8 2.413% 16/11/2066	1,029,756	0.02				
EUR 16,375,000	British Telecommunications 0.875% 26/9/2023*	16,225,251	0.30				
GBP 1,763,257	Canada Square Funding 2021-2 2.164% 17/6/2058	2,006,201	0.04				
GBP 382,000	Canada Square Funding 2021-2 2.584% 17/6/2058	429,003	0.01				
GBP 102,000	Canada Square Funding 2021-2 2.984% 17/6/2058	112,911	0.00				

* All or a portion of this security represents a security on loan.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 830,873	Finsbury Square 2020-2 2.669% 16/6/2070	964,347	0.02	GBP 6,500,418	Lanebrook Mortgage Transaction 2020-1 2.441% 12/6/2057	7,485,623	0.14
GBP 370,000	Finsbury Square 2021-2 2.769% 16/12/2071	388,071	0.01	GBP 630,000	Lanebrook Mortgage Transaction 2020-1 3.191% 12/6/2057	723,288	0.01
GBP 200,000	Finsbury Square 2021-2 3.069% 16/12/2071	217,879	0.00	GBP 370,000	Lanebrook Mortgage Transaction 2020-1 3.591% 12/6/2057	418,636	0.01
GBP 4,825,000	Funding IV 2.741% 15/9/2024	5,603,541	0.10	GBP 266,000	Lanebrook Mortgage Transaction 2021-1 2.524% 20/7/2058	295,535	0.01
GBP 605,000	Funding IV 3.391% 15/9/2024	701,948	0.01	GBP 158,000	Lanebrook Mortgage Transaction 2021-1 2.824% 20/7/2058	168,485	0.00
GBP 235,000	Funding IV 3.891% 15/9/2024	272,628	0.01	GBP 103,000	Lanebrook Mortgage Transaction 2021-1 3.224% 20/7/2058	110,020	0.00
GBP 5,359,000	Funding V 2.441% 15/10/2025	6,187,109	0.12	GBP 3,735,632	London Wall Mortgage Capital 2.443% 15/5/2051	4,238,711	0.08
GBP 487,000	Funding V 2.891% 15/10/2025	548,953	0.01	GBP 805,000	Mitchells & Butlers Finance 3.724% 15/6/2036	755,732	0.02
GBP 115,000	Funding V 3.391% 15/10/2025	129,026	0.00	GBP 2,000,000	Mitchells & Butlers Finance 6.469% 15/9/2032	2,373,414	0.04
GBP 6,476,554	Gemgarto 2018-1 2.27% 16/9/2065	7,515,978	0.14	GBP 5,604,785	Mortimer BTL 2021-1 2.11% 23/6/2053	6,355,405	0.12
GBP 1,056,753	Gemgarto 2018-1 2.422% 16/9/2065	1,220,894	0.02	GBP 334,000	Mortimer BTL 2021-1 2.51% 23/6/2053	368,590	0.01
GBP 528,876	Gemgarto 2018-1 2.722% 16/9/2065	613,201	0.01	GBP 108,000	Mortimer BTL 2021-1 2.86% 23/6/2053	117,625	0.00
GBP 144,966	Gemgarto 2018-1 3.022% 16/9/2065	167,962	0.00	EUR 5,256,000	Nationwide Building Society 0.25% 14/9/2028	4,383,577	0.08
GBP 4,791,495	Gemgarto 2021-1 1.959% 16/12/2067	5,502,677	0.10	EUR 3,495,000	Nationwide Building Society 2% 25/7/2029*	3,337,718	0.06
GBP 669,000	Gemgarto 2021-1 2.469% 16/12/2067	756,399	0.01	EUR 40,300,000	NatWest 0.75% 15/11/2025*	38,232,278	0.71
GBP 218,000	Gemgarto 2021-1 2.669% 16/12/2067	240,466	0.00	EUR 12,100,000	NatWest Markets 2% 27/8/2025	11,756,324	0.22
GBP 858,049	Gemgarto 2021-1 6.369% 16/12/2067	995,874	0.02	GBP 3,121,000	Newday Funding Master Issuer - Series 2021-1 2.661% 15/3/2029	3,579,740	0.07
EUR 20,200,000	GlaxoSmithKline Capital 0% 23/9/2023*	19,847,952	0.37	GBP 775,000	Newday Funding Master Issuer - Series 2021-1 3.241% 15/3/2029	880,941	0.02
GBP 780,091	Gosforth Funding 2017-1 1.948% 19/12/2059	905,336	0.02	GBP 677,000	Newday Funding Master Issuer - Series 2021-3 3.041% 15/11/2029	755,968	0.01
GBP 1,177,500	Greene King Finance 3.593% 15/3/2035	1,248,359	0.02	GBP 9,500,000	Newday Partnership Funding 2017-1 2.474% 15/12/2027	11,015,996	0.20
GBP 14,617,602	Greene King Finance 3.98% 15/12/2033	15,854,794	0.29	EUR 189,465	Newgate Funding 0.9% 1/12/2050	185,728	0.00
GBP 1,271,375	Greene King Finance 4.064% 15/3/2035	1,360,348	0.03	EUR 17,800,000	NGG Finance 1.625% 5/12/2079	16,425,199	0.30
GBP 741,000	Harben Finance 2.604% 28/9/2055	786,047	0.01	GBP 3,915,530	Oat Hill NO 2 2.541% 27/5/2046	4,514,444	0.08
GBP 441,000	Harben Finance 2.954% 28/9/2055	456,244	0.01	GBP 4,621,915	Paragon Mortgages No 25 2.463% 15/5/2050	5,342,070	0.10
GBP 2,805,922	Hops Hill No 1 2.641% 27/5/2054	3,223,195	0.06	GBP 640,000	Paragon Mortgages No 25 2.763% 15/5/2050	737,227	0.01
GBP 345,980	Hops Hill No 1 3.291% 27/5/2054	394,473	0.01	GBP 520,000	Paragon Mortgages No 25 3.113% 15/5/2050	592,192	0.01
GBP 199,992	Hops Hill No 1 3.541% 27/5/2054	224,971	0.00				
GBP 99,998	Hops Hill No 1 4.041% 27/5/2054	112,580	0.00				
EUR 11,775,000	HSBC 3.019% 15/6/2027	11,451,894	0.21				
GBP 9,169,745	Jupiter Mortgage NO 1 2.374% 20/7/2060	10,525,201	0.20				
GBP 1,989,803	Kenrick NO 3 1.967% 11/10/2054	2,310,556	0.04				
GBP 6,012,000	Lanark Master Issuer 2.234% 22/12/2069	6,981,932	0.13				
GBP 952,250	Lanark Master Issuer 2.263% 22/12/2069	1,105,550	0.02				

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The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 869,318	Paragon Mortgages No 26 2.743% 15/5/2045	1,002,812	0.02	GBP 1,060,000	Tower Bridge Funding 2020-1 3.502% 20/9/2063	1,226,168	0.02
GBP 1,250,000	Permanent Master Issuer 2.13% 15/7/2058	1,450,442	0.03	GBP 145,000	Tower Bridge Funding 2020-1 3.852% 20/9/2063	167,598	0.00
GBP 3,779,973	Precise Mortgage Funding 2019-1B 2.541% 12/12/2055	4,374,984	0.08	GBP 120,000	Tower Bridge Funding 2020-1 4.852% 20/9/2063	138,850	0.00
GBP 115,000	Precise Mortgage Funding 2020-1B 3.141% 16/10/2056	130,873	0.00	GBP 9,180,023	Tower Bridge Funding 2021-1 2.479% 21/7/2064	10,569,486	0.20
GBP 100,000	Precise Mortgage Funding 2020-1B 3.391% 16/10/2056	111,882	0.00	GBP 381,999	Tower Bridge Funding 2021-1 3.079% 21/7/2064	435,164	0.01
GBP 100,000	Precise Mortgage Funding 2020-1B 3.641% 16/10/2056	111,544	0.00	GBP 364,999	Tower Bridge Funding 2021-1 3.429% 21/7/2064	415,708	0.01
GBP 3,227,778	Premiertel 6.175% 8/5/2032	3,832,046	0.07	GBP 253,000	Tower Bridge Funding 2021-1 3.729% 21/7/2064	283,649	0.01
GBP 3,507,753	Residential Mortgage 32 2.652% 20/6/2070	4,059,231	0.08	GBP 3,543,074	Tower Bridge Funding 2021-2 2.473% 20/11/2063	4,021,040	0.07
GBP 525,000	Residential Mortgage 32 3.602% 20/6/2070	600,150	0.01	GBP 252,999	Tower Bridge Funding 2021-2 2.793% 20/11/2063	282,237	0.01
EUR 1,681,947	RMAC No 1 0% 12/6/2044	1,562,705	0.03	GBP 140,999	Tower Bridge Funding 2021-2 3.193% 20/11/2063	155,764	0.00
GBP 3,089,965	RMAC NO 2 2.43% 12/6/2046	3,577,345	0.07	GBP 168,999	Tower Bridge Funding 2021-2 3.493% 20/11/2063	179,999	0.00
GBP 405,000	RMAC NO 2 2.91% 12/6/2046	470,325	0.01	GBP 378,000	Tower Bridge Funding 2022-1 2.402% 20/12/2063	413,502	0.01
GBP 420,000	RMAC NO 2 3.31% 12/6/2046	484,752	0.01	GBP 264,000	Tower Bridge Funding 2022-1 2.652% 20/12/2063	280,049	0.01
GBP 3,345,000	Sage AR Funding No 1 2.943% 17/11/2030	3,813,447	0.07	GBP 3,165,241	Turbo Finance 9 2.521% 20/8/2028	3,669,942	0.07
GBP 915,000	Sage AR Funding No 1 3.643% 17/11/2030	1,032,523	0.02	GBP 1,590,000	Turbo Finance 9 3.341% 20/8/2028	1,825,025	0.03
GBP 535,000	Sage AR Funding No 1 3.843% 17/11/2030	601,481	0.01	GBP 1,050,000	Twin Bridges 2018-1 2.71% 12/9/2050	1,211,129	0.02
EUR 8,875,000	Santander UK 0.1% 12/5/2024	8,578,708	0.16	GBP 2,186,000	Twin Bridges 2018-1 3.21% 12/9/2050	2,513,582	0.05
GBP 122,000	Satus 2021-1 3.591% 17/8/2028	131,632	0.00	GBP 1,265,000	Twin Bridges 2018-1 3.51% 12/9/2050	1,445,320	0.03
GBP 247,000	Satus 2021-1 4.891% 17/8/2028	263,016	0.01	GBP 1,566,784	Twin Bridges 2019-2 2.491% 12/6/2053	1,819,290	0.03
GBP 5,074,140	Silk Road Finance Number Six 2.26% 21/9/2067	5,907,501	0.11	GBP 1,185,000	Twin Bridges 2019-2 3.091% 12/6/2053	1,375,214	0.03
GBP 3,200,000	Silverstone Master Issuer 2.049% 21/1/2070	3,712,407	0.07	GBP 565,000	Twin Bridges 2019-2 3.341% 12/6/2053	655,792	0.01
GBP 6,337,100	Silverstone Master Issuer 2.104% 21/1/2070	7,363,012	0.14	GBP 250,000	Twin Bridges 2019-2 3.941% 12/6/2053	290,331	0.01
EUR 11,425,000	SSE 4% 21/4/2171	10,519,569	0.20	GBP 2,875,248	Twin Bridges 2020-1 2.591% 12/12/2054	3,336,249	0.06
USD 6,055,000	Standard Chartered 1.214% 23/3/2025	5,700,339	0.11	GBP 1,145,000	Twin Bridges 2020-1 3.341% 12/12/2054	1,318,703	0.02
GBP 1,336,108	Stanlington No 2 2.291% 12/6/2056	1,525,355	0.03	GBP 390,000	Twin Bridges 2020-1 3.591% 12/12/2054	445,435	0.01
GBP 2,261,000	Stanlington No 2 2.841% 12/6/2056	2,528,562	0.05	GBP 225,000	Twin Bridges 2020-1 4.341% 12/12/2054	256,860	0.00
GBP 933,817	Tesco Property Finance 1 7.623% 13/7/2039	1,246,958	0.02	GBP 9,307,213	Twin Bridges 2021-1 2.191% 12/3/2055	10,574,593	0.20
GBP 1,846,778	Tesco Property Finance 3 5.744% 13/4/2040	2,144,793	0.04	GBP 1,310,000	Twin Bridges 2021-1 2.741% 12/3/2055	1,467,676	0.03
GBP 1,042,579	Tesco Property Finance 4 5.801% 13/10/2040	1,209,524	0.02	GBP 436,000	Twin Bridges 2021-1 2.941% 12/3/2055	474,968	0.01
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 2.48% 12/7/2063	172,037	0.00				
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 2.78% 12/7/2063	114,678	0.00				
GBP 2,690,243	Tower Bridge Funding 2020-1 2.772% 20/9/2063	3,121,446	0.06				

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 220,000	Twin Bridges 2021-1 3.441% 12/3/2055	234,281	0.00	EUR 1,900,000	Citigroup 1.25% 6/7/2026	1,802,750	0.03
GBP 986,000	Twin Bridges 2021-2 2.241% 12/9/2055	1,059,814	0.02	EUR 12,925,000	Fidelity National Information Services 0.125% 3/12/2022	12,904,255	0.24
GBP 435,000	Twin Bridges 2021-2 2.491% 12/9/2055	464,328	0.01	EUR 12,083,000	Fidelity National Information Services 0.625% 3/12/2025	11,222,388	0.21
GBP 187,000	Twin Bridges 2021-2 2.841% 12/9/2055	193,991	0.00	EUR 39,150,000	Fidelity National Information Services 0.75% 21/5/2023	38,917,841	0.72
GBP 192,841	Twin Bridges 2021-2 4.241% 12/9/2055	223,251	0.00	EUR 37,225,000	Fiserv 0.375% 1/7/2023	36,808,080	0.68
GBP 2,097,000	Twin Bridges 2022-1 2.341% 1/12/2055	2,205,623	0.04	EUR 23,148,000	Goldman Sachs 0.434% 26/9/2023*	23,141,056	0.43
GBP 636,324	Unique Pub Finance 5.659% 30/6/2027	752,442	0.01	EUR 6,000,000	Goldman Sachs 1.375% 15/5/2024	5,953,380	0.11
GBP 1,686,763	Unique Pub Finance 7.395% 28/3/2024	1,986,729	0.04	EUR 5,600,000	Goldman Sachs 1.625% 27/7/2026	5,258,730	0.10
		524,970,515	9.72	EUR 14,934,000	JPMorgan Chase 1.09% 11/3/2027	13,840,458	0.26
United States				EUR 8,700,000	National Grid North America 0.75% 8/8/2023	8,599,857	0.16
EUR 5,854,000	American Tower 0.45% 15/1/2027	5,130,328	0.09	EUR 5,684,000	Thermo Fisher Scientific 1.45% 16/3/2027*	5,383,345	0.10
EUR 10,500,000	AT&T 1.3% 5/9/2023	10,453,012	0.19			261,482,286	4.84
EUR 8,000,000	AT&T 1.95% 15/9/2023	7,984,544	0.15	Total Bonds		5,171,826,964	95.73
EUR 46,075,000	Bank of America 0.822% 22/9/2026	45,457,825	0.84	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
EUR 11,790,000	BAT Capital 1.125% 16/11/2023*	11,599,768	0.21			5,303,810,725	98.17
EUR 8,800,000	Becton Dickinson 0.034% 13/8/2025	8,153,596	0.15	Total Portfolio		5,303,810,725	98.17
EUR 4,108,000	Becton Dickinson 1.401% 24/5/2023*	4,103,707	0.08	Other Net Assets		98,655,808	1.83
EUR 5,000,000	Becton Dickinson 1.9% 15/12/2026*	4,767,366	0.09	Total Net Assets (EUR)		5,402,466,533	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ EUR
CNH	29,803,000	EUR	4,190,478	HSBC Bank	14/9/2022	124,515
CNH	84,715,000	USD	12,360,500	HSBC Bank	21/9/2022	(78,819)
EUR	4,138,961	CNH	29,803,000	Morgan Stanley	14/9/2022	(176,032)
EUR	20,549,684	GBP	17,612,500	Barclays	21/9/2022	132,061
EUR	10,280,506	GBP	8,730,000	Bank of America	21/9/2022	160,088
EUR	11,681,304	DKK	86,920,000	Bank of America	14/10/2022	(5,397)
EUR	53,280,502	USD	54,190,000	Barclays	14/10/2022	(729,807)
EUR	581,046	JPY	80,590,000	Deutsche Bank	14/10/2022	318
EUR	367,078,412	GBP	312,180,000	HSBC Bank	14/10/2022	5,581,714
				Standard		
EUR	72,966,607	NZD	121,120,000	Chartered Bank	14/10/2022	(980,665)
EUR	6,691,913	GBP	5,700,000	Morgan Stanley	14/10/2022	91,454
EUR	724,022	USD	730,000	Bank of America	14/10/2022	(3,557)
EUR	277,075	USD	280,000	BNY Mellon	14/10/2022	(1,997)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ EUR
EUR	282,092	AUD	420,000	Morgan Stanley	14/10/2022	(4,983)
EUR	864,166	USD	890,000	RBS	14/10/2022	(22,883)
EUR	5,135,000	USD	5,233,207	Barclays	21/9/2022	(89,140)
				Standard		
EUR	351,381	USD	360,000	Chartered Bank	14/10/2022	(7,425)
GBP	2,510,000	EUR	2,909,138	HSBC Bank	21/9/2022	627
GBP	10,480,000	EUR	12,062,977	Barclays	21/9/2022	86,161
GBP	4,622,500	EUR	5,330,497	Morgan Stanley	21/9/2022	28,224
GBP	8,730,000	EUR	10,261,003	JP Morgan	21/9/2022	(140,586)
				Standard		
GBP	2,460,000	EUR	2,930,338	Chartered Bank	14/10/2022	(81,719)
GBP	4,790,000	EUR	5,659,364	Morgan Stanley	14/10/2022	(112,663)
NZD	16,000,000	EUR	9,856,610	HSBC Bank	14/10/2022	(88,146)
USD	8,109,953	CNH	54,665,000	Morgan Stanley	21/9/2022	184,582

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro Short Duration Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
USD	5,268,957	EUR	5,135,000	Bank of America	21/9/2022	124,828
USD	26,710,000	EUR	26,081,758	Standard Chartered Bank	14/10/2022	539,673
USD	4,422,011	CNH	30,050,000	Westpac	21/9/2022	65,404
USD	14,000,000	EUR	13,980,915	JP Morgan	14/10/2022	(27,338)
Net unrealised appreciation						4,568,492
CHF Hedged Share Class						
CHF	21,195,554	EUR	21,741,127	BNY Mellon	15/9/2022	(104,318)
EUR	401,446	CHF	387,339	BNY Mellon	15/9/2022	6,044
Net unrealised depreciation						(98,274)
GBP Hedged Share Class						
EUR	175,153	GBP	148,052	BNY Mellon	15/9/2022	3,472
GBP	13,103,829	EUR	15,537,982	BNY Mellon	15/9/2022	(342,873)
Net unrealised depreciation						(339,401)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
USD Hedged Share Class						
EUR	1,472,984	USD	1,479,536	BNY Mellon	15/9/2022	(4,601)
USD	68,023,365	EUR	66,581,447	BNY Mellon	15/9/2022	1,353,219
Net unrealised appreciation						1,348,618
Total net unrealised appreciation (EUR underlying exposure - EUR 807,491,513)						5,479,435

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/(depreciation) EUR
(6,283)	EUR	Euro BOBL	September 2022	774,191,260	12,261,111
(1,343)	EUR	Euro Bund	September 2022	199,059,460	7,052,690
(36)	EUR	Euro BUXL	September 2022	5,981,760	403,690
5,786	EUR	Euro Schatz	September 2022	628,706,760	(3,151,766)
(259)	EUR	Euro-BTP	September 2022	31,085,180	875,039
(91)	EUR	Euro-OAT	September 2022	12,585,300	720,880
4,683	EUR	Short-Term Euro-BTP	September 2022	505,764,000	(4,055,188)
(70)	JPY	Japanese 10 Year Bond (OSE)	September 2022	75,376,183	95,056
464	GBP	3 Month SONIA	December 2022	130,959,654	(247,213)
(226)	USD	US Ultra 10 Year Note	December 2022	28,340,194	(31,752)
208	GBP	Long Gilt	December 2022	26,136,095	(408,234)
68	USD	US Treasury 2 Year Note (CBT)	December 2022	14,162,866	(34,516)
(208)	USD	US Treasury 5 Year Note (CBT)	December 2022	23,056,940	102,331
380	GBP	3 Month SONIA	March 2023	106,198,713	(879,720)
Total				2,561,604,365	12,702,408

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) EUR	Market Value EUR
CDS	EUR (72,180,000)	Fund provides default protection on ITRAXX.EUR.36.V1; and receives Fixed 1%	Goldman Sachs	20/12/2026	(1,134,246)	(307,015)
CDS	EUR (175,292,613)	Fund provides default protection on ITRAXX.EUR.37.V1; and receives Fixed 1%	Goldman Sachs	20/6/2027	(833,814)	(1,408,626)
IFS	GBP 1,110,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.328%	Goldman Sachs	16/1/2032	(115,732)	(115,732)
IFS	GBP 14,580,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.3245%	Goldman Sachs	16/2/2032	(1,409,714)	(1,409,714)
IFS	GBP 9,250,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.371%	Goldman Sachs	16/2/2032	(838,754)	(838,754)
IFS	EUR 10,370,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.731%	Goldman Sachs	16/8/2032	86,865	86,865

Euro Short Duration Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	KRW 32,145,065,200	Fund receives Fixed 1.63%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	(487,674)	(487,674)
IRS	KRW 79,370,550,000	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 1.59%	Bank of America	21/9/2023	(1,227,309)	(1,227,309)
IRS	KRW 66,142,140,000	Fund receives Fixed 1.632%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/9/2023	(1,002,480)	(1,002,480)
IRS	GBP 47,150,000	Fund receives Fixed 3.748%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	24/8/2024	(184,708)	(184,708)
IRS	EUR 61,545,000	Fund receives Fixed 1.58886%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	16/4/2027	(1,754,982)	(1,754,982)
IRS	EUR 120,965,000	Fund receives Fixed 2.35701%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	16/4/2027	757,855	597,551
IRS	EUR 28,000,000	Fund receives Fixed 1.6412%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2031	(1,645,789)	(1,645,789)
IRS	EUR 66,020,000	Fund receives Fixed 1.84923%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2031	(2,768,962)	(2,768,962)
IRS	EUR 118,535,000	Fund receives Fixed 2.52593%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2031	1,693,993	1,520,510
IRS	KRW 33,997,044,800	Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	21/9/2023	(512,669)	(512,669)
Total (EUR underlying exposure - EUR 883,793,107)					(11,378,120)	(11,459,488)

CDS: Credit Default Swaps

IFS: Inflation Swaps

IRS: Interest Rate Swaps

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR (27,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed annually from 25/1/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 25/7/2023	Barclays	23/1/2023	(258,632)	(624,382)
EUR (29,755,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed annually from 14/12/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/6/2023	Goldman Sachs	12/12/2022	(202,739)	(494,338)
EUR (14,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.81% Fixed annually from 10/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023	JP Morgan	8/2/2023	(541,083)	(968,083)
EUR (14,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023; and pays 1.81% Fixed annually from 10/2/2024	JP Morgan	8/2/2023	278,406	(148,594)
EUR (14,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023; and pays 1.798% Fixed annually from 14/2/2024	Morgan Stanley	10/2/2023	269,344	(147,156)
EUR (14,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.798% Fixed annually from 14/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023	Morgan Stanley	10/2/2023	(564,467)	(980,967)
Total (EUR underlying exposure - EUR 48,018,798)				(1,019,171)	(3,363,520)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Euro-Markets Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Ireland			
				257,622	Kingspan	14,787,503	1.14
				121,899	Linde	34,619,316	2.66
						49,406,819	3.80
FUNDS				Italy			
	Ireland			2,179,554	FinecoBank Banca Fineco	23,855,219	1.83
230,636	BlackRock ICS Euro Liquid Environmentally Aware Fund [~]	22,625,420	1.74	10,035,544	Intesa Sanpaolo	17,405,647	1.34
				412,020	Moncler [*]	18,507,938	1.42
Total Funds		22,625,420	1.74			59,768,804	4.59
COMMON STOCKS (SHARES)				Luxembourg			
	Belgium			55,993	Majorel Luxembourg	1,276,640	0.10
668,189	Azelis	13,270,233	1.02	Netherlands			
184,220	KBC	8,746,766	0.67	14,315	Adyen	22,649,193	1.74
		22,016,999	1.69	399,393	Airbus	39,515,943	3.04
	Denmark			125,166	ASM International	34,558,333	2.66
248,564	DSV	36,529,324	2.81	213,211	ASML	105,496,803	8.11
	Finland			191,660	BE Semiconductor Industries [*]	9,274,427	0.71
1,360,474	Metso Outotec [*]	10,690,604	0.82	126,315	Ferrari	24,587,215	1.89
439,560	Neste	21,705,473	1.67	259,342	IMCD	36,243,045	2.78
		32,396,077	2.49	428,750	QIAGEN	19,602,450	1.51
	France			888,123	STMicroelectronics	31,492,842	2.42
830,715	BNP Paribas	38,802,698	2.98	970,541	Universal Music [*]	19,251,651	1.48
373,663	Dassault Systemes	14,664,404	1.13			342,671,902	26.34
319,795	Legrand	23,447,369	1.80	Portugal			
180,836	LVMH Moet Hennessy Louis Vuitton	118,935,837	9.14	5,060,312	EDP - Energias de Portugal	24,279,377	1.86
191,218	Pernod Ricard	35,547,426	2.73	Sweden			
320,175	Sanofi	26,606,543	2.04	1,090,632	Beijer Ref [*]	14,425,897	1.11
97,432	Sartorius Stedim Biotech	36,264,190	2.79	Switzerland			
440,051	Schneider Electric	53,158,161	4.08	41,425	Sika [*]	9,457,911	0.73
122,747	Teleperformance	35,608,905	2.74	United Kingdom			
820,164	TotalEnergies [*]	41,541,307	3.19	1,443,412	Allfunds	11,540,079	0.88
374,011	Vinci	34,596,018	2.66	575,126	RELX	15,195,501	1.17
		459,172,858	35.28			26,735,580	2.05
	Germany			Total Common Stocks (Shares)			
1,557,702	Commerzbank	10,293,295	0.79			1,276,405,742	98.08
364,138	CTS Eventim	19,645,245	1.51	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
213,840	Merck	37,165,392	2.86			1,299,031,162	99.82
160,024	MTU Aero Engines [*]	28,268,239	2.17	Total Portfolio			
344,825	Puma	21,261,910	1.63			1,299,031,162	99.82
19,821	Rational	10,822,266	0.83	Other Net Assets			
435,823	Siemens	44,732,873	3.44			2,284,499	0.18
247,188	Symrise	26,078,334	2.00	Total Net Assets (EUR)			
		198,267,554	15.23			1,301,315,661	100.00

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Euro-Markets Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation) EUR
CHF Hedged Share Class						
CHF	16,076,190	EUR	16,481,471	BNY Mellon	15/9/2022	(70,602)
EUR	1,523,943	CHF	1,471,536	BNY Mellon	15/9/2022	21,768
Net unrealised depreciation						(48,834)
GBP Hedged Share Class						
EUR	271,877	GBP	231,031	BNY Mellon	15/9/2022	3,975
GBP	2,695,008	EUR	3,195,434	BNY Mellon	15/9/2022	(70,322)
Net unrealised depreciation						(66,347)
HKD Hedged Share Class						
EUR	46,523	HKD	366,477	BNY Mellon	15/9/2022	(124)
HKD	4,362,856	EUR	544,436	BNY Mellon	15/9/2022	10,877
Net unrealised appreciation						10,753
SGD Hedged Share Class						
EUR	737,479	SGD	1,038,287	BNY Mellon	15/9/2022	(4,639)
SGD	1,920,276	EUR	1,363,654	BNY Mellon	15/9/2022	8,869
Net unrealised appreciation						4,230
USD Hedged Share Class						
EUR	6,012,142	USD	6,062,921	BNY Mellon	15/9/2022	(42,806)
USD	60,735,294	EUR	59,525,635	BNY Mellon	15/9/2022	1,130,394
Net unrealised appreciation						1,087,588
Total net unrealised appreciation (EUR underlying exposure - EUR 90,795,014)						987,390

Sector Breakdown as at 31 August 2022

	% of Net Assets
Industrial	23.80
Consumer Cyclical	21.70
Technology	17.87
Consumer Non-cyclical	15.72
Financials	7.61
Energy	4.86
Basic Materials	4.66
Utilities	1.86
Investment Funds	1.74
Other Net Assets	0.18
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

European Equity Income Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Ireland				Netherlands		
113,268	BlackRock ICS Euro Liquid Environmentally Aware Fund [~]	11,111,637	0.62	76,754	ASML [*]	37,977,879	2.13
Total Funds		11,111,637	0.62		Norway		
				1,752,236	Gjensidige Forsikring	35,598,557	1.99
COMMON / PREFERRED STOCKS (SHARES)					Portugal		
	Belgium			15,249,755	EDP - Energias de Portugal	73,168,325	4.09
376,506	Azelis	7,477,409	0.42		Spain		
738,112	KBC	35,045,558	1.96	2,078,894	Industria de Diseno Textil [*]	45,465,412	2.54
		42,522,967	2.38		Sweden		
	Denmark			750,080	Alfa Laval	20,158,955	1.13
315,535	Carlsberg	40,881,571	2.29	326,024	Epiroc	5,094,195	0.28
251,203	DSV	36,917,155	2.07	1,540,638	Epiroc	21,684,278	1.21
698,362	Novo Nordisk	74,837,998	4.18	4,786,501	Tele2	51,339,723	2.87
2,414,132	Tryg	54,743,253	3.06	1,723,831	Volvo [*]	27,471,346	1.54
		207,379,977	11.60			125,748,497	7.03
	Finland				Switzerland		
634,210	Kone [*]	25,577,689	1.43	101,225	Lonza	54,838,484	3.07
4,149,273	Nordea Bank	38,795,017	2.17	644,241	Nestle	75,681,621	4.23
		64,372,706	3.60	448,251	Novartis	36,284,067	2.03
	France			216,585	Roche	70,272,538	3.93
1,018,573	BNP Paribas	47,577,545	2.66	107,714	Sika [*]	24,592,625	1.37
674,828	Cie de Saint-Gobain	27,377,772	1.53	170,208	Zurich Insurance	75,376,568	4.22
1,260,872	Euroapi [*]	19,612,864	1.10			337,045,903	18.85
135,471	L'Oreal	47,062,625	2.63		United Kingdom		
48,948	LVMH Moet Hennessy Louis Vuitton	32,193,100	1.80	559,651	AstraZeneca	70,186,183	3.93
709,269	Sanofi	58,940,254	3.30	4,284,334	Auto Trader	32,611,905	1.82
53,613	Sartorius Stedim Biotech	19,954,759	1.11	7,146,044	BP	36,243,948	2.03
93,209	Teleperformance [*]	27,039,931	1.51	1,656,513	Compass	35,838,204	2.00
315,464	Thales	37,887,226	2.12	4,970,419	Phoenix	34,858,321	1.95
1,050,806	TotalEnergies [*]	53,223,324	2.98	484,142	Reckitt Benckiser	37,459,102	2.09
		370,869,400	20.74	2,061,403	RELX	54,464,678	3.05
	Germany					301,662,341	16.87
201,191	MTU Aero Engines [*]	35,540,390	1.99	Total Common / Preferred Stocks (Shares)		1,758,745,610	98.36
901,949	RWE [*]	35,085,816	1.96	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,769,857,247	98.98
47,458	Sartorius [*]	20,112,700	1.12	Total Portfolio		1,769,857,247	98.98
		90,738,906	5.07	Other Net Assets		18,178,225	1.02
	Ireland			Total Net Assets (EUR)		1,788,035,472	100.00
92,235	Linde	26,194,740	1.47				

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

European Equity Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	EUR
AUD Hedged Share Class						
AUD	57,515,001	EUR	39,290,664	BNY Mellon	15/9/2022	83,768
EUR	2,247,892	AUD	3,256,945	BNY Mellon	15/9/2022	18,222
Net unrealised appreciation						101,990
CAD Hedged Share Class						
CAD	6,451,782	EUR	4,895,831	BNY Mellon	15/9/2022	9,957
EUR	242,708	CAD	315,583	BNY Mellon	15/9/2022	2,749
Net unrealised appreciation						12,706
CNH Hedged Share Class						
CNY	15,675,897	EUR	2,269,861	BNY Mellon	15/9/2022	(378)
EUR	471,688	CNY	3,259,147	BNY Mellon	15/9/2022	(157)
Net unrealised depreciation						(535)
GBP Hedged Share Class						
EUR	2,285,483	GBP	1,942,376	BNY Mellon	15/9/2022	33,108
GBP	29,676,797	EUR	35,185,746	BNY Mellon	15/9/2022	(772,740)
Net unrealised depreciation						(739,632)
HKD Hedged Share Class						
EUR	2,963,172	HKD	23,225,063	BNY Mellon	15/9/2022	7,086
HKD	465,328,409	EUR	58,086,598	BNY Mellon	15/9/2022	1,141,169
Net unrealised appreciation						1,148,255
NZD Hedged Share Class						
EUR	293,391	NZD	475,715	BNY Mellon	15/9/2022	2,343
NZD	9,199,052	EUR	5,659,415	BNY Mellon	15/9/2022	(31,331)
Net unrealised depreciation						(28,988)
SGD Hedged Share Class						
EUR	8,571,307	SGD	11,955,310	BNY Mellon	15/9/2022	26,278
SGD	221,170,587	EUR	157,085,958	BNY Mellon	15/9/2022	996,399
Net unrealised appreciation						1,022,677

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	EUR
USD Hedged Share Class						
EUR	17,991,390	USD	18,047,344	BNY Mellon	15/9/2022	(32,129)
USD	284,071,748	EUR	278,113,226	BNY Mellon	15/9/2022	5,588,048
Net unrealised appreciation						5,555,919
Total net unrealised appreciation (EUR underlying exposure - EUR 623,131,027)						7,072,392

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	36.94
Financials	18.01
Industrial	14.25
Consumer Cyclical	8.30
Utilities	6.05
Energy	5.01
Communications	4.69
Technology	3.64
Basic Materials	1.47
Investment Funds	0.62
Other Net Assets	1.02
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

European Focus Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				18,091	ASM International	4,994,925	1.53
FUNDS				30,021	ASML	14,854,391	4.56
Ireland				105,915	BE Semiconductor Industries*	5,125,227	1.57
47,929	BlackRock ICS Euro Liquid Environmentally Aware Fund~	4,701,808	1.44	38,866	Ferrari	7,565,267	2.32
Total Funds				55,201	IMCD*	7,714,340	2.37
COMMON STOCKS (SHARES)				106,312	STMicroelectronics	3,769,823	1.16
Belgium						50,848,001	15.60
120,374	KBC	5,715,358	1.75	Spain			
Denmark				121,937	Amadeus IT	6,474,855	1.98
84,140	DSV	12,365,336	3.79	2,677,150	CaixaBank*	8,010,033	2.46
18,407	Genmab	6,561,090	2.01			14,484,888	4.44
205,347	Novo Nordisk	22,005,433	6.75	Sweden			
139,626	Royal Unibrew*	10,456,943	3.21	548,632	Atlas Copco	5,668,740	1.74
				275,627	Epiroc	4,306,730	1.32
Finland				77,459	EQT	1,774,836	0.54
584,943	Nordea Bank	5,469,120	1.68	635,909	Hexagon*	6,642,013	2.04
France						18,392,319	5.64
29,752	LVMH Moet Hennessy Louis Vuitton	19,567,890	6.00	Switzerland			
41,900	Schneider Electric*	5,061,520	1.55	27,122	Lonza	14,693,301	4.50
33,928	Teleperformance	9,842,513	3.02	35,608	Sika	8,129,808	2.49
299,068	TotalEnergies	15,147,794	4.65	42,350	Straumann*	4,748,104	1.46
				10,778	VAT	2,615,874	0.80
Germany						30,187,087	9.25
80,427	CTS Eventim*	4,339,037	1.33	United Kingdom			
42,292	MTU Aero Engines	7,470,882	2.29	425,367	Allfunds	3,400,809	1.04
				94,523	Ashtead	4,688,810	1.44
Ireland				152,682	AstraZeneca	19,147,945	5.87
46,878	Kingspan	2,690,797	0.83	435,459	Auto Trader	3,314,668	1.01
46,728	Linde	13,270,752	4.07	3,829,811	JD Sports Fashion	5,090,512	1.56
				632,566	RELX	16,713,134	5.13
Italy				31,518	Spirax-Sarco Engineering	3,935,138	1.21
373,380	FinecoBank Banca Fineco	4,086,644	1.25			56,291,016	17.26
Luxembourg				Total Common Stocks (Shares)			
483,426	Tenaris*	6,577,011	2.02			320,831,431	98.39
Netherlands				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
4,313	Adyen*	6,824,028	2.09			325,533,239	99.83
				Total Portfolio			
						325,533,239	99.83
						564,763	0.17
						326,098,002	100.00

~Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

European Focus Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
SGD Hedged Share Class						
EUR	522	SGD	729	BNY Mellon	15/9/2022	-
SGD	10,002	EUR	7,103	BNY Mellon	15/9/2022	46
Net unrealised appreciation						46
USD Hedged Share Class						
EUR	423,059	USD	424,591	BNY Mellon	15/9/2022	(972)
USD	5,901,961	EUR	5,776,338	BNY Mellon	15/9/2022	117,929
Net unrealised appreciation						116,957
Total net unrealised appreciation						
(EUR underlying exposure - EUR 6,331,700)						117,003

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	35.48
Industrial	20.08
Consumer Cyclical	13.58
Technology	11.84
Financials	7.68
Energy	4.65
Basic Materials	4.07
Investment Funds	1.44
Communications	1.01
Other Net Assets	0.17
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

European Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				66,972	ASM International*	18,490,969	1.52
FUNDS				111,221	ASML	55,032,151	4.51
Ireland				392,099	BE Semiconductor Industries*	18,973,671	1.55
263,972	BlackRock ICS Euro Liquid Environmentally Aware Fund~	25,895,701	2.12	140,989	Ferrari	27,443,509	2.25
Total Funds		25,895,701	2.12	199,565	IMCD	27,889,209	2.28
COMMON STOCKS (SHARES)				391,542	STMicroelectronics	13,884,079	1.14
Belgium						187,071,507	15.33
448,889	KBC	21,313,250	1.75	Spain			
Denmark				449,241	Amadeus IT*	23,854,697	1.95
309,991	DSV	45,556,724	3.73	9,983,424	CaixaBank*	29,870,405	2.45
68,208	Genmab	24,312,425	1.99			53,725,102	4.40
758,935	Novo Nordisk	81,329,134	6.66	Sweden			
517,305	Royal Unibrew*	38,742,275	3.18	2,088,820	Atlas Copco	21,582,732	1.77
		189,940,558	15.56	1,021,360	Epiroc	15,958,967	1.31
Finland				287,032	EQT*	6,576,830	0.54
2,181,901	Nordea Bank	20,400,414	1.67	2,342,833	Hexagon	24,470,682	2.00
France						68,589,211	5.62
110,231	LVMH Moet Hennessy Louis Vuitton*	72,498,928	5.94	Switzerland			
154,370	Schneider Electric*	18,647,896	1.53	101,088	Lonza	54,764,265	4.48
127,457	Teleperformance*	36,975,276	3.03	137,877	Sika*	31,479,262	2.58
1,116,352	TotalEnergies	56,543,229	4.63	157,849	Straumann*	17,697,366	1.45
		184,665,329	15.13	40,127	VAT*	9,739,021	0.80
Germany						113,679,914	9.31
296,321	CTS Eventim*	15,986,518	1.31	United Kingdom			
155,813	MTU Aero Engines	27,524,366	2.25	1,648,192	Allfunds	13,177,295	1.08
		43,510,884	3.56	348,244	Ashtead	17,274,630	1.42
Ireland				565,774	AstraZeneca	70,954,073	5.81
172,709	Kingspan	9,913,497	0.81	1,623,879	Auto Trader	12,360,798	1.01
172,156	Linde	48,892,304	4.01	14,182,525	JD Sports Fashion	18,851,142	1.54
		58,805,801	4.82	2,330,517	RELX	61,574,985	5.04
Italy				113,830	Spirax-Sarco Engineering	14,212,092	1.16
1,435,397	FinecoBank Banca Fineco	15,710,420	1.28			208,405,015	17.06
Luxembourg						1,190,323,887	97.50
1,801,285	Tenaris	24,506,482	2.01	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Netherlands						1,216,219,588	99.62
16,027	Adyen*	25,357,919	2.08	Total Portfolio			
						1,216,219,588	99.62
						4,682,553	0.38
						1,220,902,141	100.00

*Investment in connected party fund, see further information in Note 10.

~All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2022

					Maturity(depreciation) date	Unrealised appreciation/ EUR
CurrencyPurchases	Currency	Sales	Counterparty			
AUD Hedged Share Class						
AUD	3,618,835	EUR	2,472,363	BNY Mellon	15/9/2022	5,069
EUR	206,953	AUD	300,854	BNY Mellon	15/9/2022	992
Net unrealised appreciation						6,061

Open Forward Foreign Exchange Contracts as at 31 August 2022

					Maturity date	Unrealised appreciation/(depreciation) EUR
CurrencyPurchases	Currency	Sales	Counterparty			
CAD Hedged Share Class						
CAD	1,893,648	EUR	1,436,878	BNY Mellon	15/9/2022	3,009
EUR	161,000	CAD	210,983	BNY Mellon	15/9/2022	574
Net unrealised appreciation						3,583

European Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation EUR
CNH Hedged Share Class						
CNY	763,450	EUR	110,564	BNY Mellon	15/9/2022	(37)
EUR	8,170	CNY	56,254	BNY Mellon	15/9/2022	27
Net unrealised depreciation						(10)
GBP Hedged Share Class						
EUR	239,330	GBP	203,332	BNY Mellon	15/9/2022	3,547
GBP	2,744,953	EUR	3,254,550	BNY Mellon	15/9/2022	(71,522)
Net unrealised depreciation						(67,975)
HKD Hedged Share Class						
EUR	2,748,481	HKD	21,976,724	BNY Mellon	15/9/2022	(48,749)
HKD	139,815,427	EUR	17,449,444	BNY Mellon	15/9/2022	346,495
Net unrealised appreciation						297,746
NZD Hedged Share Class						
EUR	64,217	NZD	104,218	BNY Mellon	15/9/2022	456
NZD	1,453,466	EUR	894,316	BNY Mellon	15/9/2022	(5,069)
Net unrealised depreciation						(4,613)
SGD Hedged Share Class						
EUR	579,400	SGD	809,904	BNY Mellon	15/9/2022	521
SGD	10,919,526	EUR	7,754,672	BNY Mellon	15/9/2022	50,095
Net unrealised appreciation						50,616
USD Hedged Share Class						
EUR	9,345,940	USD	9,402,126	BNY Mellon	15/9/2022	(43,797)
USD	92,493,937	EUR	90,524,862	BNY Mellon	15/9/2022	1,848,473
Net unrealised appreciation						1,804,676
Total net unrealised appreciation (EUR underlying exposure - EUR 139,632,303)						2,090,084

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	35.14
Industrial	19.95
Consumer Cyclical	13.32
Technology	11.75
Financials	7.69
Energy	4.63
Basic Materials	4.01
Investment Funds	2.12
Communications	1.01
Other Net Assets	0.38
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

European High Yield Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				EUR 1,000,000	Constellium 4.25% 15/2/2026*	930,360	0.31
COMMON STOCKS (SHARES)				EUR 800,000	Electricite de France 2.875% 15/3/2171	639,000	0.21
Belgium				EUR 200,000	Electricite de France 3% 3/12/2170	149,600	0.05
12,478	Telenet	177,063	0.06	EUR 4,000,000	Electricite de France 3.375% 15/9/2170	2,976,000	0.99
United Kingdom				EUR 900,000	Electricite de France 4% 4/10/2170	832,950	0.28
17,747	Liberty Global	365,076	0.12	EUR 900,000	Electricite de France 5.375% 29/1/2171*	848,700	0.28
Total Common Stocks (Shares)				GBP 400,000	Electricite de France 6% 29/7/2171	409,719	0.14
BONDS				EUR 2,400,000	Faurecia 2.75% 15/2/2027	1,981,368	0.66
Austria				EUR 563,000	Faurecia 3.75% 15/6/2028	465,809	0.16
EUR 2,800,000	ams-OSRAM 0% 5/3/2025	2,232,972	0.74	EUR 880,000	Getlink 3.5% 30/10/2025	857,305	0.28
EUR 500,000	ams-OSRAM 2.125% 3/11/2027	357,700	0.12	EUR 3,143,000	Goldstory 5.375% 1/3/2026*	2,773,257	0.92
EUR 796,000	ams-OSRAM 6% 31/7/2025*	745,366	0.25	EUR 400,000	Iliad 5.625% 15/10/2028	369,406	0.12
				GBP 1,600,000	Korian 4.125% 15/6/2171	1,457,158	0.48
				EUR 1,300,000	La Financiere Atalian 4% 15/5/2024*	1,237,944	0.41
Belgium				EUR 550,000	La Financiere Atalian 5.125% 15/5/2025*	525,165	0.17
EUR 1,000,000	House of Finance 4.375% 15/7/2026*	1,000,500	0.33	GBP 1,000,000	La Financiere Atalian 6.625% 15/5/2025	1,110,931	0.37
EUR 1,200,000	KBC 4.75% 5/9/2170*	1,149,000	0.38	EUR 552,000	Loxam 3.25% 14/1/2025	514,249	0.17
				EUR 800,000	Loxam 4.25% 15/4/2024*	781,064	0.26
Cyprus				EUR 1,600,000	Loxam 4.5% 15/2/2027*	1,463,784	0.49
EUR 500,000	Bank of Cyprus 2.5% 24/6/2027	395,945	0.13	EUR 200,000	Loxam 5.75% 15/7/2027*	168,562	0.06
Denmark				EUR 550,000	Novafives 5% 15/6/2025*	368,335	0.12
GBP 900,000	TDC 6.875% 23/2/2023	1,041,756	0.35	EUR 1,071,000	Paprec 3.5% 1/7/2028*	889,289	0.30
Finland				EUR 704,000	Picard Groupe 3.875% 1/7/2026*	625,997	0.21
EUR 325,000	Finnair 4.25% 19/5/2025	262,935	0.09	EUR 500,000	Quatrim 5.875% 15/1/2024	456,635	0.15
EUR 400,000	SBB Treasury 0.75% 14/12/2028	257,558	0.09	EUR 5,300,000	RCI Banque 2.625% 18/2/2030*	4,665,988	1.55
EUR 1,000,000	SBB Treasury 1.125% 26/11/2029	642,239	0.21	EUR 700,000	Renault 2.375% 25/5/2026	614,306	0.20
				USD 1,000,000	Societe Generale 7.875% 18/6/2171*	992,793	0.33
France				USD 1,200,000	Societe Generale 7.875% 18/6/2171	1,191,352	0.40
EUR 15,150	Accor 0.7% 7/12/2027	644,496	0.22	EUR 1,200,000	Vallourec 8.5% 30/6/2026*	1,148,832	0.38
EUR 1,400,000	Accor 4.375% 30/4/2171	1,301,496	0.43	EUR 900,000	Verallia 1.875% 10/11/2031	682,713	0.23
EUR 1,900,000	Air France-KLM 3.875% 1/7/2026*	1,638,845	0.54				
EUR 254,000	Altice France 2.5% 15/1/2025	231,529	0.08	Germany			
EUR 1,254,000	Altice France 4.125% 15/1/2029*	998,027	0.33	EUR 1,500,000	Bayer 4.5% 25/3/2082	1,367,850	0.45
EUR 700,000	Altice France 4.25% 15/10/2029	556,437	0.19	EUR 1,687,000	Cheplapharm Arzneimittel 4.375% 15/1/2028*	1,525,335	0.51
EUR 1,900,000	Altice France 5.875% 1/2/2027*	1,728,696	0.57	EUR 3,800,000	Commerzbank 6.125% 9/4/2171*	3,465,220	1.15
EUR 800,000	Banijay 6.5% 1/3/2026*	727,448	0.24	EUR 1,500,000	Ctec II 5.25% 15/2/2030	1,127,302	0.38
USD 260,000	BNP Paribas 1.575% 23/3/2171	189,069	0.06	EUR 1,500,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024*	1,250,565	0.42
EUR 650,000	Burger King France 5.017% 1/11/2026	622,528	0.21	EUR 4,000,000	Deutsche Bank 4% 24/6/2032	3,625,400	1.20
EUR 1,000,000	Casino Guichard Perrachon 3.58% 7/2/2025	642,520	0.21	EUR 400,000	Deutsche Lufthansa 2.875% 11/2/2025	365,226	0.12
EUR 1,000,000	Casino Guichard Perrachon 3.992% 31/1/2171	375,060	0.13	EUR 1,300,000	Deutsche Lufthansa 2.875% 16/5/2027	1,053,741	0.35
EUR 1,500,000	Casino Guichard Perrachon 5.25% 15/4/2027	850,387	0.28				
EUR 400,000	Casino Guichard Perrachon 6.625% 15/1/2026	247,276	0.08				
EUR 1,000,000	CGG 7.75% 1/4/2027*	886,295	0.29				
EUR 1,400,000	Chrome Bidco 3.5% 31/5/2028*	1,231,076	0.41				
EUR 500,000	CMA CGM 7.5% 15/1/2026	517,865	0.17				

*All or a portion of this security represents a security on loan.

European High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,400,000	Deutsche Lufthansa 3.5% 14/7/2029	1,091,615	0.36	EUR 728,000	Capital Four CLO III 6.06% 15/10/2034	619,234	0.21
EUR 1,100,000	Deutsche Lufthansa 3.75% 11/2/2028	912,406	0.30	EUR 600,000	CIFC European Funding CLO III 5.61% 15/1/2034	511,797	0.17
EUR 2,000,000	DIC Asset 2.25% 22/9/2026	1,542,500	0.51	EUR 269,000	Contego CLO IX 6.155% 24/1/2034	229,721	0.08
EUR 800,000	Douglas 6% 8/4/2026*	658,652	0.22	EUR 800,000	Contego CLO VIII 6.205% 25/1/2034	690,975	0.23
EUR 1,490,000	Gruenenthal 4.125% 15/5/2028*	1,370,077	0.45	EUR 600,000	eircom Finance 1.75% 1/11/2024*	577,971	0.19
EUR 1,556,000	HT Troplast 9.25% 15/7/2025	1,367,802	0.45	EUR 1,113,000	Fair Oaks Loan Funding III 6.11% 15/10/2034	944,917	0.31
EUR 600,000	IHO Verwaltungs 3.75% 15/9/2026	531,210	0.18	EUR 700,000	Henley CLO IV 5.395% 25/4/2034	574,854	0.19
EUR 352,000	IHO Verwaltungs 3.875% 15/5/2027	291,968	0.10	EUR 200,000	Invesco Euro CLO 5.99% 15/7/2034	171,959	0.06
EUR 1,461,000	Nidda Healthcare 3.5% 30/9/2024	1,349,051	0.45	EUR 152,943	Invesco Euro Clo III 8.07% 15/7/2032	133,169	0.04
EUR 887,000	Nidda Healthcare 3.5% 30/9/2024	822,320	0.27	EUR 400,000	Invesco Euro CLO V 5.81% 15/1/2034	346,610	0.11
EUR 856,000	PCF 4.75% 15/4/2026*	710,510	0.24	EUR 400,000	Marino Park CLO 5.672% 16/1/2034	348,875	0.12
EUR 1,677,000	Renk 5.75% 15/7/2025*	1,575,609	0.52	EUR 438,000	Neuberger Berman Loan Advisers Euro CLO 5.522% 17/4/2034	368,670	0.12
EUR 500,000	Schenck Process 5.375% 15/6/2023	486,087	0.16	EUR 699,000	Neuberger Berman Loan Advisers Euro CLO 2 6.06% 15/4/2034	599,102	0.20
EUR 300,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	277,626	0.09	EUR 148,000	OCP Euro CLO 2017-2 5% 15/1/2032	129,683	0.04
EUR 1,494,636	Techem Verwaltungsgesellschaft 674 6% 30/7/2026*	1,404,854	0.47	EUR 100,000	OCP Euro CLO 2017-2 6.4% 15/1/2032	76,331	0.03
EUR 2,742,000	Tele Columbus 3.875% 2/5/2025	2,341,860	0.78	EUR 1,000,000	OCP Euro CLO 2022-5 6.47% 20/4/2035	875,738	0.29
EUR 929,000	thyssenkrupp 2.875% 22/2/2024	899,402	0.30	EUR 300,000	Providus Clo III 6.262% 18/7/2034	264,689	0.09
EUR 1,400,000	TK Elevator Midco 4.375% 15/7/2027	1,243,774	0.41	EUR 400,000	Providus CLO V 5.611% 15/2/2035	326,167	0.11
EUR 600,000	ZF Finance 2% 6/5/2027	481,356	0.16	EUR 578,000	Rockford Tower Europe CLO 2021-1 6.007% 20/4/2034	499,807	0.17
EUR 600,000	ZF Finance 2.25% 3/5/2028	458,547	0.15	EUR 700,000	Sound Point Euro CLO V Funding 5.985% 25/7/2035	585,529	0.19
EUR 700,000	ZF Finance 2.75% 25/5/2027	577,836	0.19	GBP 462,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	456,640	0.15
EUR 800,000	ZF Finance 3% 21/9/2025	728,324	0.24			18,937,576	6.28
EUR 600,000	ZF Finance 3.75% 21/9/2028	492,150	0.17				
		35,396,175	11.75				
	Ireland				Italy		
EUR 1,300,000	AIB 5.25% 9/4/2171	1,196,650	0.40	EUR 1,000,000	Atlantia 1.875% 12/2/2028	810,265	0.27
EUR 1,300,000	AIB 6.25% 23/12/2170	1,238,900	0.41	EUR 1,243,000	Autostrade per l'Italia 2% 4/12/2028	1,040,963	0.35
EUR 800,000	AlbaCore EURO CLO I 5.962% 18/10/2034	675,394	0.22	EUR 4,315,000	Autostrade per l'Italia 2% 15/1/2030	3,504,988	1.16
EUR 340,000	Anchorage Capital Europe CLO 2 6.45% 15/4/2034	303,218	0.10	EUR 350,000	Autostrade per l'Italia 2.25% 25/1/2032	274,181	0.09
EUR 700,000	Anchorage Capital Europe CLO 2021-4 5.855% 25/4/2034	599,753	0.20	EUR 1,000,000	Banca Monte dei Paschi di Siena 1.875% 9/1/2026*	817,640	0.27
EUR 750,000	ARBOUR CLO VIII 6.11% 15/10/2034	642,532	0.21	EUR 725,000	Banca Monte dei Paschi di Siena 2.625% 28/4/2025	623,515	0.21
EUR 400,000	Aurium CLO II 6.08% 22/6/2034	340,388	0.11	EUR 1,347,000	Banco BPM 2.875% 29/6/2031	1,117,168	0.37
EUR 200,000	Avoca CLO XV 4.13% 15/4/2031	168,882	0.06	EUR 800,000	Banco BPM 3.25% 14/1/2031	707,000	0.24
EUR 1,000,000	BBAM European CLO II 6.11% 15/10/2034	853,751	0.28	EUR 233,000	Banco BPM 3.375% 19/1/2032	192,863	0.06
EUR 200,000	Bilbao CLO I 4.777% 20/7/2031	168,798	0.06				
EUR 800,000	Bilbao CLO II 6.361% 20/8/2035	680,344	0.23				
EUR 700,000	BlueMountain 2021-1 CLO 5.41% 15/4/2034	582,456	0.19				
EUR 800,000	BlueMountain Fuji CLO IV 6.678% 25/2/2034	696,977	0.23				
EUR 1,000,000	Cairn CLO XIV 6.348% 29/10/2034	855,927	0.28				
EUR 700,000	Capital Four CLO II 5.91% 15/1/2034	601,168	0.20				

* All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

European High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 2,265,000	Centurion Bidco 5.875% 30/9/2026*	2,101,241	0.70	EUR 850,000	Altice France 8% 15/5/2027	698,513	0.23
EUR 500,000	doValue 3.375% 31/7/2026*	433,885	0.14	EUR 500,000	Aroundtown 2.875% 12/1/2171	409,131	0.14
EUR 800,000	doValue 5% 4/8/2025*	770,608	0.26	EUR 2,500,000	Aroundtown 3.375% 23/12/2170	1,978,125	0.66
EUR 1,100,000	Fabric BC 4.707% 31/8/2026*	1,093,147	0.36	EUR 811,000	Cidron Aida Finco 5% 1/4/2028	715,699	0.24
EUR 800,000	FIS Fabbria Italiana Sintetici 5.625% 1/8/2027	701,032	0.23	GBP 763,000	Cidron Aida Finco 6.25% 1/4/2028	759,243	0.25
EUR 1,000,000	Inter Media and Communication 6.75% 9/2/2027*	920,885	0.30	EUR 1,034,000	Cirsa Finance International 4.5% 15/3/2027	873,223	0.29
EUR 4,250,000	Intesa Sanpaolo 5.5% 1/3/2171	3,492,437	1.16	EUR 429,000	Cirsa Finance International 4.75% 22/5/2025	397,919	0.13
USD 200,000	Intesa Sanpaolo 5.71% 15/1/2026	189,471	0.06	EUR 339,668	Cirsa Finance International 6.25% 20/12/2023	334,611	0.11
EUR 500,000	Intesa Sanpaolo 5.875% 20/6/2171	465,938	0.16	EUR 1,462,189	Codere Finance 2 Luxembourg 11% 30/9/2026	1,459,820	0.49
EUR 500,000	Intesa Sanpaolo 6.375% 30/9/2170	426,875	0.14	EUR 475,144	Codere Finance 2 Luxembourg 12.75% 30/11/2027	422,189	0.14
EUR 1,000,000	Intesa Sanpaolo 7.75% 11/7/2171	969,375	0.32	EUR 1,440,000	Cullinan Holdco 4.625% 15/10/2026*	1,213,949	0.40
EUR 1,600,000	Kedrion 3.375% 15/5/2026*	1,652,384	0.55	EUR 1,200,000	European TopSoho 4% 18/10/2021***	922,937	0.31
EUR 900,000	Nexi 0% 24/2/2028	669,842	0.22	EUR 1,670,000	Garfunkelux Holdco 3 6.75% 1/11/2025	1,482,668	0.49
EUR 2,100,000	Poste Italiane 2.625% 24/6/2171	1,525,125	0.51	GBP 2,600,000	Garfunkelux Holdco 3 7.75% 1/11/2025*	2,681,581	0.89
EUR 2,000,000	Rekeep 7.25% 1/2/2026*	1,803,070	0.60	EUR 932,000	Herens Midco 5.25% 15/5/2029*	683,263	0.23
EUR 1,385,000	Telecom Italia 1.625% 18/1/2029	1,035,523	0.34	EUR 1,608,000	Kleopatra Finco 4.25% 1/3/2026	1,367,282	0.45
EUR 500,000	Telecom Italia 2.375% 12/10/2027	420,400	0.14	EUR 200,000	Lincoln Financing 3.625% 1/4/2024	195,600	0.07
EUR 1,977,000	Telecom Italia 2.75% 15/4/2025*	1,879,613	0.62	EUR 1,000,000	Lincoln Financing 3.875% 1/4/2024	994,470	0.33
EUR 1,203,000	Telecom Italia 2.875% 28/1/2026	1,111,151	0.37	EUR 900,000	Lune 5.625% 15/11/2028	762,372	0.25
EUR 100,000	Telecom Italia 3% 30/9/2025	94,750	0.03	EUR 1,296,000	Monitchem HoldCo 3 5.25% 15/3/2025*	1,223,735	0.41
EUR 497,000	Telecom Italia 3.625% 25/5/2026	475,843	0.16	EUR 1,714,000	Rossini 6.75% 30/10/2025*	1,714,000	0.57
EUR 100,000	Telecom Italia 5.25% 17/3/2055	79,608	0.03	EUR 1,800,000	SES 2.875% 27/8/2171	1,482,030	0.49
EUR 300,000	UniCredit 2.731% 15/1/2032	252,750	0.08	EUR 720,842	Summer BC Holdco A 9.25% 31/10/2027	624,033	0.21
EUR 1,800,000	UniCredit 6.625% 3/12/2170*	1,734,750	0.58	EUR 1,400,000	Summer BC Holdco B 5.75% 31/10/2026	1,293,313	0.43
EUR 600,000	UniCredit 7.5% 3/6/2171	576,300	0.19	EUR 83,000	Telecom Italia Finance 7.75% 24/1/2033*	86,739	0.03
		33,964,586	11.27	EUR 1,000,000	Vivion Investments 3.5% 1/11/2025*	883,730	0.29
Japan						29,810,166	9.90
EUR 422,000	Rakuten 4.25% 22/4/2171	279,491	0.09	Marshall Islands			
EUR 2,592,000	SoftBank 2.125% 6/7/2024	2,373,987	0.79	USD 1,675,000	Danaos 8.5% 1/3/2028	1,681,595	0.56
EUR 1,600,000	SoftBank 3.125% 19/9/2025*	1,408,224	0.47	Netherlands			
EUR 100,000	SoftBank 4.5% 20/4/2025	92,641	0.03	EUR 1,800,000	Abertis Infraestructuras Finance 3.248% 24/2/2171	1,551,600	0.52
EUR 2,305,000	SoftBank 4.75% 30/7/2025*	2,112,694	0.70	EUR 900,000	Energizer Gamma Acquisition 3.5% 30/6/2029	715,500	0.24
USD 1,000,000	SoftBank 6% 19/1/2171*	926,681	0.31	EUR 1,700,000	Naturgy Finance 2.374% 23/2/2171	1,334,075	0.44
		7,193,718	2.39	EUR 400,000	Naturgy Finance 3.375% 24/4/2171	374,500	0.13
Jersey				EUR 1,540,000	OI European 2.875% 15/2/2025*	1,422,305	0.47
EUR 868,000	Avis Budget Finance 4.75% 30/1/2026*	818,741	0.27	EUR 100,000	OI European 3.125% 15/11/2024	95,316	0.03
GBP 300,000	CPUK Finance 4.5% 28/8/2027	313,827	0.10				
GBP 600,000	CPUK Finance 4.875% 28/2/2047	656,672	0.22				
GBP 2,300,000	Galaxy Bidco 6.5% 31/7/2026	2,324,091	0.77				
EUR 500,000	Kane Bidco 5% 15/2/2027*	452,070	0.15				
GBP 108,000	Kane Bidco 6.5% 15/2/2027	111,654	0.04				
		4,677,055	1.55				
Luxembourg							
EUR 400,000	ADLER 2% 23/11/2023	254,944	0.08				
EUR 1,200,000	ADLER 2.75% 13/11/2026	669,384	0.22				
EUR 2,500,000	ADLER 3.25% 5/8/2025*	1,500,125	0.50				
EUR 2,124,000	Altice Financing 4.25% 15/8/2029*	1,725,538	0.57				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

European High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 650,000	Repsol International Finance 3.75% 11/6/2171	600,437	0.20	EUR 400,000	Cellnex Telecom 1% 20/4/2027	340,994	0.12
EUR 650,000	Repsol International Finance 4.247% 11/12/2170	570,538	0.19	EUR 800,000	Cellnex Telecom 1.75% 23/10/2030	609,808	0.20
EUR 200,000	Repsol International Finance 4.5% 25/3/2075	196,950	0.06	EUR 1,700,000	Food Service Project 5.5% 21/1/2027*	1,488,851	0.50
EUR 1,000,000	Saipem Finance International 2.625% 7/1/2025*	894,185	0.30	EUR 963,000	Grupo Antolin-Irausa 3.375% 30/4/2026	792,010	0.26
EUR 1,000,000	Saipem Finance International 3.375% 15/7/2026	836,380	0.28	EUR 1,326,000	Grupo Antolin-Irausa 3.5% 30/4/2028*	972,701	0.32
EUR 1,291,255	Summer BidCo 9% 15/11/2025*	1,053,141	0.35	EUR 600,000	International Consolidated Airlines 0.625% 17/11/2022	596,604	0.20
EUR 316,600	Summer BidCo 9% 15/11/2025	257,934	0.08	EUR 1,900,000	International Consolidated Airlines 1.125% 18/5/2028	1,250,751	0.41
EUR 1,500,000	Telefonica Europe 3.875% 22/9/2170	1,355,250	0.45	EUR 400,000	International Consolidated Airlines 2.75% 25/3/2025	350,988	0.12
EUR 679,000	Teva Pharmaceutical Finance Netherlands II 1.25% 31/3/2023	664,201	0.22	EUR 700,000	International Consolidated Airlines 3.75% 25/3/2029	518,581	0.17
EUR 300,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	223,515	0.08	EUR 1,000,000	Kaixo Bondco Telecom 5.125% 30/9/2029	820,570	0.27
EUR 600,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	488,469	0.16	EUR 1,917,000	Lorca Telecom Bondco 4% 18/9/2027*	1,725,741	0.57
EUR 322,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	283,215	0.09	EUR 450,000	Tendam Brands 5% 15/9/2024*	428,591	0.14
EUR 718,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	595,287	0.20	EUR 250,000	Tendam Brands 5.517% 15/9/2024*	239,858	0.08
EUR 2,659,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	2,559,906	0.85			21,133,740	7.01
EUR 1,241,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	1,230,867	0.41	Sweden			
EUR 2,725,000	United 4.875% 1/7/2024*	2,577,850	0.86	EUR 1,000,000	Fastighets Balder 2.873% 2/6/2081	707,300	0.24
EUR 900,000	Volkswagen International Finance 3.748% 28/12/2170	783,536	0.26	EUR 800,000	Heimstaden Bostad 2.625% 1/5/2171	579,600	0.19
EUR 900,000	VZ Secured Financing 3.5% 15/1/2032	708,489	0.23	EUR 2,201,000	Intrum 3.5% 15/7/2026	1,973,615	0.66
EUR 1,700,000	ZF Europe Finance 2% 23/2/2026*	1,443,240	0.48	EUR 538,000	Intrum 4.875% 15/8/2025	514,435	0.17
EUR 300,000	ZF Europe Finance 2.5% 23/10/2027	239,082	0.08	EUR 1,643,000	Verisure 3.5% 15/5/2023	1,627,080	0.54
		23,055,768	7.66	EUR 273,000	Verisure 3.875% 15/7/2026	245,151	0.08
Panama						5,647,181	1.88
EUR 3,185,000	Carnival 10.125% 1/2/2026*	3,313,420	1.10	Switzerland			
Portugal				USD 300,000	Credit Suisse 5.25% 11/2/2171	226,020	0.07
EUR 600,000	Banco Espirito Santo 4% 21/1/2019***	105,000	0.04	USD 1,575,000	Credit Suisse 6.25% 18/12/2170	1,418,420	0.47
EUR 200,000	Banco Espirito Santo 4.75% 15/1/2018***	35,000	0.01	USD 200,000	Credit Suisse 6.25% 18/12/2170	180,117	0.06
		140,000	0.05	USD 500,000	Credit Suisse 7.25% 12/3/2171*	412,626	0.14
Romania				USD 400,000	Credit Suisse 7.5% 11/6/2171	380,720	0.13
EUR 600,000	RCS & RDS 2.5% 5/2/2025	533,223	0.18	USD 800,000	Credit Suisse 7.5% 11/6/2171	761,440	0.25
Spain						3,379,343	1.12
EUR 1,400,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2170	1,324,834	0.44	United Kingdom			
EUR 1,600,000	Banco Bilbao Vizcaya Argentaria 6% 29/6/2171*	1,551,936	0.52	GBP 1,500,000	Arqiva Broadcast Finance 6.75% 30/9/2023	1,726,940	0.57
EUR 600,000	Banco Santander 4.375% 14/4/2171	511,386	0.17	GBP 600,000	Barclays 6.375% 15/3/2171	636,162	0.21
EUR 1,800,000	CaixaBank 6.375% 19/12/2170	1,788,480	0.59	GBP 800,000	Barclays 7.125% 15/9/2170	885,064	0.29
EUR 700,000	Cellnex Finance 1.5% 8/6/2028	578,298	0.19	GBP 400,000	Barclays 7.25% 15/6/2171	460,079	0.15
EUR 6,900,000	Cellnex Telecom 0.75% 20/11/2031	5,242,758	1.74	EUR 536,000	BCP V Modular Services Finance II 4.75% 30/11/2028	446,903	0.15
				GBP 200,000	BCP V Modular Services Finance II 6.125% 30/11/2028	189,045	0.07
				GBP 3,571,000	Bellis Acquisition 3.25% 16/2/2026	3,284,039	1.09
				GBP 200,000	Bellis Acquisition 4.5% 16/2/2026	186,669	0.06

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

European High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 171,297	Codere New Topco 7.5% 30/11/2027	130,713	0.04	GBP 2,271,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,191,474	0.73
GBP 1,811,000	Constellation Automotive Financing 4.875% 15/7/2027*	1,669,106	0.55	EUR 2,747,000	Vodafone 2.625% 27/8/2080	2,468,592	0.82
EUR 1,217,000	eG Global Finance 3.625% 7/2/2024	1,143,499	0.38	EUR 400,000	Vodafone 4.2% 3/10/2078	365,520	0.12
EUR 778,000	eG Global Finance 6.25% 30/10/2025	730,520	0.24	USD 300,000	Vodafone 6.25% 3/10/2078	291,999	0.10
GBP 1,000,000	Heathrow Finance 4.125% 1/9/2029	982,341	0.33			39,900,534	13.24
GBP 300,000	Heathrow Finance 4.75% 1/3/2024	343,590	0.11		United States		
USD 2,720,000	HSBC Bank 3.127% 19/12/2170	2,085,749	0.69	EUR 788,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	653,126	0.22
GBP 757,000	Iceland Bondco 4.625% 15/3/2025*	641,441	0.21	EUR 659,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	521,272	0.17
GBP 1,020,000	Iron Mountain UK 3.875% 15/11/2025*	1,080,445	0.36	EUR 700,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	569,901	0.19
EUR 2,000,000	Jaguar Land Rover Automotive 4.5% 15/1/2026*	1,676,720	0.56	USD 700,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	664,723	0.22
EUR 1,164,000	Jaguar Land Rover Automotive 4.5% 15/7/2028*	838,749	0.28	EUR 1,198,000	Boxer Parent 6.5% 2/10/2025	1,162,455	0.39
EUR 800,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	697,400	0.23	EUR 1,500,000	Chemours 4% 15/5/2026	1,402,215	0.47
GBP 570,000	Jerrold Finco 4.875% 15/1/2026	566,436	0.19	EUR 995,000	Coty 3.875% 15/4/2026	927,678	0.31
GBP 1,000,000	Jerrold Finco 5.25% 15/1/2027	1,014,813	0.34	GBP 1,800,000	Encore Capital 4.25% 1/6/2028	1,705,628	0.56
GBP 600,000	Market Bidco Finco 5.5% 4/11/2027	576,114	0.19	EUR 397,000	Encore Capital 4.875% 15/10/2025	385,064	0.13
GBP 200,000	Nationwide Building Society 5.75% 20/12/2170	205,608	0.07	GBP 600,000	Encore Capital 5.375% 15/2/2026	654,183	0.22
USD 1,500,000	Neptune Energy Bondco 6.625% 15/5/2025	1,452,024	0.48	GBP 600,000	Ford Motor Credit 4.535% 6/3/2025	659,711	0.22
GBP 1,800,000	Ocado 3.875% 8/10/2026*	1,659,876	0.55	EUR 1,300,000	Kronos International 3.75% 15/9/2025	1,187,160	0.39
GBP 1,100,000	Premier Foods Finance 3.5% 15/10/2026	1,132,370	0.38	EUR 2,752,000	Liberty Mutual 3.625% 23/5/2059	2,501,582	0.83
EUR 782,000	Sherwood Financing 4.5% 15/11/2026*	659,500	0.22	EUR 1,000,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028*	891,235	0.29
GBP 625,000	Sherwood Financing 6% 15/11/2026	588,120	0.19	EUR 1,071,000	SCIL IV / SCIL USA 4.375% 1/11/2026*	891,431	0.30
GBP 772,000	Stonegate Pub Financing 2019 8% 13/7/2025	823,608	0.27	EUR 783,000	UGI International 2.5% 1/12/2029*	613,453	0.20
GBP 1,344,000	Stonegate Pub Financing 2019 8.25% 31/7/2025*	1,434,297	0.48			15,390,817	5.11
GBP 1,030,000	Thames Water Kemble Finance 4.625% 19/5/2026	1,057,448	0.35			297,758,489	98.86
GBP 76,378	Unique Pub Finance 5.659% 30/6/2027	90,316	0.03				
GBP 476,000	Unique Pub Finance 6.464% 30/3/2032	655,139	0.22		Other Transferable Securities		
GBP 880,000	Very Funding 6.5% 1/8/2026*	762,574	0.25		COMMON STOCKS (SHARES)		
EUR 483,000	Virgin Media Finance 3.75% 15/7/2030	379,145	0.13		United Kingdom		
GBP 100,000	Virgin Media Secured Finance 4.25% 15/1/2030	97,894	0.03		6,177 New Topco**	-	0.00
GBP 300,000	Virgin Media Secured Finance 5.25% 15/5/2029*	310,019	0.10		Total Common Stocks (Shares)	-	0.00
GBP 1,300,000	Vmed O2 UK Financing I 4% 31/1/2029	1,282,474	0.43		Total Other Transferable Securities	-	0.00
					Total Portfolio	298,300,628	99.04
					Other Net Assets	2,879,800	0.96
					Total Net Assets (EUR)	301,180,428	100.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

European High Yield Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	48,529,890	GBP	41,190,000	State Street	14/9/2022	763,198
EUR	13,941,597	USD	14,370,000	Goldman Sachs	14/9/2022	(410,395)
EUR	718,590	USD	730,000	State Street	14/9/2022	(10,495)
GBP	4,770,000	EUR	5,637,236	Citigroup	14/9/2022	(105,623)
USD	1,810,000	EUR	1,818,816	BNY Mellon	14/9/2022	(11,084)
Net unrealised appreciation						225,601
CHF Hedged Share Class						
CHF	1,335,588	EUR	1,369,696	BNY Mellon	15/9/2022	(6,303)
EUR	30,331	CHF	29,165	BNY Mellon	15/9/2022	558
Net unrealised depreciation						(5,745)
GBP Hedged Share Class						
EUR	10,017	GBP	8,481	BNY Mellon	15/9/2022	182
GBP	340,094	EUR	403,231	BNY Mellon	15/9/2022	(8,860)
Net unrealised depreciation						(8,678)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
SEK Hedged Share Class						
EUR	377	SEK	4,012	BNY Mellon	15/9/2022	2
SEK	175,575	EUR	16,920	BNY Mellon	15/9/2022	(477)
Net unrealised depreciation						(475)
USD Hedged Share Class						
EUR	74,311	USD	74,475	BNY Mellon	15/9/2022	(65)
USD	3,170,535	EUR	3,103,558	BNY Mellon	15/9/2022	62,842
Net unrealised appreciation						62,777
Total net unrealised appreciation (EUR underlying exposure - EUR 75,291,377)						273,480

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation EUR
(4)	EUR	Euro Bund	September 2022	592,880	10,940
(41)	EUR	Euro-BTP	September 2022	4,920,820	30,715
Total				5,513,700	41,655

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (30,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2026	(9,346)	(8,714)
CDS	EUR (570,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2026	(69,129)	(91,127)
CDS	EUR (500,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2026	(131,342)	(145,231)
CDS	EUR (411,167)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Barclays	20/12/2026	(81,155)	(65,734)
CDS	EUR (420,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Citibank	20/6/2023	(14,944)	(44,460)
CDS	EUR (1,000,000)	Fund provides default protection on Telecom Italia; and receives Fixed 1%	Citigroup	20/6/2029	(33,506)	(209,602)
CDS	EUR (140,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2026	(6,166)	(66)
CDS	EUR (1,500,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Credit Suisse	20/12/2026	(372,985)	(435,693)
CDS	EUR (399,666)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(79,755)	(63,896)
CDS	EUR (780,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	Credit Suisse	20/12/2026	(50,773)	(98,262)
CDS	EUR (1,000,000)	Fund provides default protection on Cellnex Telecom; and receives Fixed 5%	Credit Suisse	20/6/2027	14,905	101,670
CDS	EUR (720,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Credit Suisse	20/6/2027	(33,292)	(208,092)
CDS	EUR (610,000)	Fund provides default protection on Telecom Italia; and receives Fixed 1%	Credit Suisse	20/12/2028	(41,376)	(118,243)
CDS	EUR (180,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/6/2023	(14,177)	(32,727)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

European High Yield Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (191,083)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(6,746)	(20,228)
CDS	EUR (108,917)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(3,301)	(11,530)
CDS	EUR (200,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	(15,567)	(94)
CDS	EUR (20,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Goldman Sachs	20/12/2026	(5,756)	(5,809)
CDS	EUR (408,130)	Fund provides default protection on TK Elevator Holdco; and receives Fixed 5%	Goldman Sachs	20/12/2026	(16,041)	(1,394)
CDS	EUR 5,470,000	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	72,600	166,191
CDS	EUR (870,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(75,049)	(158,182)
CDS	EUR (120,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(11,552)	(21,818)
CDS	EUR (100,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(2,126)	(18,182)
CDS	EUR (680,000)	Fund provides default protection on Faurecia; and receives Fixed 5%	JP Morgan	20/6/2025	(15,343)	15,404
CDS	EUR (470,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(174,274)	(134,461)
CDS	EUR (480,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(183,018)	(137,322)
CDS	EUR (100,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/12/2026	(28,991)	(29,046)
CDS	EUR (482,724)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	(39,039)	(6,895)
CDS	EUR (730,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	(37,568)	(10,428)
CDS	EUR (1,160,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	(49,145)	(16,570)
CDS	EUR (980,000)	Fund provides default protection on K&S; and receives Fixed 5%	JP Morgan	20/12/2026	(45,160)	31,933
CDS	EUR (1,000,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/12/2026	(51,893)	(125,976)
CDS	EUR (183,333)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	(7,221)	(26,842)
CDS	EUR (366,667)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	(14,441)	(53,685)
CDS	EUR (320,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2025	(134,466)	(90,509)
CDS	EUR (40,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2026	(11,765)	(11,619)
Total (EUR underlying exposure - EUR 22,692,788)					(1,778,903)	(2,087,239)

CDS: Credit Default Swaps

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
105	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,000	21/10/2022	(51,479)	19,792
116	Put	EURO STOXX 50 Index	Exchange Traded	EUR 400	21/10/2022	27,818	92,394
115	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 350	16/12/2022	(37,066)	30,475

European High Yield Bond Fund continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
55	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 470	16/12/2022	(4,220)	57,750
57	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 840	16/12/2022	(23,529)	17,955
39	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 40	16/12/2022	10,657	68,250
33	Put	STOXX Europe 600 Personal & Household Goods Index	Exchange Traded	EUR 800	16/12/2022	(18,600)	17,737
Total (EUR underlying exposure - EUR 3,486,302)						(96,419)	304,353

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(116)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 200	21/10/2022	(13,274)	(45,240)
(55)	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 400	16/12/2022	1,659	(25,438)
(39)	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 940	16/12/2022	(4,260)	(29,933)
Total (EUR underlying exposure - EUR 1,278,748)						(15,875)	(100,611)

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation EUR	Market Value EUR
EUR 11,600,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	(98,786)	13,722
EUR 9,400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(18,657)	97,433
EUR 9,400,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	19/10/2022	(82)	1,798
Total (EUR underlying exposure -EUR 3,959,458)				(117,525)	112,953

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation EUR	Market Value EUR
EUR (9,400,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	52,264	(44,180)
Total (EUR underlying exposure - EUR 1,723,085)				52,264	(44,180)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

European Special Situations Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				48,333	ASM International	13,344,741	1.19
FUNDS				114,881	ASML*	56,843,119	5.04
Ireland				257,985	BE Semiconductor Industries*	12,483,894	1.11
20,466	BlackRock ICS Euro Liquid Environmentally Aware Fund*	2,007,765	0.18	119,561	Ferrari*	23,272,549	2.07
Total Funds				188,953	IMCD	26,406,182	2.34
COMMON STOCKS (SHARES)				315,569	STMicroelectronics	11,190,077	0.99
Belgium				169,138,976			
405,771	KBC	19,266,007	1.71	Spain			
Denmark				386,681	Amadeus IT	20,532,761	1.82
255,816	DSV	37,595,088	3.33	9,029,421	CaixaBank	27,016,028	2.40
47,864	Genmab	17,060,901	1.52	47,548,789			
589,991	Novo Nordisk	63,224,725	5.61	Sweden			
519,500	Royal Unibrew*	38,906,664	3.45	1,531,780	Atlas Copco	15,827,116	1.41
156,787,378				932,245	Epiroc	14,566,526	1.29
Finland				261,749	EQT*	5,997,515	0.53
1,938,351	Nordea Bank	18,123,262	1.61	2,064,715	Hexagon*	21,565,765	1.91
France				57,956,922			
100,717	LVMH Moët Hennessy Louis Vuitton*	66,241,571	5.88	Switzerland			
80,799	Sartorius Stedim Biotech	30,073,388	2.67	53,395	Belimo*	20,490,624	1.82
115,502	Schneider Electric	13,952,641	1.24	2,599	Chocoladefabriken Lindt & Sprüngli	27,534,067	2.44
112,610	Teleperformance	32,668,161	2.90	91,205	Lonza	49,410,165	4.39
1,024,478	TotalEnergies	51,889,811	4.60	116,188	Sika*	26,527,358	2.35
194,825,572				142,121	Straumann*	15,934,009	1.41
Germany				37,010	VAT*	8,982,509	0.80
232,613	CTS Eventim*	12,549,471	1.11	148,878,732			
143,206	MTU Aero Engines	25,297,340	2.24	United Kingdom			
25,743	Rational*	14,055,678	1.25	1,215,114	Allfunds	9,714,836	0.86
51,902,489				320,066	Ashtead	15,876,862	1.41
Ireland				1,467,896	Auto Trader	11,173,472	0.99
158,735	Kingspan	9,111,389	0.81	351,626	Dechra Pharmaceuticals	14,439,538	1.28
158,227	Linde	44,936,468	3.99	11,306,345	JD Sports Fashion	15,028,178	1.33
54,047,857				2,141,949	RELX	56,592,798	5.02
Italy				2,217,311	Rightmove	15,838,506	1.41
80,111	DiaSorin*	10,734,874	0.95	97,794	Spirax-Sarco Engineering	12,209,939	1.08
1,625,447	FinecoBank Banca Fineco	17,790,517	1.58	150,874,129			
28,525,391				1,119,972,024			
Luxembourg				Total Common Stocks (Shares)			
1,624,147	Tenaris*	22,096,520	1.96	1,121,979,789			
Netherlands				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
16,179	Adyen*	25,598,414	2.27	1,121,979,789			
				Total Portfolio			
				1,121,979,789			
				Other Net Assets			
				5,036,923			
				Total Net Assets (EUR)			
				1,127,016,712			

*Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

European Special Situations Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ Maturity(depreciation) EUR
AUD Hedged Share Class						
AUD	2,411,781	EUR	1,647,999	BNY Mellon	15/9/2022	3,093
EUR	210,583	AUD	306,516	BNY Mellon	15/9/2022	744
Net unrealised appreciation						3,837
CAD Hedged Share Class						
CAD	561,391	EUR	425,992	BNY Mellon	15/9/2022	878
EUR	35,106	CAD	45,800	BNY Mellon	15/9/2022	280
Net unrealised appreciation						1,158
CNH Hedged Share Class						
CNY	56,101	EUR	8,125	BNY Mellon	15/9/2022	(3)
EUR	680	CNY	4,681	BNY Mellon	15/9/2022	2
Net unrealised depreciation						(1)
GBP Hedged Share Class						
EUR	171,279	GBP	145,455	BNY Mellon	15/9/2022	2,610
GBP	1,582,987	EUR	1,876,777	BNY Mellon	15/9/2022	(41,157)
Net unrealised depreciation						(38,547)
HKD Hedged Share Class						
EUR	387,937	HKD	3,045,272	BNY Mellon	15/9/2022	336
HKD	14,416,576	EUR	1,799,169	BNY Mellon	15/9/2022	35,797
Net unrealised appreciation						36,133
USD Hedged Share Class						
EUR	15,487,704	USD	15,587,182	BNY Mellon	15/9/2022	(78,947)
USD	167,889,120	EUR	164,312,669	BNY Mellon	15/9/2022	3,357,547
Net unrealised appreciation						3,278,600
Total net unrealised appreciation (EUR underlying exposure - EUR 189,965,638)						3,281,180

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	35.10
Industrial	20.24
Consumer Cyclical	13.98
Technology	11.23
Financials	7.83
Energy	4.60
Basic Materials	3.99
Communications	2.40
Investment Funds	0.18
Other Net Assets	0.45
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

European Sustainable Equity Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Spain			
				3,744	EDP Renovaveis	91,765	1.90
FUNDS				Sweden			
				5,778	Alfa Laval	155,288	3.21
				15,968	Atlas Copco	164,989	3.41
				3,348	Avanza Bank	54,430	1.13
				5,616	Beijer Ref	74,284	1.54
				16,957	Hexagon	177,114	3.67
Total Funds		132,775	2.75			626,105	12.96
COMMON STOCKS (SHARES)				Switzerland			
				677	Bachem*	48,367	1.00
				168	Belimo	64,471	1.34
				361	Lonza	195,571	4.05
				1,904	Nestle	223,671	4.63
				494	Roche	160,282	3.31
				676	Sika	154,340	3.19
				937	SKAN	58,432	1.21
						905,134	18.73
				United Kingdom			
				1,915	AstraZeneca	240,162	4.97
				4,127	Ceres Power	31,481	0.65
				4,693	FDM	41,277	0.85
				3,609	Oxford Nanopore Technologies*	11,537	0.24
				9,821	Prudential	103,679	2.15
				3,519	RELX	92,976	1.92
				858	Spirax-Sarco Engineering	107,125	2.22
				10,684	Volution	43,514	0.90
						671,751	13.90
				Ireland			
				1,319	Kingspan	75,711	1.57
				631	Linde	179,204	3.71
						254,915	5.28
				Jersey			
				2,976	Experian	91,579	1.89
				Netherlands			
				355	ASM International	98,016	2.03
				658	ASML	325,578	6.74
				792	BE Semiconductor Industries	38,325	0.79
				1,070	Koninklijke DSM	137,334	2.84
				3,443	STMicroelectronics	122,089	2.53
						721,342	14.93
				Total Common Stocks (Shares)			
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
				Total Portfolio			
				Other Net Assets			
				Total Net Assets (EUR)			

*Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

European Sustainable Equity Fund continued

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	37.84
Industrial	27.68
Technology	14.59
Basic Materials	8.93
Financials	3.28
Energy	2.89
Investment Funds	2.75
Utilities	1.90
Other Net Assets	0.14
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

European Value Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				313,314	QIAGEN	14,324,716	1.85
				329,792	STMicroelectronics*	11,694,424	1.51
						42,442,586	5.48
FUNDS				Portugal			
	Ireland			4,010,068	EDP - Energias de Portugal	19,240,306	2.49
84,933	BlackRock ICS Euro Liquid Environmentally Aware Fund~	8,331,898	1.07	Spain			
Total Funds		8,331,898	1.07	4,737,408	CaixaBank*	14,174,325	1.83
COMMON STOCKS (SHARES)				315,877	Fluidra*	5,110,890	0.66
	Belgium			555,003	Industria de Diseno Textil*	12,137,915	1.57
180,011	KBC	8,546,922	1.11			31,423,130	4.06
	Denmark			Sweden			
89,891	DSV	13,210,511	1.71	341,009	Alfa Laval	9,164,869	1.19
150,706	Novo Nordisk	16,149,984	2.09	606,467	Electrolux	7,776,372	1.00
83,582	Pandora	5,068,419	0.65	810,098	Hexagon	8,461,402	1.09
677,378	Tryg	15,360,335	1.99	1,108,163	Nobias	2,860,966	0.37
		49,789,249	6.44	347,860	Saab	11,597,446	1.50
	Finland			892,683	Volvo	14,225,991	1.84
322,606	Kone	13,010,700	1.68			54,087,046	6.99
1,977,096	Metso Outotec	15,536,020	2.01	Switzerland			
2,661,875	Nordea Bank	24,888,092	3.22	61,120	Roche	19,830,818	2.56
594,177	UPM-Kymmene	20,219,843	2.61	66,155	Schindler	11,235,250	1.45
		73,654,655	9.52	72,220	Zurich Insurance	31,982,608	4.14
	France					63,048,676	8.15
771,273	ALD	8,453,152	1.09	United Kingdom			
392,994	BNP Paribas	18,356,750	2.37	602,015	Associated British Foods	10,743,670	1.39
118,865	Capgemini	20,902,410	2.70	245,123	AstraZeneca	30,741,029	3.98
533,219	Cie de Saint-Gobain	21,632,695	2.80	295,666	Berkeley	12,587,460	1.63
595,824	Euroapi	9,268,043	1.20	1,276,603	Biffa	5,943,001	0.77
289,821	Sanofi	24,084,125	3.12	6,178,284	BP	31,335,576	4.05
140,329	Thales	16,853,513	2.18	1,976,691	Drax	14,564,699	1.88
689,556	TotalEnergies*	34,926,011	4.52	356,267	InterContinental Hotels	19,520,484	2.52
		154,476,699	19.98	767,040	RELX	20,266,094	2.62
	Germany			2,100,797	Volution	8,556,186	1.10
1,927,442	Commerzbank	12,736,537	1.65	723,738	Weir	12,273,522	1.59
68,933	Merck	11,980,555	1.55			166,531,721	21.53
50,377	Rheinmetall	7,957,047	1.03	Total Common Stocks (Shares)			
684,045	RWE*	26,609,351	3.44			758,516,264	98.07
		59,283,490	7.67	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
	Ireland					766,848,162	99.14
3,307,188	Bank of Ireland	20,676,540	2.67	Total Portfolio			
	Italy					766,848,162	99.14
1,563,099	UniCredit*	15,315,244	1.98	Other Net Assets			
	Netherlands					6,617,445	0.86
165,994	Airbus*	16,423,446	2.12	Total Net Assets (EUR)			
						773,465,607	100.00

~Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

European Value Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD Hedged Share Class						
AUD	2,129,228	EUR	1,454,623	BNY Mellon	15/9/2022	3,036
EUR	99,087	AUD	144,326	BNY Mellon	15/9/2022	281
Net unrealised appreciation						3,317
CNH Hedged Share Class						
CNY	1,412,917	EUR	204,632	BNY Mellon	15/9/2022	(76)
EUR	11,288	CNY	77,815	BNY Mellon	15/9/2022	23
Net unrealised depreciation						(53)
HKD Hedged Share Class						
EUR	305,983	HKD	2,422,414	BNY Mellon	15/9/2022	(2,343)
HKD	30,401,422	EUR	3,794,060	BNY Mellon	15/9/2022	75,482
Net unrealised appreciation						73,139
USD Hedged Share Class						
EUR	5,253,741	USD	5,300,426	BNY Mellon	15/9/2022	(39,714)
USD	52,234,079	EUR	51,122,873	BNY Mellon	15/9/2022	1,043,097
Net unrealised appreciation						1,003,383
Total net unrealised appreciation (EUR underlying exposure - EUR 63,465,509)						1,079,786

Sector Breakdown as at 31 August 2022

	% of Net Assets
Industrial	22.88
Consumer Non-cyclical	21.45
Financials	20.96
Consumer Cyclical	9.58
Energy	8.57
Utilities	7.81
Technology	4.21
Basic Materials	2.61
Investment Funds	1.07
Other Net Assets	0.86
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

FinTech Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				131,253	Bread Financial	5,045,365	1.21
FUNDS				76,755	Capital One Financial	8,226,601	1.98
Ireland				284,198	Charles Schwab	20,502,044	4.93
138,195	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [†]	13,821,720	3.33	208,289	Fidelity National Information Services	19,410,452	4.67
Total Funds		13,821,720	3.33	171,743	Fiserv	17,584,766	4.23
COMMON STOCKS (SHARES)				152,262	Global Payments	19,139,333	4.61
Canada				78,857	JPMorgan Chase	9,030,704	2.17
287,195	Nuvei	8,754,093	2.11	182,498	Live Oak Bancshares	6,834,550	1.64
Cayman Islands				12,626	Mastercard	4,172,640	1.00
253,983	Dlocal [*]	6,517,204	1.57	639,577	Oportun Financial	3,447,320	0.83
1,519,047	Inter	6,167,331	1.48	1,124,595	Paya	7,039,965	1.69
1,556,508	Inter	6,341,644	1.53	525,000	Payoneer Global	3,517,500	0.85
967,141	Pagseguro Digital	15,155,099	3.65	631,948	Payoneer Global [*]	4,234,052	1.02
954,379	StoneCo	9,276,564	2.23	190,041	PayPal	18,249,637	4.39
257,480	XP [*]	5,046,608	1.21	775,494	Repay	7,491,272	1.80
		48,504,450	11.67	165,007	Shift4 Payments [*]	7,717,377	1.86
France				102,570	Signature Bank/New York NY	18,214,381	4.38
223,631	Worldline [*]	9,678,446	2.33	141,617	Silvergate Capital	13,197,288	3.18
Italy				48,094	SVB Financial	19,988,347	4.81
685,083	FinecoBank Banca Fineco	7,501,464	1.80	274,235	Synchrony Financial	9,057,982	2.18
939,836	Illimity Bank	8,090,774	1.95	20,754	Visa	4,195,629	1.01
1,058,658	Nexi [*]	8,824,539	2.12	100,918	WEX [*]	16,030,824	3.86
		24,416,777	5.87			270,729,793	65.14
Kazakhstan				Total Common Stocks (Shares)		404,257,256	97.26
269,598	Kaspi.KZ JSC	16,499,397	3.97	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Netherlands						418,078,976	100.59
1,627	Adyen [*]	2,575,349	0.62	Other Transferable Securities			
Switzerland				COMMON STOCKS (SHARES)			
52,421	Temenos	4,319,492	1.04	Cyprus			
United Kingdom				341,299	TCS ^{**}	3,413	0.00
537,450	Allfunds	4,298,764	1.03	United Kingdom			
5,167,447	Network International	14,480,695	3.48	1,692,947	Finabl ^{**}	20	0.00
		18,779,459	4.51	Total Common Stocks (Shares)		3,433	0.00
United States				Total Other Transferable Securities		3,433	0.00
97,502	American Express	15,121,585	3.64	Total Portfolio		418,082,409	100.59
214,147	AssetMark Financial	4,227,262	1.02	Other Net Liabilities		(2,440,229)	(0.59)
152,783	Axos Financial	6,502,444	1.57	Total Net Assets (USD)		415,642,180	100.00
36,095	Block	2,550,473	0.61				

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

FinTech Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	53,754,500	USD	54,906,287	BNY Mellon	15/9/2022	(1,079,682)
USD	7,238,450	EUR	7,189,137	BNY Mellon	15/9/2022	39,762
Net unrealised depreciation						(1,039,920)
GBP Hedged Share Class						
GBP	9,500,783	USD	11,503,819	BNY Mellon	15/9/2022	(471,920)
USD	1,474,299	GBP	1,243,906	BNY Mellon	15/9/2022	29,939
Net unrealised depreciation						(441,981)
SGD Hedged Share Class						
SGD	10,328,401	USD	7,493,614	BNY Mellon	15/9/2022	(101,618)
USD	979,232	SGD	1,361,842	BNY Mellon	15/9/2022	4,566
Net unrealised depreciation						(97,052)
Total net unrealised depreciation (USD underlying exposure - USD 81,807,853)						(1,578,953)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Financials	47.17
Consumer Non-cyclical	35.33
Technology	13.91
Investment Funds	3.33
Consumer Discretionary	0.85
Other Net Liabilities	(0.59)
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				5,017	RWE	195,245	0.00
				2,860	Volkswagen	410,930	0.00
						12,090,447	0.13
FUNDS				Guernsey			
	Luxembourg			297,095	Genius Sports	1,244,828	0.02
955,110	BlackRock Global Funds - Emerging Markets Bond Fund ^{***}	18,806,116	0.21	64,379	Genius Sports (Wts 31/12/2028)	50,866	0.00
						1,295,694	0.02
122,600	BlackRock Strategic Funds - Emerging Markets Short Duration Bond Fund ^{***}	13,454,124	0.15	Ireland			
				1,388	Eaton	192,418	0.00
Total Funds		32,260,240	0.36	3,259	ICON	692,244	0.01
						884,662	0.01
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS				Italy			
	Belgium			255,713	Enel	1,218,742	0.01
32,829	Anheuser-Busch InBev	1,605,045	0.02	Jersey			
	Bermuda			56,602	Glencore	310,989	0.00
27,078	Bunge	2,669,349	0.03	Luxembourg			
11,612	Signet Jewelers	761,631	0.01	33,760	HomeToGo (Wts 31/12/2025)	10,132	0.00
		3,430,980	0.04	Netherlands			
	British Virgin Islands			1,485	ASML	734,852	0.01
36,400	Capri [†]	1,767,584	0.02	979	Ferrari	190,644	0.00
	Canada			2,266	NXP Semiconductors	374,774	0.00
140,905	Lions Gate Entertainment [†]	1,471,048	0.02			1,300,270	0.01
99,749	Northern Graphite	47,092	0.00	Sweden			
		1,518,140	0.02	55,962	Telia	198,402	0.00
	Cayman Islands			Switzerland			
13,501	OPAL Fuels (Wts 21/7/2027)	21,061	0.00	1,238	Cie Financiere Richemont	140,755	0.00
115,110	TPB Acquisition I	1,120,020	0.01	Taiwan			
38,370	TPB Acquisition I (Wts 19/2/2023)	11,515	0.00	6,419	Taiwan Semiconductor Manufacturing	541,764	0.01
26,880	TPG Pace Beneficial Finance (Wts 9/10/2027)	1,613	0.00	United Kingdom			
147,094	Vantage Drilling	15	0.00	1,563	AstraZeneca	196,101	0.00
		1,154,224	0.01	22,010	BAE Systems	199,395	0.00
	Curacao			107,824	Barclays	207,227	0.00
33,382	Schlumberger	1,266,179	0.01	23,900	BP	727,994	0.01
	France			2,725,082	Lloyds Banking	1,392,534	0.02
4,388	BNP Paribas	205,052	0.00	74,791	Shell	1,968,225	0.02
151	Hermes International	196,838	0.00	30,039	Standard Chartered	208,667	0.00
943	LVMH Moet Hennessy Louis Vuitton	620,478	0.01			4,900,143	0.05
1,054	Pernod Ricard	196,023	0.00	United States			
1,500	Schneider Electric	181,278	0.00	2,582	2020 Cash Mandatory Exchangeable Trust	3,161,049	0.04
4,057	TotalEnergies	205,576	0.01	5,549	Abbott Laboratories	574,155	0.01
		1,605,245	0.02	19,355	Activision Blizzard	1,527,690	0.02
	Germany			1,100	Adobe	417,032	0.01
27,746	Commerzbank	183,425	0.00	2,198	Advanced Micro Devices	188,457	0.00
23,082	Covestro	691,835	0.01	34,763	Alcoa	1,730,502	0.02
10,909	Deutsche Telekom	206,313	0.00	1,443	Align Technology	359,249	0.00
37,574	Evonik Industries	704,064	0.01	9,140	Alphabet	1,015,362	0.01
181,632	Fresenius	4,497,329	0.05	1,800	Alphabet	198,252	0.00
18,675	KION	754,795	0.01	180,700	Altus Power	1,906,385	0.02
51,652	Mercedes-Benz	2,931,997	0.03	27,502	Altus Power (Wts 12/1/2027)	78,381	0.00
21,292	Porsche Automobil	1,514,514	0.02	6,874	Applied Materials	646,843	0.01
				26,416	Archer-Daniels-Midland	2,306,645	0.03

^{***}Cross umbrella holding and investment in connected party fund, see further information in Note 10.

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
303,507	Astra Space	273,156	0.00	11,486	Kinder Morgan	208,184	0.00
12,672	Aurora Innovation (Wts 31/12/2028)	4,055	0.00	134,037	Latch (4/6/2026)	20,106	0.00
59,157	Blend Labs	182,795	0.00	7,134	McDonald's	1,813,819	0.02
264	Booking	504,768	0.01	5,624	Microchip Technology	364,773	0.00
1,577	Broadcom	796,322	0.01	5,088	Micron Technology	286,353	0.00
14,455	Caesars Entertainment	634,575	0.01	171	Morgan Stanley	14,487	0.00
177,419	California Resources	8,682,886	0.10	25,880	Mr Cooper	1,096,018	0.01
106,424	Cano Health (Wts 3/6/2026)	159,636	0.00	2,892	NetApp	208,976	0.00
1,038	Caterpillar	193,286	0.00	1,521	Nucor	200,437	0.00
19,919	Century Communities	938,982	0.01	5,992	NVIDIA	917,315	0.01
23,824	CF Industries	2,454,587	0.03	298,087	Offerpad	465,016	0.01
1,878	CH Robinson Worldwide	213,998	0.00	92,223	Offerpad Solutions (Wts 1/9/2026)	17,716	0.00
32,343	Chesapeake Energy	3,154,736	0.04	5,173	Otis Worldwide	375,922	0.01
1,323	Chesapeake Energy (Wts 9/2/2026)	98,590	0.00	107,759	Park Hotels & Resorts	1,528,023	0.02
5,066	Chevron	796,324	0.01	32,025	Pear Therapeutics (Wts 1/12/2026)	4,810	0.00
5,559	Climate Real Impact Solutions II Acquisition (Wts 31/12/2027)	584	0.00	77,818	Pivotal Investment III	766,507	0.01
2,074	Consolidated Edison	204,227	0.00	232,160	Planet Labs PBC	1,286,166	0.01
32,427	Coupang	555,474	0.01	18,445	Raymond James Financial	1,930,823	0.02
6,847	Crowdstrike	1,312,228	0.01	180,213	Rocket Lab USA	1,030,818	0.01
11,973	Datadog	1,301,525	0.01	14,854	Salesforce	2,382,136	0.03
23,948	Devon Energy	1,669,894	0.02	154,796	Sarcos Technology and Robotics	509,279	0.01
228,398	DiamondRock Hospitality	2,028,174	0.02	375,884	Sarcos Technology and Robotics (Wts 24/9/2026)	135,356	0.00
6,090	Domino's Pizza	2,302,446	0.02	614	SBA Communications	201,429	0.00
3,838	Dow	194,702	0.00	28,124	Science Strategic Acquisition Alpha (Wts 31/12/2027)	1,969	0.00
68,245	Dynatrace	2,645,176	0.03	1,244	Sempra Energy	206,840	0.00
3,057	Edison International	210,841	0.01	227,107	Service Properties Trust	1,560,225	0.02
73,253	Element Solutions	1,371,296	0.02	1,255	ServiceNow	557,659	0.01
3,597	Eli Lilly	1,106,797	0.01	325,291	Sonder	600,162	0.01
9,128	Embark Technology (Wts 31/12/2027)	1,044	0.00	79,119	Starwood Property Trust	1,816,572	0.02
40,560	EQT	1,906,320	0.02	98,314	Sunstone Hotel Investors	1,087,353	0.01
60,140	Evgo (Wts 15/9/2025)	129,301	0.01	82,145	Symbotic	1,010,384	0.01
191,837	Excelerate Energy	4,747,966	0.05	6,596	Target Hospitality (15/3/2024)	25,988	0.00
21,461	Exxon Mobil	2,025,489	0.02	51,669	Taylor Morrison Home	1,330,993	0.01
48,550	Ford Motor	748,156	0.01	2,772	Tesla	773,139	0.01
34,018	Forestar	431,348	0.00	50,007	Tishman Speyer Innovation II	492,569	0.01
45,112	Freeport-McMoRan	1,324,940	0.01	10,001	Tishman Speyer Innovation II (Wts 31/12/2027)	1,200	0.00
5,572	Generac	1,244,729	0.01	56,257	Toast	1,073,946	0.01
13,401	General Motors	522,505	0.01	6,054	United Rentals	1,773,035	0.02
20,031	Gores VIII (Wts 31/12/2027)	12,024	0.00	3,053	UnitedHealth	1,604,138	0.02
87,166	Green Plains	3,147,564	0.04	1,866	Valero Energy	215,486	0.00
62,128	Halliburton	1,852,657	0.02	61,950	Volta (Wts 26/8/2026)	37,158	0.00
4,655	HCA Healthcare	935,003	0.01	22,214	Western Digital	941,651	0.01
687	Home Depot	199,450	0.00	5,700	Weyerhaeuser	195,054	0.00
888	Humana	433,078	0.00	57,220	WillScot Mobile Mini	2,316,266	0.03
84,000	Informatica	1,879,080	0.02				
5,359	Intuit	2,341,508	0.03				
3,322	IQVIA	723,598	0.01				
7,367	Juniper Networks	213,459	0.00				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
125,921	Xenia Hotels & Resorts	2,039,920	0.03	USD 600,000	Li & Fung 4.375% 4/10/2024	558,492	0.01
4,439	XPO Logistics	236,377	0.00	HKD 4,062,966	REXLot 4.5% 17/4/2019***	64,709	0.00
		108,583,834	1.22	HKD 348,254	REXLot 6% 28/4/2017***	14,792	0.00
Total Common / Preferred Stocks (Shares) & Warrants		143,823,231	1.60	USD 655,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	555,500	0.01
BONDS						2,947,082	0.04
	Angola				Brazil		
USD 2,246,000	Angolan Government International Bond 8.75% 14/4/2032	1,841,720	0.02	USD 205,000	Banco Bradesco 3.2% 27/1/2025	197,774	0.00
	Argentina			USD 1,419,000	Banco Votorantim 4% 24/9/2022	1,418,305	0.01
USD 2,325,496	Argentine Republic Government International Bond 1.5% 9/7/2035	520,911	0.01	USD 1,326,000	Oi 10% 27/7/2025	609,960	0.01
USD 4,449,085	Generacion Mediterraneo / Central Termica Roca 9.875% 1/12/2027	2,969,542	0.03			2,226,039	0.02
USD 1,012,820	Genneia 8.75% 2/9/2027	951,149	0.01		British Virgin Islands		
USD 3,003,000	YPF 7% 15/12/2047	1,636,635	0.02	USD 624,000	Champion Path 4.85% 27/1/2028	419,144	0.00
		6,078,237	0.07	USD 489,426	Easy Tactic 7.5% 11/7/2028	58,702	0.00
	Australia			USD 338,000	Fortune Star BVI 5% 18/5/2026	173,411	0.00
USD 78,000	FMG Resources August 2006 Pty 4.5% 15/9/2027	71,094	0.00	USD 400,000	Fortune Star BVI 5.95% 19/10/2025	215,884	0.00
USD 3,310,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	3,073,368	0.03	USD 200,000	Greenland Global Investment 6.125% 22/4/2023	96,000	0.00
USD 187,500	Linc Energy 0% 10/4/2018***	5,625	0.00	USD 1,853,000	Knight Castle Investments 7.99% 23/1/2023	1,336,013	0.02
USD 282,000	National Australia Bank 3.375% 14/1/2026	274,739	0.00	USD 282,000	New Metro Global 4.8% 15/12/2024	143,945	0.00
		3,424,826	0.03	USD 920,000	NWD Finance BVI 4.125% 10/12/2170	712,512	0.01
	Austria			USD 840,000	NWD MTN 4.125% 18/7/2029	705,587	0.01
EUR 2,200,000	ams-OSRAM 0% 5/3/2025	1,755,234	0.02	USD 242,000	RKPF Overseas 2019 A 6% 4/9/2025	104,060	0.00
EUR 2,400,000	ams-OSRAM 2.125% 3/11/2027	1,717,700	0.02	USD 369,000	RKPF Overseas 2019 A 6.7% 30/9/2024	212,092	0.00
EUR 1,346,000	ams-OSRAM 6% 31/7/2025*	1,260,924	0.01	USD 164,540	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	160,218	0.00
EUR 2,600,000	BAWAG 2.375% 26/3/2029*	2,506,414	0.03	USD 493,620	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	480,654	0.00
USD 3,036,000	BRF 4.35% 29/9/2026	2,776,741	0.03	USD 850,000	Studio City Finance 5% 15/1/2029	459,000	0.01
EUR 600,000	Erste Bank 6.5% 15/10/2170	592,005	0.01	USD 1,080,000	TSMC Global 4.625% 22/7/2032	1,085,000	0.01
USD 1,355,000	Klabina Austria 3.2% 12/1/2031	1,075,328	0.01			6,362,222	0.06
EUR 4,500,000	Lenzing 5.75% 7/12/2170	4,288,547	0.05		Canada		
EUR 15,091,000	Republic of Austria Government Bond 2.1% 20/9/2117	12,887,229	0.14	USD 98,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	87,882	0.00
USD 2,335,000	Suzano Austria 3.125% 15/1/2032	1,849,343	0.02	USD 1,830,395	Air Canada 2015-2 Class B Pass Through Trust 5% 15/6/2025	1,779,648	0.02
USD 780,000	Suzano Austria 3.75% 15/1/2031	663,002	0.01	USD 1,378,000	Bausch Health 4.875% 1/6/2028	972,027	0.01
USD 1,109,000	Suzano Austria 5% 15/1/2030	1,039,743	0.01	USD 563,000	Bausch Health 5.5% 1/11/2025	469,733	0.01
USD 699,000	Suzano Austria 5.75% 14/7/2026	713,183	0.01	USD 65,000	Bausch Health 5.75% 15/8/2027	47,782	0.00
		33,125,393	0.37	USD 3,452,000	Bausch Health 6.125% 1/2/2027	2,645,388	0.03
	Belgium			USD 778,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	619,413	0.01
EUR 1,400,000	House of Finance 4.375% 15/7/2026*	1,401,304	0.02	USD 1,159,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	1,036,022	0.01
EUR 3,900,000	Solvay 2.5% 2/3/2171*	3,361,493	0.04	USD 3,500,000	Canadian National Railway 2.75% 1/3/2026	3,359,797	0.04
EUR 7,700,000	Solvay 4.25% 4/3/2171	7,551,948	0.08				
		12,314,745	0.14				
	Bermuda						
USD 1,486,246	Digicel 8% 1/4/2025	964,856	0.01				
USD 900,000	Geopark 5.5% 17/1/2027	788,733	0.01				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,504,000	Canadian National Railway 4.4% 5/8/2052	1,465,210	0.01	USD 1,460,000	AGL CLO 7 5.612% 15/7/2034	1,375,251	0.02
EUR 2,834,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	2,633,212	0.03	USD 500,000	AGL CLO 7 8.862% 15/7/2034	466,061	0.01
USD 1,250,000	First Quantum Minerals 6.875% 1/3/2026	1,214,760	0.01	USD 250,000	AGL CLO 9 6.41% 20/1/2034	237,141	0.00
USD 800,000	First Quantum Minerals 7.5% 1/4/2025	793,875	0.01	USD 1,030,000	AGL CLO 9 9.97% 20/1/2034	945,350	0.01
USD 2,310,000	Frontera Energy 7.875% 21/6/2028	1,884,775	0.02	USD 700,000	Ahli United Sukuk 3.875% 17/12/2170	642,517	0.01
USD 162,000	Masonite International 5.375% 1/2/2028	150,321	0.00	USD 250,000	AIMCO CLO Series 2015-A 4.34% 17/10/2034	240,720	0.00
USD 2,099,000	Mattamy 4.625% 1/3/2030	1,697,202	0.02	USD 250,000	AIMCO CLO Series 2017-A 5.86% 20/4/2034	233,379	0.00
USD 1,813,000	Mattamy 5.25% 15/12/2027	1,599,042	0.02	USD 1,560,000	Allegro CLO II-S 4.882% 21/10/2028	1,509,117	0.02
USD 500,000	MEGlobal Canada 5.875% 18/5/2030	524,200	0.00	USD 2,270,000	Allegro CLO II-S 5.732% 21/10/2028	2,160,610	0.02
USD 1,629,000	NOVA Chemicals 4.875% 1/6/2024	1,566,404	0.02	USD 370,000	Allegro CLO IV 4.062% 15/1/2030	361,044	0.00
USD 2,078,000	Rockpoint Gas Storage Canada 7% 31/3/2023	2,063,194	0.02	USD 250,000	Allegro CLO VI 3.87% 17/1/2031	248,357	0.00
USD 5,106,000	Rogers Communications 2.95% 15/3/2025	4,943,308	0.06	USD 500,000	Allegro CLO XI 4.588% 19/1/2033	489,346	0.01
USD 317,000	Royal Bank of Canada 0.65% 29/7/2024	297,786	0.00	USD 690,000	Allegro CLO XI 5.738% 19/1/2033	664,350	0.01
USD 819,000	Royal Bank of Canada 0.75% 7/10/2024	763,781	0.01	USD 4,065,000	ALM VII 0% 15/10/2116	2,642	0.00
USD 155,000	Royal Bank of Canada 1.2% 27/4/2026	139,703	0.00	USD 530,000	AMMC CLO 21 4.038% 2/11/2030	526,452	0.01
USD 1,696,000	Royal Bank of Canada 3.97% 26/7/2024	1,693,437	0.02	USD 2,350,000	ANCHORAGE CAPITAL CLO 1-R 3.445% 13/4/2031	2,318,807	0.03
USD 175,000	Thomson Reuters 3.35% 15/5/2026	170,012	0.00	USD 840,000	Anchorage Capital CLO 2013-1 3.705% 13/10/2030	834,670	0.01
USD 3,540,000	Toronto-Dominion Bank/The 1.95% 12/1/2027	3,217,236	0.04	USD 1,070,000	Anchorage Capital CLO 2013-1 4.105% 13/10/2030	1,045,956	0.01
USD 612,000	Toronto-Dominion Bank/The 2% 10/9/2031	499,633	0.01	USD 340,000	Anchorage Capital CLO 2013-1 4.605% 13/10/2030	330,637	0.00
USD 2,750,000	Toronto-Dominion Bank/The 2.35% 8/3/2024	2,687,758	0.03	USD 417,000	Anchorage Capital CLO 2013-1 5.655% 13/10/2030	391,740	0.00
USD 325,000	Toronto-Dominion Bank/The 2.8% 10/3/2027	305,651	0.00	USD 795,223	Anchorage Capital CLO 3-R 3.843% 28/1/2031	786,618	0.01
		41,328,192	0.46	USD 1,650,000	Anchorage Capital CLO 3-R 4.293% 28/1/2031	1,611,338	0.02
	Cayman Islands			USD 1,420,000	Anchorage Capital CLO 4-R 3.843% 28/1/2031	1,404,631	0.02
USD 500,000	522 Funding CLO 2018-3A 4.76% 20/10/2031	471,827	0.01	USD 1,500,000	Anchorage Capital CLO 4-R 4.643% 28/1/2031	1,421,228	0.02
USD 3,337,525	ACAS CLO 2015-1 3.63% 18/10/2028	3,286,825	0.04	USD 5,223,000	Anchorage Capital CLO 5-R 3.962% 15/1/2030	5,114,090	0.06
USD 500,000	ACAS CLO 2015-1 4.34% 18/10/2028	481,493	0.01	USD 1,300,000	Anchorage Capital CLO 5-R 4.362% 15/1/2030	1,263,015	0.01
USD 3,870,000	ACAS CLO 2015-1 4.94% 18/10/2028	3,673,102	0.04	USD 700,000	Apidos CLO XII 3.592% 15/4/2031	690,666	0.01
USD 299,000	Agile 5.75% 2/1/2025	122,590	0.00	USD 1,040,000	Apidos CLO XV 3.72% 20/4/2031	1,022,580	0.01
USD 322,000	Agile 7.875% 31/1/2171	83,720	0.00	USD 250,000	Apidos CLO XXXI 4.062% 15/4/2031	239,448	0.00
USD 250,000	AGL CLO 11 8.872% 15/4/2034	233,499	0.00	USD 250,000	Apidos CLO XXXII 5.11% 20/1/2033	238,257	0.00
USD 375,000	AGL CLO 3 5.812% 15/1/2033	352,814	0.00	USD 300,000	Apidos CLO XXXII 6.21% 20/1/2033	293,274	0.00
USD 410,000	AGL CLO 5 4.11% 20/7/2034	391,794	0.00	USD 375,000	Apidos CLO XXXV 8.46% 20/4/2034	345,114	0.00
USD 4,700,000	AGL CLO 5 4.41% 20/7/2034	4,517,192	0.05				
USD 2,150,000	AGL CLO 5 9.16% 20/7/2034	2,002,268	0.02				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,570,000	Apidos CLO XXXVII 9.059% 22/10/2034	1,463,030	0.02	USD 7,155,000	CBAM 2017-1 3.96% 20/7/2030	7,097,354	0.08
USD 1,280,000	Apidos CLO XXXVIII 10.482% 21/1/2034	1,208,962	0.01	USD 750,000	CBAM 2017-1 5.11% 20/7/2030	728,128	0.01
USD 1,745,000	Arabian Centres Sukuk 5.375% 26/11/2024	1,668,028	0.02	USD 200,000	Central China Real Estate 7.25% 13/8/2024	69,000	0.00
USD 1,036,000	Arabian Centres Sukuk II 5.625% 7/10/2026	941,615	0.01	USD 590,000	China Aoyuan 5.98% 18/8/2025	39,464	0.00
USD 375,000	ARES XLV CLO 4.562% 15/10/2030	361,672	0.00	USD 1,027,000	China Aoyuan 6.2% 24/3/2026	69,322	0.00
USD 1,500,000	Ares XXXVII CLO 3.682% 15/10/2030	1,486,956	0.02	USD 1,300,000	China Aoyuan 6.35% 8/2/2024	87,750	0.00
USD 250,000	ASSURANT CLO 3.75% 20/4/2031	246,203	0.00	USD 2,842,000	China Aoyuan 7.95% 19/2/2023	194,059	0.00
USD 1,790,000	Bain Capital Credit CLO 2018-2 3.818% 19/7/2031	1,766,170	0.02	USD 341,000	China Aoyuan 8.5% 23/1/2022***	23,018	0.00
USD 2,740,000	Bain Capital Credit CLO 2021-3 5.883% 24/7/2034	2,547,564	0.03	USD 1,264,000	China Evergrande 7.5% 28/6/2023	94,114	0.00
USD 430,000	Bain Capital Credit CLO 2021-4 3.88% 20/10/2034	419,134	0.00	USD 800,000	China Evergrande 8.25% 23/3/2022***	58,550	0.00
USD 250,000	Ballyrock CLO 14 5.01% 20/1/2034	238,787	0.00	USD 663,000	China SCE 7.375% 9/4/2024	201,855	0.01
USD 1,410,000	Ballyrock CLO 2020-2 8.86% 20/10/2031	1,297,005	0.01	USD 750,000	CIFC Funding 2012-II-R 3.96% 20/1/2028	738,669	0.01
USD 1,060,000	Bardot CLO 5.759% 22/10/2032	993,416	0.01	USD 850,000	CIFC Funding 2013-III-R 4.633% 24/4/2031	813,637	0.01
USD 1,000,000	Barings Clo 2015-II 3.9% 20/10/2030	990,945	0.01	USD 250,000	CIFC Funding 2014 3.84% 18/1/2031	247,106	0.00
USD 508,651	Barings CLO 2018-III 3.66% 20/7/2029	503,045	0.01	USD 250,000	CIFC Funding 2014-II-R 5.583% 24/4/2030	235,286	0.00
USD 30,000	Bean Creek CLO 8.46% 20/4/2031	26,505	0.00	USD 3,530,000	CIFC Funding 2017-I 4.432% 23/4/2029	3,474,366	0.04
USD 750,000	Benefit Street Partners CLO V-B 3.8% 20/4/2031	739,402	0.01	USD 2,730,000	CIFC Funding 2017-I 5.182% 23/4/2029	2,671,960	0.03
USD 2,010,000	Benefit Street Partners CLO VIII 3.81% 20/1/2031	1,992,473	0.02	USD 1,000,000	CIFC Funding 2017-II 3.66% 20/4/2030	989,068	0.01
USD 2,666,649	BlueMountain CLO 2013-2 3.939% 22/10/2030	2,640,781	0.03	USD 250,000	CIFC Funding 2017-IV 4.333% 24/10/2030	242,700	0.00
USD 530,000	BlueMountain CLO 2015-3 3.71% 20/4/2031	522,867	0.01	USD 250,000	CIFC Funding 2017-V 3.92% 16/11/2030	247,903	0.00
USD 1,000,000	Brookside Mill CLO 2013-1 4.09% 17/1/2028	996,244	0.01	USD 600,000	CIFC Funding 2017-V 5.59% 16/11/2030	551,271	0.01
USD 500,000	Brookside Mill CLO 2013-1 5.39% 17/1/2028	484,120	0.01	USD 5,640,000	CIFC Funding 2018-II 3.75% 20/4/2031	5,567,837	0.06
USD 250,000	Canyon CLO 2018-1 3.582% 15/7/2031	245,748	0.00	USD 250,000	CIFC Funding 2018-II 4.31% 20/4/2031	243,538	0.00
USD 370,000	Canyon CLO 2020-3 9.762% 15/1/2034	339,330	0.00	USD 250,000	CIFC Funding 2018-V 5.512% 15/1/2032	239,205	0.00
USD 500,000	Carbone Clo 3.85% 20/1/2031	493,125	0.01	USD 383,000	CIFI 5.95% 20/10/2025	197,245	0.00
USD 2,013,877	Carlyle Global Market Strategies CLO 2014-1 3.71% 17/4/2031	1,980,145	0.02	USD 300,000	CIFI 6.45% 7/11/2024	169,500	0.00
USD 10,400	Carlyle Global Market Strategies CLO 2015-4 11.21% 20/7/2032	10,308	0.00	USD 250,000	Clear Creek CLO 3.91% 20/10/2030	247,108	0.00
USD 4,500,000	CARLYLE US CLO 2017-4 3.692% 15/1/2030	4,459,041	0.05	USD 1,400,000	Clear Creek CLO 5.66% 20/10/2030	1,314,755	0.01
USD 750,000	CarVal CLO I 5.63% 16/7/2031	694,059	0.01	USD 1,375,000	Clear Creek CLO 9.01% 20/10/2030	1,215,921	0.01
USD 790,000	CarVal CLO I 8.51% 16/7/2031	711,343	0.01	USD 430,000	Country Garden 2.7% 12/7/2026	197,800	0.00
USD 350,000	Cayuga Park CLO 4.39% 17/7/2034	330,883	0.00	USD 4,500,000	Deer Creek Clo 2017-1 3.89% 20/10/2030	4,456,800	0.05
				USD 500,000	Deer Creek Clo 2017-1 4.36% 20/10/2030	482,658	0.01
				USD 500,000	Deer Creek Clo 2017-1 9.06% 20/10/2030	447,400	0.01
				USD 1,105,000	DP World Salaam 6% 1/1/2171	1,102,940	0.01

***This security is in default, see Note 2(b).

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 10,667,000	Dryden 53 CLO 3.632% 15/1/2031	10,551,378	0.12	USD 4,901,000	Grupo Aval 4.375% 4/2/2030	3,968,352	0.04
USD 482,663	Dryden XXVI Senior Loan Fund 3.412% 15/4/2029	476,564	0.01	USD 1,235,000	Grupo Aval 4.75% 26/9/2022	1,233,277	0.01
USD 6,206,000	Dryden XXVIII Senior Loan Fund 4.105% 15/8/2030	6,147,715	0.07	USD 320,000	Highbridge Loan Management 12-2018 3.99% 18/7/2031	310,707	0.00
USD 1,000,000	Eaton Vance CLO 2018-1 4.712% 15/10/2030	953,949	0.01	USD 650,000	Highbridge Loan Management 12-2018 7.89% 18/7/2031	584,940	0.01
USD 1,577,000	Elevation CLO 2018-10 4.61% 20/10/2031	1,527,761	0.02	USD 80,000	Highbridge Loan Management 7-2015 4.605% 15/3/2027	78,241	0.00
USD 1,781,000	Fantasia 0% 5/7/2022***	166,390	0.00	USD 997,000	Hilong 9.75% 18/11/2024	418,740	0.01
USD 925,000	Fantasia 6.95% 17/12/2021***	86,894	0.00	USD 2,810,790	HPS Loan Management 6-2015 3.832% 5/2/2031	2,786,200	0.03
USD 794,000	Fantasia 9.25% 28/7/2023	77,415	0.00	USD 1,924,000	IHS 5.625% 29/11/2026	1,663,870	0.02
USD 2,580,000	Fantasia 11.75% 17/4/2022***	239,566	0.01	USD 1,210,000	IHS 6.25% 29/11/2028	1,031,525	0.01
USD 411,000	Fantasia 11.875% 1/6/2023	40,073	0.00	USD 424,000	KWG 5.875% 10/11/2024	63,600	0.00
USD 250,000	Galaxy XXII CLO 3.94% 16/4/2034	244,129	0.00	USD 300,000	KWG 7.4% 5/3/2024	46,500	0.00
USD 441,555	Galaxy XXIII CLO 3.653% 24/4/2029	436,816	0.00	USD 750,000	LCM XIV 3.75% 20/7/2031	736,189	0.01
USD 250,000	Generate CLO 2 3.909% 22/1/2031	246,713	0.00	USD 418,700	LCM XXI 3.59% 20/4/2028	413,483	0.00
USD 928,021	Generate CLO 3 3.96% 20/10/2029	920,862	0.01	USD 130,391	LoanCore 2018-CRE1 Issuer 3.521% 15/5/2028	130,469	0.00
USD 5,995,000	Generate CLO 3 4.46% 20/10/2029	5,759,024	0.06	USD 2,794,132	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	2,395,671	0.03
USD 4,240,000	Generate CLO 3 6.31% 20/10/2029	4,032,517	0.04	USD 600,000	Madison Park Funding XIII 4.638% 19/4/2030	582,982	0.01
USD 1,520,000	Generate CLO 3 9.11% 20/10/2029	1,427,516	0.02	USD 618,898	Madison Park Funding XLI 3.589% 22/4/2027	612,113	0.01
USD 730,000	Generate CLO 3 9.96% 20/10/2029	594,921	0.01	USD 1,385,000	Madison Park Funding XLI 4.409% 22/4/2027	1,344,763	0.02
USD 2,090,000	Gilbert Park CLO 4.462% 15/10/2030	2,006,615	0.02	USD 700,000	Madison Park Funding XXX 7.462% 15/4/2029	621,770	0.01
USD 2,717,000	Gilbert Park CLO 5.462% 15/10/2030	2,582,948	0.03	USD 250,000	Marble Point CLO XVII 6.46% 20/4/2033	228,786	0.00
USD 500,000	Goldentree Loan Management US CLO 1 3.73% 20/4/2034	484,503	0.01	USD 256,000	Melco Resorts Finance 5.375% 4/12/2029	169,600	0.00
USD 460,000	Goldentree Loan Management US CLO 5 4.26% 20/10/2032	441,835	0.01	USD 200,000	Melco Resorts Finance 5.625% 17/7/2027	143,127	0.00
USD 691,086	GoldenTree Loan Opportunities IX 3.916% 29/10/2029	686,722	0.01	USD 648,000	MGM China 4.75% 1/2/2027	509,684	0.01
USD 1,166,000	Goldentree Loan Opportunities X 3.83% 20/7/2031	1,151,422	0.01	USD 1,851,000	Modern Land China 9.8% 11/4/2023	305,415	0.01
USD 1,255,000	Goldentree Loan Opportunities XI 3.81% 18/1/2031	1,244,535	0.01	USD 850,000	Neuberger Berman Loan Advisers CLO 34 4.227% 20/1/2035	824,446	0.01
USD 2,510,000	Goldentree Loan Management US CLO 1 7.46% 20/1/2033	2,158,002	0.02	USD 250,000	Neuberger Berman Loan Advisers CLO 39 9.91% 20/1/2032	242,626	0.00
USD 2,610,000	Goldentree Loan Management US CLO 1 8.06% 20/10/2034	2,336,305	0.03	USD 250,000	Neuberger Berman Loan Advisers CLO 46 4.36% 20/1/2036	236,734	0.00
USD 1,400,000	Goldentree Loan Management US CLO 1 10.46% 20/10/2034	1,343,821	0.02	USD 250,000	Ocean Trails Clo X 4.312% 15/10/2034	239,321	0.00
USD 500,000	Golub Capital Partners CLO 53B 9.41% 20/7/2034	457,300	0.01	USD 460,000	OCP CLO 2014-5 3.846% 26/4/2031	453,879	0.01
USD 2,900,000	Golub Capital Partners CLO 55B 9.27% 20/7/2034	2,637,527	0.03	USD 1,320,000	OCP CLO 2014-5 5.666% 26/4/2031	1,183,166	0.01
USD 3,590,000	Great Lakes CLO 2019-1 4.072% 15/7/2031	3,537,582	0.04	USD 1,100,000	OCP CLO 2014-7 4.36% 20/7/2029	1,072,193	0.01
USD 364,391	Grippen Park CLO 3.97% 20/1/2030	361,473	0.00	USD 1,170,000	OCP CLO 2014-7 5.106% 20/7/2029	1,085,596	0.01

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 360,000	OCP CLO 2017-14 4.934% 20/11/2030	344,549	0.00	USD 1,000,000	Rockford Tower CLO 2018-1 4.084% 20/5/2031	986,858	0.01
USD 250,000	Octagon Investment Partners 18-R 3.7% 16/4/2031	246,319	0.00	USD 1,250,000	Rockford Tower CLO 2018-1 4.704% 20/5/2031	1,212,781	0.01
USD 1,144	Odebrecht Offshore Drilling Finance 7.72% 1/12/2026	277	0.00	USD 341,000	Rockford Tower CLO 2018-2 3.87% 20/10/2031	335,940	0.00
USD 1,433,000	OHA Loan Funding 2013-2 3.998% 23/5/2031	1,416,355	0.02	USD 813,000	Rockford Tower CLO 2018-2 4.51% 20/10/2031	788,103	0.01
USD 290,000	OZLM Funding IV 4.459% 22/10/2030	284,546	0.00	USD 836,000	Ronshine China 7.1% 25/1/2025	58,520	0.00
USD 3,200,000	OZLM VI 0% 17/4/2031	460,160	0.01	USD 200,000	Ronshine China 7.35% 15/12/2023	14,000	0.00
USD 300,000	OZLM VI 4.49% 17/4/2031	289,731	0.00	USD 1,500,000	RR 19 9.012% 15/10/2035	1,384,757	0.02
USD 500,000	OZLM VII 4.34% 17/7/2029	482,594	0.01	USD 250,000	RR 3 3.602% 15/1/2030	246,982	0.00
USD 815,000	OZLM VIII 5.89% 17/10/2029	782,665	0.01	USD 2,000,000	RR 4 4.062% 15/4/2030	1,938,717	0.02
USD 250,000	OZLM XII 4.382% 30/4/2027	248,373	0.00	USD 719,000	Sands China 4.875% 18/6/2030*	578,795	0.01
USD 250,000	OZLM XX 4.36% 20/4/2031	240,314	0.00	USD 300,000	Seazen 6% 12/8/2024	131,759	0.00
USD 580,000	Palmer Square CLO 2014-1 3.87% 17/1/2031	574,600	0.01	USD 250,000	Seneca Park CLO 2014-1 0% 17/7/2026	388	0.00
USD 1,840,000	Palmer Square CLO 2018-1 3.77% 18/4/2031	1,814,217	0.02	USD 3,103,015	Shackleton 2013-III CLO 3.632% 15/7/2030	3,059,413	0.03
USD 500,000	Palmer Square CLO 2018-2 4.39% 16/7/2031	487,571	0.01	USD 220,000	Shelf Drilling 8.875% 15/11/2024	220,000	0.00
USD 460,000	Palmer Square CLO 2020-3 4.505% 15/11/2031	443,263	0.01	USD 787,000	Shimao 3.45% 11/1/2031	108,213	0.00
USD 330,000	Parallel 2015-1 4.46% 20/7/2027	324,508	0.00	USD 1,719,000	Shimao 4.6% 13/7/2030	236,362	0.00
USD 1,350,000	Park Avenue Institutional Advisers CLO 2016-1 8.808% 23/8/2031	1,210,858	0.01	USD 200,000	Shui On Development 5.5% 3/3/2025	150,608	0.00
USD 1,049,714	Pearl II 6% 29/12/2049	40,750	0.00	USD 300,000	Shui On Development 5.75% 12/11/2023	271,500	0.01
USD 836,000	Pearl III 9% 22/10/2025	313,868	0.01	USD 3,146,358	Silver Creek CLO 3.95% 20/7/2030	3,122,618	0.03
USD 500,000	Pikes Peak CLO 1 3.963% 24/7/2031	492,662	0.01	USD 750,000	Silver Creek CLO 6.06% 20/7/2030	710,434	0.01
USD 375,000	Pikes Peak Clo 4 5.762% 15/7/2034	351,377	0.00	USD 774,000	Sinic 0% 18/6/2022***	22,489	0.00
USD 500,000	Pikes Peak CLO 6 9.391% 18/5/2034	468,807	0.01	USD 2,680,000	Sitka 6.75% 6/7/2026	2,551,891	0.03
USD 1,290,000	Prima Capital CRE Securitization 2015-IV 4% 24/8/2049	1,254,665	0.01	USD 58,539	SPARC EM SPC Panama Metro Line 2 SP 0% 5/12/2022	57,606	0.00
USD 565,000	Redsun Properties 7.3% 13/1/2025	37,855	0.00	USD 330,000	Steele Creek Clo 2017-1 3.762% 15/10/2030	324,967	0.00
USD 785,000	Redsun Properties 9.7% 16/4/2023	66,725	0.00	USD 2,213,000	Strata CLO I 0% 15/1/2118	1,201,438	0.01
USD 1,000,000	Regatta IX Funding 4.54% 17/4/2030	986,186	0.01	USD 410,000	Strata CLO I 9.592% 15/1/2031	386,860	0.00
USD 2,180,000	Regatta IX Funding 5.19% 17/4/2030	2,130,127	0.02	USD 624,000	Sunac China 6.5% 10/1/2025	90,480	0.00
USD 500,000	Regatta IX Funding 6.64% 17/4/2030	495,414	0.01	USD 490,000	Symphony CLO XXIII 4.512% 15/1/2034	468,600	0.01
USD 1,230,000	Regatta VIII Funding 4.44% 17/10/2030	1,202,043	0.01	USD 490,000	Symphony CLO XXIII 8.662% 15/1/2034	459,045	0.01
USD 910,000	Regatta VIII Funding 5.94% 17/10/2030	842,407	0.01	USD 263,000	Tiaa Clo III 3.89% 16/1/2031	260,662	0.00
USD 250,000	Regatta XVI Funding 4.562% 15/1/2033	245,924	0.00	USD 750,000	Tiaa Clo III 4.24% 16/1/2031	719,475	0.01
USD 500,000	Regatta XVI Funding 6.412% 15/1/2033	469,430	0.01	USD 2,750,000	TICP CLO IX 3.85% 20/1/2031	2,725,714	0.03
USD 10,872,992	Rockford Tower CLO 2017-3 3.9% 20/10/2030	10,785,342	0.12	USD 500,000	TICP CLO XI 3.89% 20/10/2031	491,571	0.01
				USD 334,000	Times China 5.75% 14/1/2027*	50,100	0.00
				USD 200,000	Times China 6.75% 16/7/2023	47,000	0.00
				GBP 800,000	Trafford Centre Finance 2.561% 28/7/2035	752,231	0.01
				USD 4,470,300	Transocean Phoenix 2 7.75% 15/10/2024	4,342,494	0.05
				USD 398,700	Transocean Proteus 6.25% 1/12/2024	384,062	0.00

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 351,000	TRESTLES CLO II 4.453% 25/7/2031	339,823	0.00	USD 8,547,000	Ecopetrol 6.875% 29/4/2030	7,927,342	0.09
USD 11,930,000	Triaxx Prime CDO 2006-1 2.061% 3/3/2039	78,046	0.00	USD 1,818,000	Empresas Publicas de Medellin 4.25% 18/7/2029	1,503,613	0.02
USD 950,000	TRINITAS CLO IV 4.14% 18/10/2031	925,565	0.01	USD 1,428,000	Empresas Publicas de Medellin 4.375% 15/2/2031	1,148,362	0.01
USD 590,000	Trinitas CLO XIV 4.783% 25/1/2034	570,477	0.01	USD 1,303,000	Oleoducto Central 4% 14/7/2027	1,130,353	0.01
USD 625,000	Trinitas CLO XIV 5.783% 25/1/2034	613,297	0.01	USD 1,590,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	1,363,027	0.02
USD 1,855,000	Voya CLO 2013-2 3.773% 25/4/2031	1,830,641	0.02	USD 1,499,000	Promigas / Gases del Pacifico 3.75% 16/10/2029*	1,285,018	0.01
USD 1,040,000	Voya CLO 2016-1 5.389% 20/1/2031	928,536	0.01	USD 1,951,000	Transportadora de Gas Internacional 5.55% 1/11/2028	1,879,764	0.02
USD 3,500,000	Voya Clo 2017-4 3.642% 15/10/2030	3,452,932	0.04			32,108,058	0.35
USD 234,000	Wynn Macau 5.125% 15/12/2029	164,385	0.00	Cote d'Ivoire (Ivory Coast)			
USD 280,000	Wynn Macau 5.5% 15/1/2026*	219,100	0.00	EUR 2,003,000	Ivory Coast Government International Bond 6.625% 22/3/2048	1,386,708	0.02
USD 200,000	Wynn Macau 5.5% 1/10/2027	146,500	0.00	Cyprus			
USD 1,000,000	York CLO 1 4.409% 22/10/2029	965,825	0.01	EUR 725,000	Bank of Cyprus 2.5% 24/6/2027	574,368	0.01
USD 250,000	York CLO 1 5.769% 22/10/2029	236,691	0.00	Denmark			
USD 760,000	Yuzhou 6% 25/10/2023	57,000	0.00	EUR 3,842,000	Danske Bank 1.5% 2/9/2030	3,469,860	0.04
USD 810,000	Yuzhou 8.375% 30/10/2024	60,750	0.00	EUR 400,000	Nykredit Realkredit 4.125% 15/4/2171	366,738	0.00
USD 720,000	Yuzhou 8.5% 4/2/2023	54,000	0.00			3,836,598	0.04
USD 1,955,000	Yuzhou 8.5% 26/2/2024	146,625	0.00	Ecuador			
USD 517,000	Zhenro Properties 6.63% 7/1/2026	25,850	0.00	USD 95,484	Ecuador Government International Bond 0% 31/7/2030	33,369	0.00
USD 3,429,000	ZTO Express Cayman 1.5% 1/9/2027	3,514,725	0.04	USD 534,131	Ecuador Government International Bond 1.5% 31/7/2040	188,674	0.00
		268,765,164	2.97	USD 1,165,440	Ecuador Government International Bond 2.5% 31/7/2035	459,005	0.01
Chile				USD 444,717	Ecuador Government International Bond 5.5% 31/7/2030	238,455	0.00
USD 2,630,000	VTR Comunicaciones 4.375% 15/4/2029	1,591,150	0.02			919,503	0.01
USD 1,326,000	VTR Comunicaciones 5.125% 15/1/2028	902,794	0.01	Finland			
		2,493,944	0.03	EUR 231,000	Citycon 4.496% 22/2/2171	174,573	0.00
China				EUR 1,525,000	Finnair 4.25% 19/5/2025	1,234,302	0.02
CNY 48,000,000	China Development Bank 3.3% 1/2/2024	7,082,098	0.08	EUR 200,000	SBB Treasury 0.75% 14/12/2028	128,834	0.00
USD 2,018,000	Prime Bloom 0% 5/7/2022***	338,015	0.00	EUR 1,200,000	SBB Treasury 1.125% 26/11/2029	771,019	0.01
USD 529,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	433,515	0.01			2,308,728	0.03
		7,853,628	0.09	France			
Colombia				EUR 7,771	Accor 0.7% 7/12/2027	330,728	0.00
USD 1,261,000	Colombia Government International Bond 4.125% 22/2/2042	796,952	0.01	EUR 1,500,000	Air France-KLM 3.875% 1/7/2026*	1,294,382	0.01
USD 2,031,000	Colombia Government International Bond 4.125% 15/5/2051	1,206,262	0.01	EUR 1,468,000	Altice France 2.125% 15/2/2025	1,329,112	0.01
USD 8,237,000	Colombia Government International Bond 4.5% 15/3/2029	7,228,235	0.08	EUR 2,739,000	Altice France 2.5% 15/1/2025*	2,497,756	0.03
USD 1,303,000	Colombia Telecomunicaciones 4.95% 17/7/2030	1,091,566	0.01	EUR 592,000	Altice France 4.125% 15/1/2029	471,361	0.01
COP 18,146,000,000	Colombian TES 7% 26/3/2031	3,027,350	0.03	EUR 952,000	Altice France 4.25% 15/10/2029*	757,080	0.01
COP 15,809,000,000	Colombian TES 7.25% 18/10/2034	2,520,214	0.03	EUR 6,484,000	Altice France 5.875% 1/2/2027*	5,901,945	0.07
				EUR 700,000	Arkema 1.5% 21/1/2171	612,414	0.01
				EUR 3,300,000	Banque Federative du Credit Mutuel 3.875% 16/6/2032	3,194,225	0.03
				USD 800,000	BNP Paribas 6.625% 25/9/2170	774,247	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 800,000	BNP Paribas 7.375% 19/2/2171*	805,871	0.01	EUR 278,173	FCT Noria 2021 1.159% 25/10/2049	268,185	0.00
USD 1,600,000	BNP Paribas 7.75% 16/2/2171	1,598,000	0.02	EUR 834,519	FCT Noria 2021 1.559% 25/10/2049	796,717	0.01
EUR 825,000	Burger King France 5.017% 1/11/2026	790,472	0.01	EUR 300,000	FCT Pixel 2021 2.218% 25/2/2038	287,212	0.01
EUR 879,000	CAB SELAS 3.375% 1/2/2028	736,418	0.01	EUR 1,338,000	Goldstory 5.375% 1/3/2026	1,181,106	0.01
USD 800,000	Carrefour 0% 14/6/2023	774,820	0.01	EUR 675,000	Goldstory 6.12% 1/3/2026*	627,798	0.01
EUR 1,300,000	Casino Guichard Perrachon 3.992% 31/1/2171	487,788	0.01	EUR 300,000	Harmony French Home Loans FCT 2021-1 1.468% 27/5/2061	286,901	0.00
EUR 1,358,000	Casino Guichard Perrachon 5.25% 15/4/2027	770,216	0.01	EUR 400,000	iliad 1.5% 14/10/2024	381,602	0.00
EUR 700,000	Casino Guichard Perrachon 6.625% 15/1/2026	432,919	0.01	EUR 800,000	iliad 1.875% 11/2/2028	669,877	0.01
EUR 1,399,000	CGG 7.75% 1/4/2027*	1,240,461	0.01	EUR 300,000	iliad 2.375% 17/6/2026	279,044	0.00
EUR 1,344,000	Chrome Bidco 3.5% 31/5/2028	1,182,342	0.01	EUR 920,000	Iliad 5.125% 15/10/2026	873,811	0.01
EUR 1,715,000	CMA CGM 7.5% 15/1/2026	1,777,042	0.02	EUR 300,000	Iliad 5.625% 15/10/2028	277,174	0.00
USD 300,000	Credit Agricole 4.75% 23/3/2171	235,636	0.00	EUR 12,306	Korian 0.875% 6/3/2027	545,625	0.01
USD 2,000,000	Danone 2.589% 2/11/2023	1,968,838	0.02	GBP 1,800,000	Korian 4.125% 15/6/2171	1,640,009	0.02
EUR 8,202,000	d'Infrastructures des Metiers de l'Environnement 0.625% 16/9/2028	6,631,426	0.07	EUR 1,100,000	La Financiere Atalian 4% 15/5/2024	1,047,943	0.01
EUR 800,000	Electricite de France 2.625% 1/6/2171	593,043	0.01	EUR 1,436,000	La Financiere Atalian 5.125% 15/5/2025	1,371,748	0.02
EUR 1,600,000	Electricite de France 2.875% 15/3/2171	1,278,551	0.02	GBP 2,570,000	La Financiere Atalian 6.625% 15/5/2025	2,856,322	0.03
EUR 200,000	Electricite de France 3% 3/12/2170	149,664	0.00	EUR 1,900,000	La Poste 3.125% 29/1/2171	1,768,332	0.02
EUR 4,600,000	Electricite de France 3.375% 15/9/2170	3,423,875	0.04	EUR 528,000	Loxam 3.25% 14/1/2025	492,102	0.01
EUR 2,100,000	Electricite de France 4% 4/10/2170	1,944,387	0.02	EUR 2,157,000	Loxam 3.75% 15/7/2026*	1,962,335	0.02
EUR 400,000	Electricite de France 5% 22/1/2171	359,255	0.00	EUR 400,000	Loxam 4.25% 15/4/2024*	390,700	0.00
EUR 3,000,000	Electricite de France 5.375% 29/1/2171*	2,830,219	0.03	EUR 1,306,000	Loxam 4.5% 15/2/2027*	1,195,329	0.01
GBP 2,600,000	Electricite de France 6% 29/7/2171	2,664,325	0.03	EUR 200,000	Loxam 5.75% 15/7/2027*	168,635	0.00
EUR 3,364,000	Faurecia 2.75% 15/2/2027*	2,778,414	0.03	EUR 575,000	Midco GB 7.75% 1/11/2027	554,562	0.01
EUR 600,000	Faurecia 3.125% 15/6/2026	534,176	0.01	EUR 400,000	Novafives 5% 15/6/2025*	267,995	0.00
EUR 783,000	Faurecia 3.75% 15/6/2028	648,110	0.01	EUR 1,800,000	Orano 2.75% 8/3/2028	1,623,570	0.02
EUR 160,306	FCT Autonoria 2019 1.259% 25/9/2035	157,765	0.00	EUR 100,000	Orano 3.375% 23/4/2026	96,549	0.00
EUR 96,328	FCT Autonoria 2019 1.659% 25/9/2035	94,177	0.00	EUR 1,712,000	Paprec 3.5% 1/7/2028	1,422,146	0.02
EUR 192,079	FCT Autonoria 2019 2.759% 25/9/2035	187,542	0.00	EUR 1,635,000	Picard Groupe 3.875% 1/7/2026*	1,454,468	0.02
EUR 160,306	FCT Autonoria 2019 3.759% 25/9/2035	156,226	0.00	EUR 300,000	Quatrim 5.875% 15/1/2024	274,099	0.00
EUR 46,916	FCT E-Carat 10 1.503% 20/12/2028	46,679	0.00	EUR 5,400,000	RCI Banque 2.625% 18/2/2030	4,756,074	0.05
EUR 70,374	FCT E-Carat 10 2.353% 20/12/2028	69,257	0.00	EUR 500,000	Renault 2.375% 25/5/2026	438,979	0.00
EUR 263,344	FCT Noria 2018-1 1.559% 25/6/2038	258,078	0.00	EUR 900,000	Societe Generale 1% 24/11/2030	792,634	0.01
EUR 263,344	FCT Noria 2018-1 2.709% 25/6/2038	256,779	0.00	EUR 11,900,000	Societe Generale 1.125% 30/6/2031	10,245,196	0.11
EUR 278,173	FCT Noria 2021 0.759% 25/10/2049	270,955	0.01	USD 1,600,000	Societe Generale 7.375% 4/4/2171*	1,559,512	0.02
				USD 1,800,000	Societe Generale 7.875% 18/6/2171	1,787,798	0.02
				USD 1,600,000	Societe Generale 8% 29/3/2171	1,616,696	0.02
				USD 200,000	Societe Generale 8% 29/3/2171	202,087	0.00
				EUR 1,300,000	Solvay Finance 5.425% 12/11/2170	1,295,293	0.01
				EUR 3,889,000	Solvay Finance 5.869% 3/6/2171*	3,913,242	0.04
				EUR 2,700,000	Suez 2.875% 19/4/2171*	2,627,557	0.03
				EUR 5,900,000	Teleperformance 3.75% 24/6/2029*	5,967,205	0.07

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 176,000	Tereos Finance Groupe I 7.5% 30/10/2025	178,601	0.00	EUR 284,000	HT Troplast 9.25% 15/7/2025	249,758	0.00
EUR 1,190,000	TotalEnergies 1.625% 25/1/2171	984,256	0.01	EUR 779,000	IHO Verwaltungs 3.75% 15/9/2026	689,985	0.01
EUR 700,000	TotalEnergies 1.75% 4/4/2171	663,545	0.01	EUR 969,715	IHO Verwaltungs 3.875% 15/5/2027	804,681	0.01
EUR 2,700,000	TotalEnergies 2.625% 26/2/2171	2,554,533	0.03	USD 200,000	IHO Verwaltungs 6% 15/5/2027	178,104	0.00
EUR 1,264,000	Vallourec 8.5% 30/6/2026*	1,210,625	0.01	EUR 10,908,000	Kreditanstalt fuer Wiederaufbau 1.375% 7/6/2032*	10,141,281	0.11
		121,152,705	1.34	EUR 2,568,000	LANXESS 4.5% 6/12/2076	2,533,525	0.03
	Germany			EUR 10,394,000	Nidda Healthcare 3.5% 30/9/2024*	9,601,695	0.11
USD 2,600,000	Allianz 3.2% 30/4/2171*	1,986,356	0.02	EUR 642,000	Nidda Healthcare 3.5% 30/9/2024	595,442	0.01
EUR 9,300,000	Bayer 2.375% 12/11/2079	8,411,344	0.09	EUR 401,000	Novelis Sheet Ingot 3.375% 15/4/2029	340,417	0.01
EUR 2,343,000	Bayer 3.75% 1/7/2074	2,267,230	0.02	EUR 1,781,000	PCF 4.75% 15/4/2026*	1,535,883	0.02
EUR 8,000,000	Bertelsmann 3% 23/4/2075	7,879,794	0.09	EUR 1,144,000	PCF 4.75% 15/4/2026	949,969	0.01
EUR 17,920,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	18,254,544	0.20	EUR 2,200,000	ProGroup 3% 31/3/2026*	1,882,119	0.02
EUR 1,259,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	1,135,011	0.01	EUR 200,000	Red & Black Auto Germany 8 UG 0.723% 15/9/2030	195,073	0.00
EUR 5,032,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	4,551,744	0.05	EUR 400,000	Red & Black Auto Germany 8 UG 0.923% 15/9/2030	384,911	0.01
EUR 2,600,000	Commerzbank 6.125% 9/4/2171	2,371,962	0.03	EUR 100,000	Red & Black Auto Germany 8 UG 1.323% 15/9/2030	95,266	0.00
EUR 2,800,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	2,335,394	0.03	EUR 1,539,000	Renk 5.75% 15/7/2025	1,446,575	0.02
EUR 2,100,000	Deutsche Bahn Finance 0.95% 22/4/2171*	1,913,130	0.02	EUR 2,550,000	RWE 2.75% 24/5/2030	2,418,378	0.02
EUR 2,995,000	Deutsche Bahn Finance 1.125% 29/5/2051	1,948,777	0.02	EUR 467,000	Schenck Process 5.375% 15/6/2023	454,201	0.00
EUR 2,700,000	Deutsche Bank 3.25% 24/5/2028	2,524,413	0.03	EUR 565,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	523,088	0.01
EUR 2,300,000	Deutsche Bank 4% 24/6/2032	2,085,503	0.02	EUR 1,281,871	Techem Verwaltungsgesellschaft 674 6% 30/7/2026*	1,205,388	0.01
EUR 2,200,000	Deutsche Bank 4.5% 30/4/2171	1,732,476	0.02	EUR 766,000	Tele Columbus 3.875% 2/5/2025	654,499	0.00
EUR 200,000	Deutsche Bank 6.75% 30/4/2171	178,927	0.00	EUR 952,000	thyssenkrupp 1.875% 6/3/2023	934,576	0.01
EUR 11,900,641	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026*	14,947,451	0.17	EUR 95,000	thyssenkrupp 2.5% 25/2/2025*	89,143	0.00
EUR 500,000	Deutsche Lufthansa 1.625% 16/11/2023	484,719	0.01	EUR 3,017,000	thyssenkrupp 2.875% 22/2/2024*	2,922,137	0.03
EUR 1,300,000	Deutsche Lufthansa 2% 14/7/2024	1,239,948	0.01	EUR 1,260,000	TK Elevator Holdco 6.625% 15/7/2028	1,086,197	0.01
EUR 1,800,000	Deutsche Lufthansa 2.875% 16/5/2027	1,459,655	0.02	EUR 2,719,000	TK Elevator Midco 4.375% 15/7/2027	2,416,628	0.03
EUR 2,000,000	Deutsche Lufthansa 3.5% 14/7/2029	1,560,122	0.02	EUR 1,652,000	TK Elevator Midco 4.75% 15/7/2027	1,580,464	0.02
EUR 1,200,000	Deutsche Lufthansa 3.75% 11/2/2028	995,781	0.01	EUR 5,200,000	Volkswagen Leasing 0.625% 19/7/2029	4,175,604	0.05
EUR 900,000	DIC Asset 2.25% 22/9/2026	694,424	0.01	EUR 1,600,000	ZF Finance 2% 6/5/2027	1,284,169	0.01
EUR 700,000	Douglas 6% 8/4/2026*	576,569	0.01	EUR 400,000	ZF Finance 2.25% 3/5/2028	305,830	0.00
EUR 700,000	EnBW Energie Baden-Wuerttemberg 1.125% 5/11/2079	630,825	0.01	EUR 800,000	ZF Finance 2.75% 25/5/2027	660,669	0.01
EUR 200,000	EnBW Energie Baden-Wuerttemberg 1.625% 5/8/2079*	160,797	0.00	EUR 2,200,000	ZF Finance 3% 21/9/2025*	2,003,754	0.02
EUR 8,900,000	EnBW Energie Baden-Wuerttemberg 2.125% 31/8/2081	6,206,886	0.07	EUR 5,900,000	ZF Finance 3.75% 21/9/2028*	4,841,560	0.05
EUR 1,270,000	Fraport Frankfurt Airport Services Worldwide 1.875% 31/3/2028	1,115,687	0.01			150,949,986	1.68
EUR 660,000	Gruenenthal 3.625% 15/11/2026*	612,734	0.01		Ghana		
EUR 1,638,000	Gruenenthal 4.125% 15/5/2028*	1,506,814	0.02	USD 1,489,000	Ghana Government International Bond 7.625% 16/5/2029	597,461	0.01

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Greece				EUR 5,149,000	AIB 6.25% 23/12/2170	4,909,111	0.05
EUR 2,820,000	Hellenic Republic Government Bond 0% 12/2/2026	2,541,605	0.03	EUR 800,000	AlbaCore EURO CLO I 5.962% 18/10/2034	675,685	0.01
EUR 5,548,000	Hellenic Republic Government Bond 1.875% 24/1/2052*	3,283,722	0.03	EUR 2,680,000	Alme Loan Funding V 5.41% 15/7/2031	2,339,999	0.03
EUR 1,549,000	Public Power 3.375% 31/7/2028	1,239,633	0.01	EUR 838,000	Anchorage Capital Europe CLO 2 1.6% 15/4/2034	795,669	0.01
EUR 480,000	Public Power 3.875% 30/3/2026	427,015	0.01	EUR 180,000	Anchorage Capital Europe CLO 2 6.45% 15/4/2034	160,596	0.00
		7,491,975	0.08	EUR 200,000	Anchorage Capital Europe CLO 2021-4 5.855% 25/4/2034	171,432	0.00
Guernsey				EUR 1,000,000	Aqueduct European CLO 5-2020 2.047% 20/4/2034	919,071	0.01
USD 111,822	Doric Nimrod Air Alpha 2013-1 Class A Pass Through Trust 5.25% 30/5/2025	110,199	0.00	EUR 400,000	ARBOUR CLO VIII 6.11% 15/10/2034	342,832	0.00
Hong Kong				EUR 1,200,000	Ares European CLO VII 1.5% 15/10/2030	1,151,076	0.01
USD 847,000	Bank of East Asia 5.825% 21/4/2171	808,004	0.01	EUR 250,000	Ares European CLO VII 5.26% 15/10/2030	218,299	0.00
USD 402,000	Bank of East Asia 5.875% 19/3/2171	392,374	0.00	EUR 405,000	Ares European CLO VIII 3.802% 17/4/2032	382,095	0.00
USD 941,000	Yango Justice International 7.5% 15/4/2024	61,165	0.00	EUR 2,150,000	Ares European CLO X 2.8% 15/10/2031	1,945,035	0.02
USD 680,000	Yango Justice International 7.5% 17/2/2025	44,200	0.00	EUR 858,000	Ares European CLO XII 1.747% 20/4/2032	816,587	0.01
USD 490,000	Yango Justice International 7.875% 4/9/2024	31,850	0.00	EUR 875,000	Ares European CLO XII 3.047% 20/4/2032	799,097	0.01
		1,337,593	0.01	EUR 2,100,000	Armada Euro CLO III 3.3% 15/7/2031	1,962,718	0.02
India				USD 3,778,000	ASG Finance Designated Activity 7.875% 3/12/2024	3,485,205	0.04
USD 699,000	Adani Green Energy 4.375% 8/9/2024	632,595	0.01	GBP 1,906,199	Atom Mortgage 3.487% 22/7/2031	2,112,128	0.02
USD 500,000	Adani Transmission Step-One 4% 3/8/2026	470,505	0.00	GBP 2,158,089	Atom Mortgage 4.387% 22/7/2031	2,293,402	0.03
USD 400,000	Bharti Airtel 3.25% 3/6/2031*	346,818	0.00	EUR 300,000	Aurium CLO II 6.08% 22/6/2034	255,401	0.00
USD 375,000	GMR Hyderabad International Airport 4.75% 2/2/2026	348,281	0.01	EUR 550,000	Avoca CLO XIV 0% 12/1/2031	239,010	0.00
USD 400,000	Oil India 5.125% 4/2/2029*	394,260	0.00	EUR 150,000	Avoca CLO XIV 4.7% 12/1/2031	126,298	0.00
USD 400,000	Power Finance 4.5% 18/6/2029	379,583	0.01	EUR 150,000	Avoca CLO XIV 6.35% 12/1/2031	111,726	0.00
USD 285,000	Shriram Transport Finance 5.1% 16/7/2023*	280,012	0.00	EUR 380,000	Avoca CLO XV 4.13% 15/4/2031	321,013	0.00
USD 445,000	Summit Digital Infrastructure 2.875% 12/8/2031	346,370	0.00	EUR 350,000	Avoca CLO XVIII 1.75% 15/4/2031	331,329	0.00
		3,198,424	0.03	EUR 270,000	Avoca CLO XX 5.75% 15/7/2032	235,535	0.00
Indonesia				EUR 290,000	Avoca CLO XXII 1.3% 15/4/2035	267,285	0.00
USD 690,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	646,875	0.01	EUR 280,000	Avoca CLO XXII 2.9% 15/4/2035	248,204	0.00
USD 1,360,000	Freeport Indonesia 4.763% 14/4/2027	1,326,000	0.01	EUR 280,000	Avoca CLO XXII 5.23% 15/4/2035	232,138	0.00
USD 600,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050	496,500	0.01	EUR 400,000	Avoca CLO XXII 5.23% 15/4/2035	331,626	0.00
		2,469,375	0.03	EUR 1,000,000	Avoca CLO XXIII 3.05% 15/4/2034	913,707	0.01
International				EUR 1,020,000	Avoca CLO XXV 6.14% 15/10/2034	891,476	0.01
EUR 5,490,000	European Union 0.7% 6/7/2051	3,531,394	0.04	EUR 2,850,000	Bank of Ireland 1.375% 11/8/2031*	2,435,191	0.03
Ireland							
GBP 999,626	Agora UK 2021 2.787% 22/7/2031	1,109,329	0.01				
EUR 2,900,000	AIB 1.875% 19/11/2029	2,682,292	0.03				
EUR 4,675,000	AIB 2.875% 30/5/2031	4,278,954	0.05				
EUR 1,000,000	AIB 5.25% 9/4/2171	920,897	0.01				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 2,000,000	Bank of Ireland 3.125% 19/9/2027	2,323,151	0.02	EUR 200,000	eircom Finance 1.75% 1/11/2024	192,740	0.00
EUR 300,000	BBAM European CLO I 6.035% 22/7/2034	255,836	0.00	EUR 250,000	Euro-Galaxy III CLO 2.495% 24/4/2034	237,457	0.00
EUR 800,000	BBAM European CLO II 6.11% 15/10/2034	683,295	0.01	EUR 510,000	Euro-Galaxy III CLO 3.395% 24/4/2034	477,001	0.01
EUR 701,299	Bilbao CLO I 4.777% 20/7/2031	592,145	0.01	EUR 1,210,000	Euro-Galaxy V CLO 6.141% 15/2/2034	1,042,718	0.01
EUR 800,000	Bilbao CLO II 6.361% 20/8/2035	680,637	0.01	EUR 593,000	Fair Oaks Loan Funding III 6.11% 15/10/2034	503,663	0.01
EUR 300,000	BlueMountain 2021-1 CLO 5.41% 15/4/2034	249,732	0.00	EUR 1,510,000	Fidelity Grand Harbour CLO 2021-1 3.6% 15/10/2034	1,407,319	0.02
EUR 250,000	Bluemountain Euro 2021-2 CLO 1.75% 15/10/2035	237,359	0.00	GBP 460,221	Frost CMBS 2021-1 3.043% 20/11/2033	522,513	0.01
EUR 900,000	BlueMountain Fuji CLO III 2.9% 15/1/2031	830,960	0.01	EUR 800,000	Glencore Capital Finance 1.25% 1/3/2033	583,135	0.01
EUR 800,000	BlueMountain Fuji CLO IV 6.678% 25/2/2034	697,277	0.01	EUR 260,000	Harvest CLO XIX 2.55% 14/4/2031	239,174	0.00
EUR 500,000	BlueMountain Fuji CLO V 2.45% 15/1/2033	470,258	0.01	EUR 700,000	Harvest CLO XVIII 1.2% 15/10/2030	666,158	0.01
EUR 800,000	Cairn CLO XIV 6.348% 29/10/2034	685,037	0.01	EUR 390,000	Harvest CLO XXIII 3.047% 20/10/2032	359,370	0.00
EUR 300,000	Capital Four CLO II 5.91% 15/1/2034	257,755	0.00	EUR 714,793	Haus European Loan Conduit No 39 0.917% 28/7/2051	689,607	0.01
EUR 582,000	Capital Four CLO III 6.06% 15/10/2034	495,261	0.01	EUR 210,939	Haus European Loan Conduit No 39 1.367% 28/7/2051	199,065	0.00
EUR 650,000	CIFC European Funding CLO I 5.86% 15/7/2032	565,643	0.01	EUR 840,757	Haus European Loan Conduit No 39 1.667% 28/7/2051	771,130	0.01
EUR 400,000	CIFC European Funding CLO II 1.6% 15/4/2033	379,145	0.00	EUR 1,977,429	Haus European Loan Conduit No 39 2.267% 28/7/2051	1,811,472	0.02
EUR 500,000	CIFC European Funding CLO III 2.5% 15/1/2034	476,276	0.01	EUR 130,000	Henley CLO IV 1.495% 25/4/2034	120,651	0.00
EUR 200,000	CIFC European Funding CLO III 5.61% 15/1/2034	170,672	0.00	EUR 250,000	Henley CLO IV 3.145% 25/4/2034	225,385	0.00
EUR 1,580,000	Clontarf Park CLO 3.302% 5/8/2030	1,498,940	0.02	EUR 300,000	Henley CLO IV 5.395% 25/4/2034	246,472	0.00
EUR 539,000	Contego CLO IX 6.155% 24/1/2034	460,494	0.01	EUR 385,000	Invesco Euro CLO 5.99% 15/7/2034	331,164	0.00
EUR 800,000	Contego CLO VIII 6.205% 25/1/2034	691,273	0.01	EUR 450,000	Invesco Euro CLO III 1.75% 15/7/2032	430,552	0.01
EUR 330,000	CVC Cordatus Loan Fund IV 1.691% 22/2/2034	306,982	0.00	EUR 229,414	Invesco Euro CLO III 8.07% 15/7/2032	199,840	0.00
EUR 400,000	CVC Cordatus Loan Fund V 1.542% 21/7/2030	384,207	0.00	EUR 625,000	Invesco Euro CLO IV 1.7% 15/4/2033	590,853	0.01
EUR 400,000	CVC Cordatus Loan Fund XIX 3.8% 23/12/2033	372,744	0.00	EUR 450,000	Invesco Euro CLO V 3.8% 15/1/2034	426,330	0.01
EUR 930,000	CVC Cordatus Loan Fund XVII 6.453% 18/11/2033	805,243	0.01	EUR 200,000	Invesco Euro CLO V 5.81% 15/1/2034	173,379	0.00
EUR 522,000	CVC Cordatus Loan Fund XVIII 6.298% 29/7/2034	444,988	0.01	EUR 573,428	Last Mile Logistics Pan Euro Finance 1.089% 17/8/2033	547,379	0.01
EUR 1,550,000	CVC Cordatus Loan Fund XX 3% 22/6/2034	1,396,462	0.02	EUR 349,434	Last Mile Logistics Pan Euro Finance 1.389% 17/8/2033	331,375	0.00
EUR 158,000	CVC Cordatus Loan Fund XX 5.61% 22/6/2034	132,123	0.00	EUR 1,349,951	Last Mile Logistics Pan Euro Finance 1.739% 17/8/2033	1,270,041	0.01
EUR 840,000	CVC Cordatus Loan Fund XX 5.61% 22/6/2034	702,425	0.01	EUR 1,045,316	Last Mile Logistics Pan Euro Finance 2.239% 17/8/2033	1,020,406	0.01
EUR 480,000	CVC Cordatus Loan Fund XXI 5.93% 22/9/2034	404,729	0.01	EUR 938,803	Last Mile PE 2021 1.539% 17/8/2031	895,440	0.01
EUR 250,000	Dartry Park CLO 3.562% 28/1/2034	231,271	0.00				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,060,777	Last Mile PE 2021 1.939% 17/8/2031	981,642	0.01	EUR 800,000	Providus Clo VI 6.501% 20/5/2034	683,237	0.01
EUR 1,160,000	Madison Park Euro Funding XIV 3.6% 15/7/2032	1,108,457	0.01	EUR 443,625	River Green Finance 2020 1.122% 22/1/2032	434,916	0.01
EUR 1,250,000	Madison Park Euro Funding XVI 3.2% 25/5/2034	1,137,294	0.01	EUR 321,750	River Green Finance 2020 1.472% 22/1/2032	309,243	0.00
EUR 1,050,000	Man GLG Euro CLO 3.5% 15/10/2032	992,605	0.01	EUR 1,339,000	Rockfield Park CLO 5.952% 16/7/2034	1,148,458	0.01
EUR 150,000	Marino Park CLO 5.672% 16/1/2034	130,884	0.00	EUR 2,657,000	Rockford Tower Europe CLO 2018-1 1.85% 20/12/2031	2,549,394	0.03
EUR 188,000	Neuberger Berman Loan Advisers Euro CLO 5.522% 17/4/2034	158,310	0.00	EUR 710,000	Rockford Tower Europe CLO 2018-1 2.47% 20/12/2031	669,031	0.01
EUR 699,000	Neuberger Berman Loan Advisers Euro CLO 2 6.06% 15/4/2034	599,360	0.01	EUR 1,300,000	Rockford Tower Europe CLO 2018-1 5.36% 20/12/2031	1,124,994	0.01
EUR 120,000	North Westerly VII ESG CLO 5.981% 15/5/2034	100,406	0.00	EUR 2,480,000	Rockford Tower Europe CLO 2019-1 1.647% 20/1/2033	2,346,591	0.03
EUR 250,000	Northwoods Capital 19 Euro 2.5% 25/11/2033	240,596	0.00	EUR 300,000	Rockford Tower Europe CLO 2021-1 6.007% 20/4/2034	259,527	0.00
EUR 300,000	Northwoods Capital 21 Euro 6.185% 22/7/2034	257,596	0.00	EUR 976,000	RRE 5 Loan Management 1.75% 15/1/2037	927,897	0.01
EUR 200,000	Northwoods Capital 23 Euro 6.21% 15/3/2034	175,905	0.00	EUR 700,000	RRE 6 Loan Management 6.25% 15/4/2035	619,010	0.01
EUR 425,000	OAK Hill European Credit Partners V Designated Activity 1.942% 21/1/2035	407,273	0.01	EUR 430,000	RRE 9 Loan Management 1.7% 15/10/2036	401,673	0.00
EUR 450,000	OAK Hill European Credit Partners VI 1.247% 20/1/2032	427,639	0.01	GBP 2,751,882	Scorpio European Loan Conduit No. 34 3.913% 17/5/2029	3,180,457	0.04
EUR 800,000	OCP Euro CLO 2017-2 1.35% 15/1/2032	765,267	0.01	EUR 700,000	Sound Point Euro CLO II Funding 6.382% 26/1/2036	612,970	0.01
EUR 250,000	OCP Euro CLO 2019-3 2.347% 20/4/2033	235,154	0.00	EUR 250,000	Sound Point Euro CLO III Funding 2.3% 15/4/2033	232,633	0.00
EUR 250,000	OCP Euro CLO 2019-3 3.347% 20/4/2033	235,648	0.00	EUR 300,000	Sound Point Euro CLO V Funding 5.985% 25/7/2035	251,049	0.00
EUR 200,000	OCP Euro CLO 2019-3 6.067% 20/4/2033	172,674	0.00	EUR 500,000	St Paul's CLO X 3.875% 22/4/2035	470,273	0.01
EUR 1,128,144	Pearl Finance 2020 2.239% 17/11/2032	1,133,449	0.01	EUR 1,350,000	St Paul's CLO XII 1.6% 15/4/2033	1,275,735	0.01
EUR 1,354,717	Pearl Finance 2020 2.839% 17/11/2032	1,338,359	0.02	EUR 2,020,000	St Paul's CLO XII 3.2% 15/4/2033	1,881,077	0.02
EUR 650,000	Penta CLO 11 2.45% 15/11/2034	633,131	0.01	EUR 650,000	Sutton Park CLO 2.021% 15/11/2031	626,454	0.01
EUR 470,000	Penta CLO 11 4.8% 15/11/2034	450,443	0.01	EUR 750,000	Sutton Park CLO 2.671% 15/11/2031	712,029	0.01
EUR 500,000	Penta CLO 6 1.845% 25/7/2034	468,077	0.01	EUR 357,825	Taurus 2019-1 FR 1.717% 2/2/2031	348,643	0.00
EUR 500,000	Penta CLO 6 2.445% 25/7/2034	468,625	0.01	EUR 382,717	Taurus 2019-1 FR 2.217% 2/2/2031	369,527	0.00
EUR 930,000	Penta CLO 8 5.93% 15/1/2034	895,561	0.01	GBP 3,206,283	Taurus 2019-2 UK 3.613% 17/11/2029	3,662,525	0.04
EUR 1,750,000	Penta Clo 9 3.245% 25/7/2036	1,567,714	0.02	GBP 1,887,447	Taurus 2019-2 UK 3.913% 17/11/2029	2,147,894	0.02
USD 2,232,800	Prodigy Finance CM2021-1 3.694% 25/7/2051	2,182,836	0.02	GBP 879,540	Taurus 2021-1 UK 2.993% 17/5/2031	971,062	0.01
USD 1,210,000	Prodigy Finance CM2021-1 4.944% 25/7/2051	1,215,860	0.01	GBP 536,063	Taurus 2021-1 UK 3.343% 17/5/2031	581,753	0.01
USD 710,000	Prodigy Finance CM2021-1 6.194% 25/7/2051	702,181	0.01	GBP 546,983	Taurus 2021-1 UK 4.293% 17/5/2031	587,939	0.01
USD 480,000	Prodigy Finance CM2021-1 8.344% 25/7/2051	482,516	0.01	GBP 553,888	Taurus 2021-4 UK 2.643% 17/8/2031	620,456	0.01
EUR 400,000	Providus Clo III 6.262% 18/7/2034	353,070	0.00				
EUR 171,000	Providus CLO V 5.611% 15/2/2035	139,497	0.00				

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 5,295,359	Taurus 2021-4 UK 3.443% 17/8/2031	5,734,523	0.06	EUR 2,023,000	Eni 2% 11/5/2171	1,666,658	0.02
GBP 1,756,595	Taurus 2021-4 UK 3.793% 17/8/2031	1,866,142	0.02	EUR 6,200,000	Eni 2.625% 13/1/2171	5,622,422	0.06
GBP 2,057,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	2,034,010	0.03	EUR 500,000	Fabric BC 4.707% 31/8/2026	497,099	0.01
EUR 250,000	Voya Euro CLO II 1.67% 15/7/2035	237,713	0.00	EUR 300,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	263,000	0.00
EUR 500,000	Voya Euro CLO II 2.15% 15/7/2035	460,198	0.01	EUR 700,000	Gamma Bidco 5.125% 15/7/2025*	660,171	0.01
EUR 446,000	Voya Euro CLO II 6.02% 15/7/2035	380,238	0.00	EUR 2,070,000	Hera 2.5% 25/5/2029	1,935,394	0.02
EUR 439,000	Voya Euro CLO III 1.65% 15/4/2033	413,358	0.01	EUR 454,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	376,035	0.01
EUR 840,000	Voya Euro CLO V 3.1% 15/4/2035	760,571	0.01	EUR 531,000	Inter Media and Communication 6.75% 9/2/2027	489,201	0.00
		137,856,786	1.54	GBP 350,000	Intesa Sanpaolo 5.148% 10/6/2030	345,544	0.00
	Isle of Man			EUR 500,000	Intesa Sanpaolo 5.5% 1/3/2171	411,052	0.01
USD 1,085,000	AngloGold Ashanti 3.75% 1/10/2030	929,807	0.01	EUR 400,000	Intesa Sanpaolo 5.875% 4/3/2029*	405,675	0.00
	Italy			EUR 2,550,000	Intesa Sanpaolo 5.875% 1/3/2171*	2,020,151	0.02
EUR 675,000	ASTM 1.5% 25/1/2030*	535,151	0.01	EUR 1,773,000	Intesa Sanpaolo 5.875% 20/6/2171	1,652,926	0.02
EUR 500,000	ASTM 2.375% 25/11/2033	376,717	0.00	EUR 800,000	Intesa Sanpaolo 6.375% 30/9/2170*	683,294	0.01
EUR 321,000	Autoflorence 2 0.796% 24/12/2044	307,602	0.00	EUR 2,527,000	Intesa Sanpaolo 7.75% 11/7/2171*	2,450,666	0.03
EUR 414,000	Autoflorence 2 1.196% 24/12/2044	388,437	0.01	EUR 185,000	Leather 2 4.5% 30/9/2028	144,326	0.00
EUR 222,000	Autoflorence 2 2.396% 24/12/2044	210,045	0.00	EUR 1,800,000	Nexi 0% 24/2/2028	1,340,263	0.01
EUR 1,781,000	Banca Monte dei Paschi di Siena 1.875% 9/1/2026*	1,456,844	0.02	EUR 1,625,000	Poste Italiane 2.625% 24/6/2171	1,180,665	0.01
EUR 1,100,000	Banca Monte dei Paschi di Siena 2.625% 28/4/2025	946,430	0.01	EUR 312,030	Progetto Quinto 0.469% 27/10/2036	308,775	0.00
EUR 200,000	Banca Monte dei Paschi di Siena 3.625% 24/9/2024	181,080	0.00	EUR 599,000	Red & Black Auto Italy 2.935% 28/12/2031	575,490	0.01
EUR 1,600,000	Banco BPM 2.875% 29/6/2031	1,327,572	0.02	EUR 2,681,000	Rekeep 7.25% 1/2/2026	2,418,057	0.03
EUR 400,000	Banco BPM 3.25% 14/1/2031	353,652	0.00	EUR 1,132,000	TeamSystem 3.75% 15/2/2028*	1,057,245	0.01
EUR 1,350,000	Banco BPM 3.375% 19/1/2032*	1,117,931	0.01	EUR 1,843,000	Telecom Italia 1.625% 18/1/2029*	1,378,549	0.02
EUR 294,000	Banco BPM 5% 14/9/2030*	282,037	0.00	EUR 699,000	Telecom Italia 2.75% 15/4/2025	664,854	0.01
EUR 137,000	Brignole 2021 0.846% 24/7/2036	132,194	0.00	EUR 400,000	Telecom Italia 2.875% 28/1/2026	369,619	0.01
EUR 100,000	Brignole 2021 1.646% 24/7/2036	95,376	0.00	EUR 200,000	Telecom Italia 3% 30/9/2025	189,583	0.00
EUR 5,978,852	Cassia 2022-1 2.891% 22/5/2034	5,809,462	0.07	EUR 200,000	Telecom Italia 3.25% 16/1/2023	199,464	0.00
EUR 2,857,839	Cassia 2022-1 3.891% 22/5/2034	2,860,314	0.03	EUR 1,254,000	Telecom Italia 4% 11/4/2024*	1,241,305	0.01
EUR 1,698,000	Cedacri Mergeco 4.946% 15/5/2028*	1,645,392	0.02	EUR 1,000,000	UniCredit 2% 23/9/2029	910,692	0.01
EUR 2,212,000	Centurion Bidco 5.875% 30/9/2026*	2,052,957	0.02	EUR 4,000,000	UniCredit 2.731% 15/1/2032	3,371,452	0.04
EUR 406,155	Diocle 3.875% 30/6/2026	404,390	0.00	EUR 300,000	UniCredit 4.875% 20/2/2029	297,203	0.00
EUR 1,719,000	doValue 3.375% 31/7/2026*	1,492,340	0.02	EUR 1,200,000	UniCredit 5.375% 3/6/2171*	1,030,944	0.01
EUR 400,000	doValue 5% 4/8/2025	385,470	0.00	EUR 2,200,000	UniCredit 6.625% 3/12/2170	2,121,164	0.02
EUR 5,554,000	Enel 1.375% 8/9/2170	4,400,557	0.05	EUR 1,600,000	UniCredit 7.5% 3/6/2171	1,537,462	0.02
EUR 849,000	Enel 3.375% 24/11/2170*	761,684	0.01	EUR 475,000	Unipol Gruppo 3.25% 23/9/2030	431,153	0.01
				EUR 215,000	Verde Bidco 4.625% 1/10/2026	181,390	0.00
						67,952,577	0.75

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Jamaica				GBP 1,300,000	Heathrow Funding 2.75% 13/10/2031	1,306,922	0.01
USD 553,557	Digicel International Finance /Digicel international 8% 31/12/2026	361,196	0.00	GBP 1,600,000	Intu Jersey 2 2.875% 1/11/2022	376,115	0.00
USD 1,386,646	Digicel International Finance /Digicel international 8.75% 25/5/2024	1,316,239	0.02	GBP 1,769,000	Kane Bidco 6.5% 15/2/2027	1,829,636	0.02
USD 815,040	Digicel International Finance /Digicel international 13% 31/12/2025	679,540	0.01			17,417,598	0.20
		2,356,975	0.03	Luxembourg			
Japan				EUR 400,000	ADLER 2.25% 14/1/2029*	211,727	0.00
JPY 200,000,000	Medipal 0% 7/10/2022	1,445,013	0.02	EUR 2,100,000	ADLER 2.75% 13/11/2026	1,171,927	0.01
USD 2,256,000	Mitsubishi UFJ Financial 2.341% 19/1/2028	2,031,335	0.02	EUR 4,800,000	ADLER 3.25% 5/8/2025*	2,881,481	0.03
USD 3,000,000	Mizuho Financial 3.261% 22/5/2030	2,675,363	0.03	EUR 1,877,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	1,524,227	0.02
USD 2,205,000	Nomura 5.099% 3/7/2025	2,223,352	0.03	GBP 883,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.875% 1/6/2028	839,269	0.01
EUR 1,634,000	Rakuten 4.25% 22/4/2171	1,082,665	0.01	EUR 1,922,000	Altice Financing 2.25% 15/1/2025	1,742,025	0.02
EUR 2,288,000	SoftBank 2.125% 6/7/2024	2,096,459	0.02	EUR 300,000	Altice Financing 3% 15/1/2028	240,058	0.00
EUR 1,700,000	SoftBank 2.875% 6/1/2027	1,358,060	0.02	EUR 2,156,000	Altice Financing 4.25% 15/8/2029	1,752,289	0.02
EUR 1,950,000	SoftBank 3.125% 19/9/2025*	1,717,013	0.02	EUR 438,000	Altice France 8% 15/5/2027	360,095	0.00
EUR 2,947,000	SoftBank 4% 19/9/2029	2,209,492	0.03	EUR 400,000	Aroundtown 3.375% 23/12/2170	316,636	0.01
EUR 400,000	SoftBank 4.5% 20/4/2025	370,726	0.00	GBP 1,381,000	Aroundtown 4.75% 25/6/2171*	1,292,527	0.02
USD 300,000	SoftBank 4.75% 19/9/2024	282,750	0.00	USD 1,897,000	Atento Luxco 1 8% 10/2/2026	908,725	0.01
EUR 1,281,000	SoftBank 4.75% 30/7/2025*	1,174,632	0.01	EUR 3,927,000	Becton Dickinson Euro Finance 1.336% 13/8/2041	2,526,974	0.03
EUR 3,200,000	SoftBank 5% 15/4/2028	2,667,197	0.03	EUR 452,000	BK LC Lux Finco1 5.25% 30/4/2029	389,195	0.01
USD 300,000	SoftBank 6% 30/7/2025	285,750	0.00	EUR 528,000	BL Consumer Credit 2021 1.159% 25/9/2038	512,905	0.01
USD 3,791,000	SoftBank 6% 19/1/2171*	3,514,560	0.04	EUR 681,000	BL Consumer Credit 2021 1.709% 25/9/2038	645,475	0.01
USD 2,487,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	2,152,027	0.02	EUR 356,000	BL Consumer Credit 2021 2.909% 25/9/2038	334,864	0.00
EUR 174,000	Takeda Pharmaceutical 2% 9/7/2040	134,697	0.00	EUR 1,070,000	Cidron Aida Finco 5% 1/4/2028	944,671	0.01
USD 1,718,000	Takeda Pharmaceutical 2.05% 31/3/2030	1,445,530	0.02	GBP 2,134,000	Cidron Aida Finco 6.25% 1/4/2028	2,124,406	0.02
USD 1,139,000	Takeda Pharmaceutical 3.175% 9/7/2050	846,863	0.01	EUR 1,489,000	Cirsa Finance International 4.5% 15/3/2027	1,258,017	0.01
USD 3,600,000	Takeda Pharmaceutical 5% 26/11/2028	3,662,098	0.04	EUR 1,965,000	Cirsa Finance International 4.75% 22/5/2025	1,823,421	0.02
		33,375,582	0.37	EUR 1,403,679	Cirsa Finance International 6.25% 20/12/2023	1,383,374	0.02
Jersey				USD 1,197,000	CSN Resources 5.875% 8/4/2032	993,510	0.01
USD 1,508,000	Aptiv 3.1% 1/12/2051	956,682	0.01	EUR 1,097,000	Cullinan Holdco 4.625% 15/10/2026	925,191	0.01
USD 2,835,000	Aptiv / Aptiv 2.396% 18/2/2025	2,704,685	0.03	EUR 650,000	Dana Financing Luxembourg 3% 15/7/2029	496,362	0.01
EUR 500,000	Avis Budget Finance 4.125% 15/11/2024*	490,801	0.01	USD 548,796	Dragon Aviation Finance Luxembourg 4% 28/11/2022	549,822	0.01
EUR 600,000	Avis Budget Finance 4.75% 30/1/2026	566,194	0.01	USD 7,193,000	EIG Pearl 4.387% 30/11/2046	5,844,313	0.06
GBP 392,000	CPUK Finance 4.5% 28/8/2027	410,244	0.00	EUR 1,400,000	Elliott Capital 0% 30/12/2022	1,394,259	0.02
GBP 457,000	CPUK Finance 4.875% 28/2/2047	500,381	0.01	EUR 2,300,000	European TopSoho 4% 18/10/2021***	1,769,724	0.02
GBP 400,000	CPUK Finance 6.5% 28/8/2026	438,068	0.01	EUR 400,000	FACT Master 0.953% 20/7/2028	385,847	0.01
GBP 4,051,000	Galaxy Bidco 6.5% 31/7/2026	4,095,196	0.05				
USD 800,000	Galaxy Pipeline Assets Bidco 2.625% 31/3/2036	674,778	0.01				
GBP 3,105,000	Heathrow Funding 2.625% 16/3/2028	3,067,896	0.03				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 500,000	FACT SA/LU 0.873% 20/11/2025	497,384	0.01	EUR 673,000	Telecom Italia Finance 7.75% 24/1/2033*	703,622	0.01
EUR 3,949,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	3,507,532	0.04	EUR 2,700,000	Traton Finance Luxembourg 1.25% 24/3/2033*	1,965,164	0.02
GBP 1,814,000	Garfunkelux Holdco 3 7.75% 1/11/2025	1,871,724	0.02			103,254,068	1.15
EUR 2,873,298	Germany Compartment Consumer 2020-1 1.723% 14/11/2034	2,851,623	0.03	Malaysia			
EUR 1,044,835	Germany Compartment Consumer 2020-1 2.473% 14/11/2034	1,021,355	0.01	USD 2,350,000	Cindai Capital 0% 8/2/2023	2,313,575	0.03
USD 765,000	GOL Equity Finance 3.75% 15/7/2024	484,614	0.00	USD 500,000	TNB Global Ventures Capital 3.244% 19/10/2026	475,470	0.01
USD 1,788,000	Gol Finance 7% 31/1/2025	1,095,731	0.01			2,789,045	0.04
EUR 200,000	Hanesbrands Finance Luxembourg 3.5% 15/6/2024	190,932	0.00	Marshall Islands			
EUR 2,111,000	Herens Midco 5.25% 15/5/2029	1,548,273	0.02	USD 530,000	Danaos 8.5% 1/3/2028	532,316	0.00
USD 1,280,000	Kenbourne Invest 4.7% 22/1/2028	1,041,126	0.01	Mauritius			
USD 4,039,000	Kenbourne Invest 6.875% 26/11/2024	3,921,263	0.04	USD 1,016,663	Azure Power Energy 3.575% 19/8/2026	655,748	0.01
EUR 1,015,702	LHMC Finco 2 7.25% 2/10/2025	874,266	0.01	USD 303,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	202,380	0.00
EUR 2,800,000	Lincoln Financing 3.625% 1/4/2024	2,739,580	0.03	USD 333,000	CA Magnum 5.375% 31/10/2026	301,365	0.00
EUR 200,000	Lincoln Financing 3.875% 1/4/2024	198,980	0.00	USD 200,000	Greenko Solar Mauritius 5.55% 29/1/2025*	183,000	0.00
EUR 395,000	Lion/Polaris Lux 4 4% 1/7/2026*	368,661	0.00	USD 2,110,000	HTA 7% 18/12/2025	1,991,882	0.02
EUR 500,000	Lune 5.625% 15/11/2028	423,722	0.00	USD 292,000	India Green Power 4% 22/2/2027	234,330	0.01
EUR 1,235,000	Matterhorn Telecom 4% 15/11/2027	1,094,126	0.01	USD 481,000	Network i2i 5.65% 15/4/2171	463,332	0.01
USD 2,909,000	MC Brazil Downstream Trading 7.25% 30/6/2031	2,443,560	0.03	USD 257,000	UPL 5.25% 27/11/2170*	191,736	0.00
USD 1,620,000	Millicom International Cellular 6.625% 15/10/2026	1,592,201	0.02			4,223,773	0.05
EUR 2,048,000	Monitchem HoldCo 3 5.25% 15/3/2025*	1,934,637	0.02	Mexico			
USD 699,000	Movida Europe 5.25% 8/2/2031	572,238	0.01	USD 2,986,000	Axtel 6.375% 14/11/2024	2,306,028	0.03
USD 917,000	Puma International Financing 5% 24/1/2026	817,354	0.01	USD 1,735,000	Banco Mercantil del Norte 5.875% 24/1/2171	1,507,281	0.02
USD 2,064,000	Puma International Financing 5.125% 6/10/2024*	1,950,480	0.02	USD 1,373,000	Banco Mercantil del Norte 5.875% 24/1/2171*	1,192,794	0.01
EUR 400,000	Rossini 4.142% 30/10/2025	391,613	0.00	USD 1,580,000	Banco Mercantil del Norte 6.625% 24/1/2171	1,350,687	0.02
EUR 4,230,000	Rossini 6.75% 30/10/2025	4,231,823	0.05	USD 1,373,000	Banco Mercantil del Norte 6.625% 24/1/2171	1,173,730	0.01
EUR 11,678,000	SES 2.875% 27/8/2171	9,619,224	0.11	USD 1,373,000	Banco Mercantil del Norte 6.75% 27/9/2170*	1,328,103	0.02
EUR 5,140,000	SES 3.5% 14/1/2029	4,819,258	0.05	USD 909,000	Braskem Idesa SAPI 6.99% 20/2/2032	718,110	0.01
EUR 1,700,000	SES 5.625% 29/1/2171*	1,663,657	0.02	USD 913,000	Braskem Idesa SAPI 6.99% 20/2/2032*	715,889	0.00
EUR 300,000	Silver Arrow Compartment 10 1.323% 15/3/2027	299,512	0.00	EUR 998,000	Cemex 3.125% 19/3/2026*	961,084	0.01
EUR 300,000	Silver Arrow Compartment 10 2.573% 15/3/2027	299,793	0.00	USD 623,000	Grupo Televisa SAB 6.625% 15/1/2040	674,002	0.01
USD 1,903,000	Simpar Europe 5.2% 26/1/2031	1,553,338	0.02	USD 926,000	Industrias Penoles 4.75% 6/8/2050*	746,009	0.01
EUR 1,079,461	Summer BC Holdco A 9.25% 31/10/2027	934,892	0.01	USD 926,000	Industrias Penoles 5.65% 12/9/2049	845,401	0.01
EUR 5,814,000	Summer BC Holdco B 5.75% 31/10/2026	5,373,258	0.06	USD 1,207,000	Metalsa S A P I De 3.75% 4/5/2031	917,030	0.01
USD 973,000	Telecom Italia Capital 6.375% 15/11/2033	814,236	0.01	MXN 184,000,000	Mexican Bonos 8.5% 31/5/2029	8,856,022	0.10
				MXN 233,600,000	Mexican Bonos 8.5% 18/11/2038	11,036,156	0.12
				MXV 65,903	Mexican Udibonos 4.5% 22/11/2035	2,527,397	0.03
				USD 1,303,000	Minera Mexico de 4.5% 26/1/2050	1,024,614	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,207,000	Nemak 3.625% 28/6/2031	922,751	0.01	EUR 4,400,000	ING Groep 1% 13/11/2030	3,906,443	0.05
USD 2,856,000	Operadora de Servicios Mega de Sofom ER 8.25% 11/2/2025	1,696,500	0.02	EUR 2,000,000	ING Groep 1.25% 16/2/2027	1,850,797	0.02
USD 926,000	Orbia Advance 5.5% 15/1/2048	796,344	0.01	USD 296,000	ING Groep 1.4% 1/7/2026	267,880	0.00
USD 926,000	Orbia Advance 5.875% 17/9/2044	842,079	0.01	USD 1,968,000	ING Groep 3.869% 28/3/2026	1,917,922	0.02
USD 1,303,000	Petroleos Mexicanos 5.5% 27/6/2044	778,543	0.01	USD 676,000	ING Groep 4.625% 6/1/2026	673,358	0.01
USD 19,301,000	Petroleos Mexicanos 6.7% 16/2/2032	15,023,898	0.17	EUR 1,043,000	Intertrust 3.375% 15/11/2025*	1,044,076	0.01
USD 1,776,000	Petroleos Mexicanos 6.75% 21/9/2047	1,114,262	0.01	EUR 413,000	IPD 3 5.5% 1/12/2025	375,583	0.01
USD 1,383,000	Petroleos Mexicanos 6.875% 16/10/2025*	1,345,521	0.01	EUR 202,000	Jubilee Place 1.602% 17/1/2059	180,262	0.00
MXN 62,256,000	Petroleos Mexicanos 7.19% 12/9/2024	2,810,690	0.03	EUR 1,300,000	Koninklijke KPN 2% 8/2/2171	1,214,788	0.01
USD 7,694,000	Petroleos Mexicanos 8.75% 2/6/2029	7,088,117	0.08	EUR 527,000	Louis Dreyfus Finance 1.625% 28/4/2028	444,464	0.01
USD 244,000	Trust Fibra Uno 5.25% 30/1/2026*	232,877	0.00	USD 4,013,000	LyondellBasell Industries 5.75% 15/4/2024	4,105,186	0.05
USD 551,000	Trust Fibra Uno 6.39% 15/1/2050	449,884	0.01	EUR 74,812	Magoi 2019 1.385% 27/7/2039	72,670	0.00
		70,981,803	0.80	EUR 37,497	Magoi 2019 1.785% 27/7/2039	37,159	0.00
	Mongolia			EUR 37,498	Magoi 2019 2.585% 27/7/2039	37,351	0.00
USD 837,000	Mongolia Government International Bond 5.125% 7/4/2026*	773,179	0.01	USD 200,000	Metinvest 7.65% 1/10/2027	88,970	0.00
	Netherlands			USD 207,000	Metinvest 7.75% 17/10/2029	90,002	0.00
EUR 1,100,000	Abertis Infraestructuras Finance 3.248% 24/2/2171	948,609	0.01	USD 606,000	Metinvest 8.5% 23/4/2026	270,382	0.00
EUR 900,000	Ashland Services 2% 30/1/2028	768,389	0.01	USD 485,000	Metinvest 8.5% 23/4/2026	216,395	0.00
EUR 4,200,000	ATF Netherlands 3.75% 20/1/2171*	3,913,776	0.04	USD 227,000	Mondelez International Netherlands 1.25% 24/9/2026	202,096	0.00
EUR 500,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025*	475,065	0.01	USD 450,000	Mong Duong Finance 5.125% 7/5/2029	373,665	0.00
USD 854,000	Braskem Netherlands Finance 8.5% 23/1/2081	867,134	0.01	EUR 1,500,000	Naturgy Finance 2.374% 23/2/2171	1,177,632	0.01
USD 978,000	Braskem Netherlands Finance 8.5% 23/1/2081	993,042	0.01	EUR 200,000	Naturgy Finance 3.375% 24/4/2171	187,331	0.00
EUR 800,000	Cooperatieve Rabobank 4.625% 29/12/2170	745,921	0.01	EUR 400,000	Naturgy Finance 4.125% 18/11/2170	397,271	0.01
EUR 683,936	Domi 2021-1 0.349% 15/6/2053	673,326	0.01	EUR 133,000	Nobel Bidco 3.125% 15/6/2028	93,210	0.00
EUR 290,000	Dutch Property Finance 2020-2 1.562% 28/1/2058	281,263	0.00	USD 946,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	644,114	0.01
EUR 740,000	Dutch Property Finance 2021-1 1.312% 28/7/2058	706,797	0.01	USD 3,862,000	NXP / NXP Funding / NXP USA 3.875% 18/6/2026	3,747,347	0.04
EUR 724,820	Dutch Property Finance 2021-2 0.912% 28/4/2059	714,297	0.01	USD 1,300,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	1,234,188	0.01
EUR 820,000	Dutch Property Finance 2021-2 1.012% 28/4/2059	768,661	0.01	EUR 601,200	OCI 3.625% 15/10/2025	602,860	0.01
EUR 504,000	Dutch Property Finance 2021-2 1.262% 28/4/2059	458,058	0.00	EUR 858,000	OI European 2.875% 15/2/2025	792,769	0.01
USD 1,215,000	Embraer Netherlands Finance 6.95% 17/1/2028	1,216,005	0.01	EUR 220,000	OI European 3.125% 15/11/2024	209,786	0.00
EUR 1,311,000	Energizer Gamma Acquisition 3.5% 30/6/2029	1,042,694	0.01	EUR 900,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025	848,111	0.01
EUR 800,000	Ferrovial Netherlands 2.124% 14/5/2171	670,769	0.01	EUR 664,000	Q-Park I 1.5% 1/3/2025*	605,836	0.01
EUR 3,000,000	IMCD 2.125% 31/3/2027*	2,716,230	0.03	EUR 447,000	Q-Park I 2% 1/3/2027	371,608	0.00
				EUR 652,000	Q-Park I 2.62% 1/3/2026*	590,999	0.01
				EUR 5,943,000	Repsol International Finance 2.5% 22/3/2171	4,979,407	0.05
				EUR 658,000	Repsol International Finance 3.75% 11/6/2171	608,089	0.01
				EUR 600,000	Repsol International Finance 4.247% 11/12/2170*	526,877	0.00
				EUR 1,170,000	Stellantis 3.375% 7/7/2023	1,179,698	0.01
				EUR 272,769	Summer BidCo 9% 15/11/2025	222,565	0.00
				EUR 581,510	Summer BidCo 9% 15/11/2025	473,960	0.01

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 6,300,000	Telefonica Europe 2.376% 12/5/2171	4,719,851	0.05	EUR 3,000,000	Wintershall Dea Finance 1.332% 25/9/2028	2,546,853	0.03
EUR 1,800,000	Telefonica Europe 2.625% 7/6/2171	1,766,961	0.02	EUR 9,900,000	Wintershall Dea Finance 2 2.499% 20/7/2171	7,881,320	0.09
EUR 2,900,000	Telefonica Europe 3% 4/12/2170	2,794,048	0.03	EUR 400,000	ZF Europe Finance 2% 23/2/2026	339,732	0.00
EUR 1,400,000	Telefonica Europe 3.875% 22/9/2170	1,265,445	0.02	EUR 500,000	ZF Europe Finance 2.5% 23/10/2027	398,642	0.01
EUR 2,800,000	Telefonica Europe 4.375% 14/3/2171	2,689,158	0.03	EUR 200,000	Ziggo 2.875% 15/1/2030	160,429	0.00
EUR 800,000	Telefonica Europe 5.875% 31/3/2171*	803,386	0.01			129,763,267	1.44
EUR 1,200,000	TenneT 2.374% 22/10/2170	1,132,988	0.01	Norway			
EUR 308,000	Teva Pharmaceutical Finance Netherlands II 1.25% 31/3/2023	301,417	0.00	EUR 359,000	Adevinta 2.625% 15/11/2025	341,019	0.01
EUR 300,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	223,611	0.00	EUR 228,000	Adevinta 3% 15/11/2027*	206,223	0.00
EUR 1,100,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	895,912	0.01	EUR 3,800,000	Aker BP 1.125% 12/5/2029	3,176,724	0.04
EUR 2,420,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027*	2,129,428	0.02	EUR 1,300,000	Nassa Topco 2.875% 6/4/2024	1,236,078	0.01
EUR 887,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	735,720	0.01			4,960,044	0.06
EUR 4,037,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	3,888,226	0.04	Oman			
EUR 660,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	654,893	0.01	USD 3,515,000	Oman Government International Bond 4.75% 15/6/2026	3,431,519	0.04
EUR 854,000	Titan II 5.125% 15/7/2029	728,447	0.01	USD 3,402,000	Oman Government International Bond 6.75% 28/10/2027	3,555,090	0.04
EUR 1,000,000	Trivium Packaging Finance 3.75% 15/8/2026	948,478	0.01	USD 1,257,000	OQ SAOC 5.125% 6/5/2028	1,220,993	0.01
USD 977,000	Trivium Packaging Finance 5.5% 15/8/2026	939,571	0.01			8,207,602	0.09
EUR 1,400,000	United 3.625% 15/2/2028	1,107,177	0.01	Panama			
EUR 3,279,000	United 4% 15/11/2027	2,652,739	0.03	EUR 434,000	Carnival 7.625% 1/3/2026*	369,719	0.00
EUR 1,431,000	United 4.625% 15/8/2028	1,173,668	0.01	EUR 6,186,000	Carnival 10.125% 1/2/2026*	6,438,193	0.07
EUR 4,457,000	United 4.875% 1/7/2024	4,218,139	0.05			6,807,912	0.07
EUR 596,000	United 5.142% 1/2/2029	538,229	0.01	Paraguay			
EUR 3,100,000	Viterra Finance 0.375% 24/9/2025*	2,731,967	0.03	USD 1,565,000	Frigorifico Concepcion 7.7% 21/7/2028	1,264,903	0.01
EUR 9,640,000	Viterra Finance 1% 24/9/2028	7,441,719	0.08	Peru			
USD 252,000	Vivo Energy Investments 5.125% 24/9/2027	236,628	0.00	USD 2,015,000	InRetail Consumer 3.25% 22/3/2028	1,738,643	0.02
EUR 1,400,000	Volkswagen International Finance 2.7% 14/12/2170*	1,384,847	0.02	Philippines			
EUR 7,900,000	Volkswagen International Finance 3.375% 27/6/2171	7,582,058	0.09	USD 695,000	Globe Telecom 3% 23/7/2035	514,135	0.00
EUR 1,900,000	Volkswagen International Finance 3.5% 17/6/2171	1,789,507	0.02	USD 675,000	Globe Telecom 4.2% 2/5/2171	633,398	0.01
EUR 900,000	Volkswagen International Finance 3.748% 28/12/2170*	783,873	0.01	USD 400,000	Philippine Government International Bond 2.65% 10/12/2045	287,000	0.00
EUR 200,000	Volkswagen International Finance 4.375% 28/3/2171	168,701	0.00			1,434,533	0.01
EUR 849,000	VZ Secured Financing 3.5% 15/1/2032	668,629	0.01	Portugal			
USD 350,000	VZ Secured Financing 5% 15/1/2032	285,805	0.00	EUR 236,350	Ares Lusitani-STC / Pelican Finance 2 2.309% 25/1/2035	226,474	0.00
EUR 4,600,000	Wintershall Dea Finance 0.84% 25/9/2025	4,231,922	0.05	EUR 1,024,185	Ares Lusitani-STC / Pelican Finance 2 4.309% 25/1/2035	959,712	0.01
				EUR 200,000	Banco Espirito Santo 2.625% 8/5/2017***	35,015	0.00
				EUR 20,500,000	Banco Espirito Santo 4% 21/1/2019***	3,589,046	0.04
				EUR 2,000,000	Banco Espirito Santo 4.75% 15/1/2018***	350,151	0.00
				EUR 1,900,000	EDP - Energias de Portugal 1.7% 20/7/2080	1,710,737	0.02
				EUR 1,000,000	EDP - Energias de Portugal 1.875% 2/8/2081	853,868	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,000,000	EDP - Energias de Portugal 4.496% 30/4/2079	988,425	0.01	USD 1,000,000	Kookmin Bank 4.35% 2/1/2171	979,837	0.01
EUR 500,000	SAGRES Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 1 1.603% 20/3/2033	499,176	0.01	USD 360,000	LG Chem 2.375% 7/7/2031	302,197	0.00
EUR 900,000	SAGRES Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 1 3.753% 20/3/2033	891,954	0.01	USD 1,124,000	Tongyang Life Insurance 5.25% 22/3/2171	1,005,047	0.01
EUR 900,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 2 2.876% 23/9/2038	867,556	0.01			4,754,875	0.05
EUR 200,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 1.035% 28/10/2040	191,812	0.00	Spain			
EUR 700,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 1.635% 28/10/2040	659,233	0.01	EUR 376,070	Autonomia Spain 2021 FT 0.859% 31/1/2039	367,458	0.00
EUR 2,613,907	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	2,572,170	0.03	EUR 1,910,302	Autonomia Spain 2021 FT 1.109% 31/1/2039	1,834,066	0.02
		14,395,329	0.16	EUR 818,701	Autonomia Spain 2021 FT 1.609% 31/1/2039	776,968	0.01
Puerto Rico				EUR 470,088	Autonomia Spain 2021 FT 2.709% 31/1/2039	443,528	0.01
USD 590,000	Puerto Rico Sales Tax Financing Sales Tax Revenue 4.75% 1/7/2053	566,897	0.01	EUR 188,035	Autonomia Spain 2021 FT 3.959% 31/1/2039	177,558	0.00
Qatar				EUR 200,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2170	189,344	0.00
USD 675,000	Qatar Energy 3.125% 12/7/2041	551,097	0.01	EUR 800,000	Banco Bilbao Vizcaya Argentaria 6% 29/6/2171	776,302	0.01
Russian Federation				EUR 700,000	Banco de Sabadell 2% 17/1/2030	618,699	0.01
RUB 881,274,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	4,662,783	0.05	EUR 3,600,000	Banco de Sabadell 2.5% 15/4/2031*	3,080,039	0.03
Saudi Arabia				EUR 3,400,000	Banco Santander 4.375% 14/4/2171*	2,899,103	0.03
USD 129,000	Saudi Government International Bond 3.25% 26/10/2026	127,452	0.00	EUR 2,200,000	CaixaBank 6.375% 19/12/2170	2,186,862	0.03
Singapore				EUR 600,000	CaixaBank 6.75% 13/9/2170	579,751	0.01
USD 343,000	ABJA Investment 5.45% 24/1/2028*	339,570	0.00	EUR 3,300,000	Cellnex Finance 0.75% 15/11/2026	2,848,582	0.03
USD 1,117,463	Continuum Energy Levanter 4.5% 9/2/2027	933,081	0.01	EUR 3,400,000	Cellnex Finance 2% 15/9/2032	2,477,270	0.03
USD 203,175	Continuum Energy Levanter 4.5% 9/2/2027	169,651	0.00	EUR 900,000	Cellnex Finance 2% 15/2/2033	649,082	0.00
USD 600,000	DBS 3.3% 27/8/2171*	571,035	0.01	EUR 2,800,000	Cellnex Finance 2.25% 12/4/2026	2,618,218	0.03
USD 511,920	LLPL Capital 6.875% 4/2/2039	494,798	0.01	EUR 11,000,000	Cellnex Telecom 0.75% 20/11/2031	8,361,621	0.09
USD 788,000	Theta Capital 8.125% 22/1/2025	672,877	0.01	EUR 2,100,000	Cellnex Telecom 1.75% 23/10/2030*	1,601,436	0.02
USD 200,000	TML 4.35% 9/6/2026	175,650	0.00	EUR 1,357,000	Food Service Project 5.5% 21/1/2027*	1,188,966	0.01
		3,356,662	0.04	EUR 577,089	FT Santander Consumer Spain Auto 2020-1 0.778% 20/3/2033	566,401	0.01
South Africa				EUR 173,127	FT Santander Consumer Spain Auto 2020-1 1.778% 20/3/2033	167,375	0.00
USD 1,040,000	Eskom SOC 7.125% 11/2/2025	981,113	0.01	EUR 346,253	FT Santander Consumer Spain Auto 2020-1 3.5% 20/3/2033	327,610	0.00
South Korea				EUR 1,672,000	Grupo Antolin-Irausa 3.375% 30/4/2026*	1,375,712	0.02
USD 1,300,000	Heungkuk Life Insurance 4.475% 9/5/2171	1,256,044	0.02	EUR 729,000	Grupo Antolin-Irausa 3.5% 30/4/2028	534,996	0.01
USD 1,310,000	KDB Life Insurance 7.5% 21/11/2170	1,211,750	0.01	EUR 1,200,000	International Consolidated Airlines 0.625% 17/11/2022	1,193,722	0.01
				EUR 6,000,000	International Consolidated Airlines 1.125% 18/5/2028	3,951,442	0.05
				EUR 3,200,000	International Consolidated Airlines 2.75% 25/3/2025	2,809,114	0.03

* All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,000,000	International Consolidated Airlines 3.75% 25/3/2029*	1,482,298	0.02	USD 2,496,000	UBS 4.703% 5/8/2027	2,455,581	0.03
EUR 1,253,000	Kaixo Bondco Telecom 5.125% 30/9/2029*	1,028,617	0.01	USD 600,000	UBS 5.125% 29/7/2171	554,730	0.01
EUR 3,672,000	Lorca Telecom Bondco 4% 18/9/2027	3,307,069	0.04	USD 800,000	UBS 7% 19/2/2171	806,800	0.01
EUR 8,423,000	Spain Government Bond 3.45% 30/7/2066	8,517,004	0.09	USD 3,000,000	UBS 7% 31/7/2171	2,937,462	0.03
EUR 2,173,000	Tendam Brands 5% 15/9/2024*	2,070,511	0.02			22,960,596	0.26
EUR 250,000	Tendam Brands 5.517% 15/9/2024	239,961	0.00		Thailand		
		61,246,685	0.68	USD 429,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	374,399	0.00
	Sri Lanka			USD 690,000	Bangkok Bank Hong Kong 5% 23/3/2171	648,483	0.01
USD 306,000	Sri Lanka Government International Bond 5.75% 18/4/2023	104,130	0.00	USD 1,090,000	GC Treasury Center 2.98% 18/3/2031	911,344	0.01
USD 821,000	Sri Lanka Government International Bond 6.35% 28/6/2024	276,180	0.01	USD 524,000	Kasikornbank Hong Kong 3.343% 2/10/2031	469,904	0.01
USD 677,000	Sri Lanka Government International Bond 6.85% 14/3/2024	228,575	0.00	USD 690,000	Krung Thai Bank 4.4% 25/9/2170	593,400	0.01
		608,885	0.01	USD 700,000	Thaioil Treasury Center 3.75% 18/6/2050	465,150	0.00
	Sweden			USD 790,000	TMBThanachart Bank 4.9% 2/6/2171	733,712	0.01
EUR 1,850,000	Fastighets Balder 2.873% 2/6/2081	1,309,069	0.01			4,196,392	0.05
EUR 3,076,000	Heimstaden Bostad 2.625% 1/5/2171	2,229,522	0.03		Turkey		
EUR 634,000	Intrum 3.5% 15/7/2026	568,747	0.01	USD 5,428,000	Turkey Government International Bond 4.875% 16/4/2043	3,087,175	0.03
EUR 3,062,000	Intrum 4.875% 15/8/2025	2,929,146	0.03	USD 1,259,533	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/9/2028	1,046,324	0.01
USD 1,000,000	Skandinaviska Enskilda Banken 5.125% 13/5/2171	955,000	0.01			4,133,499	0.04
USD 200,000	Svenska Handelsbanken 4.375% 1/3/2171	173,521	0.00		Ukraine		
USD 200,000	Svenska Handelsbanken 4.75% 1/3/2171	165,322	0.00	USD 1,990,000	Ukraine Government International Bond 7.253% 15/3/2035	393,025	0.01
EUR 1,524,000	Verisure 3.25% 15/2/2027	1,314,361	0.01	USD 1,582,000	Ukraine Government International Bond 7.375% 25/9/2034	312,445	0.00
EUR 2,237,000	Verisure 3.5% 15/5/2023*	2,216,278	0.03			705,470	0.01
EUR 1,498,000	Verisure 3.875% 15/7/2026	1,345,769	0.02		United Arab Emirates		
EUR 1,993,000	Verisure 5% 15/4/2025*	1,979,393	0.02	USD 2,853,000	Emirates NBD Bank 6.125% 20/9/2170*	2,838,913	0.03
EUR 305,000	Verisure Midholding 5.25% 15/2/2029	248,035	0.00	USD 2,563,000	NBK Tier 1 3.625% 24/8/2171	2,247,431	0.03
EUR 874,000	Volvo Car 2.5% 7/10/2027	780,468	0.01			5,086,344	0.06
		16,214,631	0.18		United Kingdom		
	Switzerland			USD 612,000	AstraZeneca 1.375% 6/8/2030	504,737	0.01
EUR 2,000,000	Credit Suisse 2.125% 13/10/2026	1,835,721	0.02	USD 946,000	AstraZeneca 2.125% 6/8/2050	624,709	0.01
USD 200,000	Credit Suisse 5.25% 11/2/2171	150,745	0.00	USD 500,000	AstraZeneca 3.375% 16/11/2025	490,852	0.01
USD 3,554,000	Credit Suisse 6.25% 18/12/2170	3,202,054	0.04	GBP 125,000	Atlas Funding 2021-1 3.301% 25/7/2058	141,358	0.00
USD 3,200,000	Credit Suisse 6.25% 18/12/2170	2,883,110	0.03	GBP 110,000	Atlas Funding 2021-1 3.851% 25/7/2058	123,778	0.00
USD 600,000	Credit Suisse 7.25% 12/3/2171	495,365	0.01	USD 4,093,231	Avianca Midco 2 9% 1/12/2028	3,458,780	0.04
USD 900,000	Credit Suisse 7.25% 12/3/2171	743,048	0.01	GBP 1,699,000	Azure Finance NO 2 4.691% 20/7/2030	1,964,651	0.02
USD 200,000	Credit Suisse 7.5% 17/1/2171	176,705	0.00	EUR 5,800,000	Barclays 0.577% 9/8/2029	4,669,962	0.05
USD 200,000	Credit Suisse 7.5% 11/6/2171	190,442	0.00	EUR 3,100,000	Barclays 0.877% 28/1/2028	2,685,943	0.03
USD 4,513,000	UBS 1.375% 13/1/2025	4,227,475	0.05	USD 1,590,000	Barclays 5.304% 9/8/2026	1,585,270	0.02
USD 614,000	UBS 2.095% 11/2/2032	482,563	0.00	USD 1,100,000	Barclays 6.125% 15/12/2170	1,017,452	0.01
USD 1,836,000	UBS 4.488% 12/5/2026	1,818,795	0.02	GBP 800,000	Barclays 6.375% 15/3/2171	848,581	0.01

* All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 400,000	Barclays 7.125% 15/9/2170	442,723	0.00	EUR 1,163,000	eG Global Finance 4.375% 7/2/2025	1,078,950	0.01
GBP 400,000	Barclays 7.25% 15/6/2171	460,277	0.00	EUR 1,871,000	eG Global Finance 6.25% 30/10/2025	1,757,574	0.02
USD 600,000	Barclays 8% 15/9/2170	591,545	0.01	GBP 549,335	Finsbury Square 2.019% 16/12/2067	622,573	0.01
USD 1,600,000	Barclays 8% 15/12/2170	1,558,954	0.02	GBP 544,000	Finsbury Square 2.369% 16/12/2067	612,229	0.01
GBP 520,000	Barley Hill NO 2 3.391% 27/8/2058	574,872	0.01	GBP 1,045,000	Finsbury Square 2.619% 16/12/2067	1,172,189	0.01
EUR 1,300,000	BCP V Modular Services Finance II 4.75% 30/11/2028	1,084,375	0.01	GBP 235,000	Finsbury Square 2019-2 3.419% 16/9/2069	272,843	0.00
GBP 400,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	378,254	0.00	GBP 215,000	Finsbury Square 2019-2 3.719% 16/9/2069	249,593	0.00
GBP 3,858,000	Bellis Acquisition 3.25% 16/2/2026	3,549,505	0.04	GBP 927,908	Finsbury Square 2021-2 2.169% 16/12/2071	1,053,499	0.01
GBP 2,628,000	Bellis Acquisition 4.5% 16/2/2026	2,453,887	0.03	GBP 435,000	Finsbury Square 2021-2 2.619% 16/12/2071	471,995	0.01
EUR 5,140,000	British American Tobacco 3% 27/12/2170	3,979,303	0.04	GBP 371,000	Finsbury Square 2021-2 2.769% 16/12/2071	389,287	0.01
EUR 7,675,000	British Telecommunications 1.874% 18/8/2080	6,626,763	0.07	GBP 201,000	Finsbury Square 2021-2 3.069% 16/12/2071	219,063	0.00
USD 1,000,000	British Telecommunications 4.25% 23/11/2081	877,539	0.01	USD 2,202,000	Fresnillo 4.25% 2/10/2050*	1,700,296	0.02
USD 2,200,000	British Telecommunications 4.875% 23/11/2081	1,870,241	0.02	GBP 537,000	Funding IV 3.891% 15/9/2024	623,252	0.01
GBP 225,000	Canada Square Funding 2021-2 2.584% 17/6/2058	252,794	0.00	GBP 116,000	Funding V 3.391% 15/10/2025	130,204	0.00
GBP 102,000	Canada Square Funding 2021-2 2.984% 17/6/2058	112,960	0.00	GBP 736,000	Funding VI 4.791% 15/7/2026	843,364	0.01
GBP 318,000	Canada Square Funding 6 3.011% 17/1/2059	342,147	0.00	GBP 884,793	Gemgarto 2018-1 2.722% 16/9/2065	1,026,307	0.01
GBP 178,000	Canada Square Funding 6 3.411% 17/1/2059	186,092	0.00	GBP 205,952	Gemgarto 2018-1 3.022% 16/9/2065	238,725	0.00
GBP 1,000,000	Canary Wharf Finance II 3.081% 22/10/2037	950,736	0.01	GBP 218,000	Gemgarto 2021-1 2.669% 16/12/2067	240,570	0.00
GBP 4,190,000	Canary Wharf Finance II 3.806% 22/10/2037	3,893,828	0.04	GBP 858,049	Gemgarto 2021-1 6.369% 16/12/2067	996,303	0.01
EUR 1,071,000	Chanel Ceres 0.5% 31/7/2026	967,578	0.01	GBP 1,880,000	Great Hall Mortgages No 1 1.925% 18/6/2039	2,011,399	0.02
EUR 2,404,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,256,513	0.02	GBP 300,000	Greene King Finance 3.28% 15/12/2034	284,987	0.00
GBP 1,850,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,898,927	0.02	GBP 300,000	Greene King Finance 3.56% 15/3/2036	285,569	0.00
GBP 220,000	CMF 2020-1 2.691% 16/1/2057	251,932	0.00	GBP 2,565,066	Greene King Finance 3.593% 15/3/2035	2,720,596	0.03
GBP 105,000	CMF 2020-1 2.941% 16/1/2057	118,914	0.00	GBP 7,873,034	Greene King Finance 3.98% 15/12/2033	8,543,065	0.09
GBP 2,097,000	Constellation Automotive Financing 4.875% 15/7/2027*	1,933,530	0.02	GBP 1,053,425	Greene King Finance 4.064% 15/3/2035	1,127,631	0.01
GBP 1,102,412	Dignity Finance 3.546% 31/12/2034	1,222,403	0.01	USD 80,000	GSK Consumer Healthcare Capital UK 3.125% 24/3/2025	77,162	0.00
GBP 350,000	Dignity Finance 4.696% 31/12/2049	365,566	0.00	GBP 741,000	Harben Finance 2.604% 28/9/2055	786,386	0.01
GBP 394,209	Dowson 2021-2 2.371% 20/10/2028	456,041	0.01	GBP 441,000	Harben Finance 2.954% 28/9/2055	456,441	0.01
GBP 400,000	Dowson 2021-2 2.891% 20/10/2028	455,076	0.00	GBP 200,000	Heathrow Finance 3.875% 1/3/2027	202,322	0.00
GBP 1,300,000	Dowson 2021-2 3.291% 20/10/2028	1,452,287	0.02	GBP 517,000	Heathrow Finance 4.125% 1/9/2029	508,089	0.01
GBP 1,143,000	Dowson 2022-1 3.941% 20/1/2029	1,294,781	0.01	GBP 500,000	Heathrow Finance 4.75% 1/3/2024	572,897	0.01
GBP 725,000	Dowson 2022-1 4.391% 20/1/2029	805,223	0.01	GBP 199,992	Hops Hill No 1 3.541% 27/5/2054	225,068	0.00
EUR 3,498,000	EC Finance 3% 15/10/2026	3,233,422	0.04				
EUR 2,259,000	eG Global Finance 3.625% 7/2/2024	2,123,482	0.02				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 99,997	Hops Hill No 1 4.041% 27/5/2054	112,629	0.00	GBP 800,000	Nationwide Building Society 5.75% 20/12/2170*	822,787	0.01
USD 3,393,000	HSBC 0.976% 24/5/2025	3,166,904	0.04	GBP 400,000	Nationwide Building Society 5.875% 20/12/2170	438,086	0.00
GBP 3,760,000	HSBC 1.75% 24/7/2027	3,787,744	0.04	EUR 3,900,000	NatWest 1.043% 14/9/2032*	3,186,541	0.04
EUR 1,800,000	HSBC 3.019% 15/6/2027	1,751,362	0.02	USD 4,797,000	Neptune Energy Bondco 6.625% 15/5/2025	4,645,573	0.05
USD 3,000,000	HSBC 3.033% 22/11/2023	2,990,567	0.03	GBP 775,000	Newday Funding Master Issuer - Series 2021-1 3.241% 15/3/2029	881,321	0.01
USD 840,000	HSBC Bank 3.127% 19/12/2170	644,406	0.01	GBP 595,000	Newday Funding Master Issuer - Series 2021-3 2.591% 15/11/2029	675,673	0.01
GBP 660,000	Iceland Bondco 4.375% 15/5/2028	496,212	0.01	GBP 677,000	Newday Funding Master Issuer - Series 2021-3 3.041% 15/11/2029	756,294	0.01
	Iceland Bondco 4.625% 15/3/2025*			GBP 1,212,000	Newday Funding Master Issuer - Series 2022-2 0% 15/7/2030	1,407,302	0.02
GBP 1,200,000		1,017,253	0.01	EUR 639,443	Newgate Funding 0.9% 1/12/2050	627,102	0.01
EUR 5,470,000	Informa 2.125% 6/10/2025	5,264,161	0.06	EUR 6,000,000	NGG Finance 1.625% 5/12/2079	5,538,970	0.06
USD 404,000	International Game Technology 6.25% 15/1/2027	394,389	0.00	GBP 1,300,000	NGG Finance 5.625% 18/6/2073	1,448,741	0.02
USD 365,000	International Game Technology 6.5% 15/2/2025	363,633	0.00	GBP 1,524,000	Ocado 3.875% 8/10/2026	1,405,967	0.02
GBP 790,000	Iron Mountain UK 3.875% 15/11/2025	837,176	0.01	EUR 305,289	Paragon Mortgages No 12 0.801% 15/11/2038	280,506	0.00
EUR 1,582,000	Jaguar Land Rover Automotive 4.5% 15/7/2028*	1,140,441	0.01	GBP 2,405,000	Paragon Mortgages No 25 2.763% 15/5/2050	2,771,556	0.03
EUR 300,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	261,638	0.00	GBP 2,100,000	Paragon Mortgages No 25 3.113% 15/5/2050	2,392,574	0.03
USD 1,400,000	Jaguar Land Rover Automotive 7.75% 15/10/2025	1,288,171	0.01	GBP 565,034	Pierpont BTL 2021-1 2.21% 22/12/2053	640,735	0.01
GBP 1,205,000	Jerrold Finco 4.875% 15/1/2026*	1,197,981	0.01	GBP 802,000	Pierpont BTL 2021-1 2.66% 22/12/2053	899,580	0.01
GBP 1,794,000	Jerrold Finco 5.25% 15/1/2027	1,821,359	0.02	GBP 3,748,000	Pinewood Finance 3.25% 30/9/2025*	3,930,572	0.04
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 3.591% 12/6/2057	418,817	0.01	GBP 421,000	Polaris 2022-1 3.191% 23/10/2059	463,109	0.01
GBP 320,946	Lanebrook Mortgage Transaction 2021-1 2.224% 20/7/2058	364,429	0.00	GBP 307,000	Polaris 2022-1 3.691% 23/10/2059	336,866	0.00
GBP 173,000	Lanebrook Mortgage Transaction 2021-1 2.524% 20/7/2058	192,292	0.00	GBP 538,000	Polaris 2022-1 5.091% 23/10/2059	582,347	0.01
GBP 158,000	Lanebrook Mortgage Transaction 2021-1 2.824% 20/7/2058	168,558	0.00	GBP 115,000	Precise Mortgage Funding 2020-1B 3.141% 16/10/2056	130,929	0.00
GBP 102,000	Lanebrook Mortgage Transaction 2021-1 3.224% 20/7/2058	108,999	0.00	GBP 100,000	Precise Mortgage Funding 2020-1B 3.641% 16/10/2056	111,592	0.00
USD 2,016,000	Liquid Telecommunications Financing 5.5% 4/9/2026	1,727,309	0.02	GBP 1,464,000	Premier Foods Finance 3.5% 15/10/2026	1,507,732	0.02
USD 729,000	Lloyds Bank 3.5% 14/5/2025	713,584	0.01	GBP 1,197,000	Residential Mortgage 32 3.602% 20/6/2070	1,368,931	0.02
USD 1,400,000	Lloyds Banking 7.5% 27/6/2171	1,386,182	0.02	EUR 44,555	RMAC No 1 0% 12/6/2044	41,414	0.00
GBP 503,454	London Wall Mortgage Capital 2.443% 15/5/2051	571,501	0.01	EUR 638,156	RMAC No 1 0% 12/6/2044	573,242	0.01
GBP 280,256	London Wall Mortgage Capital 2.493% 15/5/2052	318,677	0.00	GBP 334,794	RMAC No 1 1.61% 12/6/2044	367,305	0.00
GBP 4,575,000	Market Bidco Finco 5.5% 4/11/2027	4,394,760	0.05	GBP 420,000	RMAC NO 2 3.31% 12/6/2046	484,961	0.01
USD 250,000	Mclaren Finance 7.5% 1/8/2026	211,921	0.00	EUR 400,000	Rolls-Royce 1.625% 9/5/2028	311,284	0.00
GBP 1,483,000	Mitchells & Butlers Finance 3.724% 15/6/2036	1,392,836	0.02	EUR 442,000	Rolls-Royce 4.625% 16/2/2026	425,241	0.01
GBP 757,481	Mortimer BTL 2021-1 2.11% 23/6/2053	859,296	0.01	USD 200,000	Rolls-Royce 5.75% 15/10/2027	182,228	0.00
GBP 198,000	Mortimer BTL 2021-1 2.51% 23/6/2053	218,600	0.00	GBP 176,000	Rolls-Royce 5.75% 15/10/2027	192,260	0.00
GBP 111,000	Mortimer BTL 2021-1 2.86% 23/6/2053	120,945	0.00	USD 880,000	Royalty Pharma 1.2% 2/9/2025	800,079	0.01
GBP 266,625	Motor 2016-1 5.25% 25/11/2025	308,693	0.00				
GBP 550,000	National Express 4.25% 26/2/2171	575,642	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 600,000	Royalty Pharma 1.75% 2/9/2027	522,548	0.01	GBP 264,000	Tower Bridge Funding 2022-1 2.652% 20/12/2063	280,170	0.00
USD 612,000	Royalty Pharma 2.15% 2/9/2031	487,206	0.01	GBP 1,590,000	Turbo Finance 9 3.341% 20/8/2028	1,825,812	0.02
USD 842,000	Royalty Pharma 3.55% 2/9/2050	597,309	0.01	GBP 488,000	Twin Bridges 2018-1 3.51% 12/9/2050	557,802	0.01
GBP 535,000	Sage AR Funding No 1 3.843% 17/11/2030	601,740	0.01	GBP 390,000	Twin Bridges 2020-1 3.591% 12/12/2054	445,627	0.01
GBP 369,000	Satus 2021-1 2.891% 17/8/2028	419,130	0.00	GBP 225,000	Twin Bridges 2020-1 4.341% 12/12/2054	256,971	0.00
GBP 453,000	Satus 2021-1 3.291% 17/8/2028	503,918	0.01	GBP 436,000	Twin Bridges 2021-1 2.941% 12/3/2055	475,173	0.01
GBP 122,000	Satus 2021-1 3.591% 17/8/2028	131,689	0.00	GBP 220,000	Twin Bridges 2021-1 3.441% 12/3/2055	234,382	0.00
GBP 247,000	Satus 2021-1 4.891% 17/8/2028	263,129	0.00	GBP 670,099	Twin Bridges 2021-2 2.001% 12/9/2055	753,435	0.01
USD 3,458,440	SCC Power 4% 17/5/2032	354,490	0.00	GBP 274,000	Twin Bridges 2021-2 2.241% 12/9/2055	294,639	0.00
USD 6,384,812	SCC Power 8% 31/12/2028	2,617,773	0.04	GBP 435,000	Twin Bridges 2021-2 2.491% 12/9/2055	464,528	0.01
EUR 1,432,000	Sherwood Financing 4.5% 15/11/2026*	1,208,198	0.01	GBP 187,000	Twin Bridges 2021-2 2.841% 12/9/2055	194,075	0.00
EUR 458,000	Sherwood Financing 4.946% 15/11/2027	426,708	0.00	GBP 192,841	Twin Bridges 2021-2 4.241% 12/9/2055	223,347	0.00
GBP 624,000	Sherwood Financing 6% 15/11/2026	587,432	0.01	GBP 830,000	Twin Bridges 2022-1 2.641% 1/12/2055	848,367	0.01
USD 477,000	Sky 3.75% 16/9/2024	474,467	0.00	GBP 365,000	Twin Bridges 2022-1 3.041% 1/12/2055	359,899	0.00
GBP 453,000	Spirit Issuer 5.472% 28/12/2034	544,513	0.01	GBP 2,791,000	Twin Bridges 2022-2 0% 12/6/2055	3,176,596	0.04
EUR 1,659,000	SSE 4% 21/4/2171	1,531,824	0.02	GBP 1,884,626	Unique Pub Finance 5.659% 30/6/2027	2,229,497	0.02
EUR 9,750,000	Standard Chartered 1.2% 23/9/2031	8,431,522	0.09	GBP 1,997,000	Unique Pub Finance 6.464% 30/3/2032	2,749,742	0.03
GBP 535,000	Stanlington No 2 3.091% 12/6/2056	591,078	0.01	GBP 599,846	Unique Pub Finance 7.395% 28/3/2024	706,825	0.01
GBP 329,000	Stanlington No 2 3.541% 12/6/2056	359,028	0.00	GBP 4,506,336	United Kingdom Gilt 1.25% 31/7/2051	3,419,073	0.04
GBP 450,000	Stanlington No 2 4.641% 12/6/2056	502,117	0.01	USD 1,316,000	Vedanta Resources 6.125% 9/8/2024	913,870	0.01
GBP 3,930,000	Stonegate Pub Financing 2019 8% 13/7/2025	4,194,523	0.05	USD 3,693,000	Vedanta Resources Finance II 8.95% 11/3/2025	2,880,540	0.03
GBP 2,321,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	2,478,005	0.03	USD 557,000	Vedanta Resources Finance II 13.875% 21/1/2024	482,654	0.01
EUR 801,000	Synthomer 3.875% 1/7/2025*	743,240	0.01	GBP 1,577,000	Very Funding 6.5% 1/8/2026*	1,367,156	0.02
GBP 844,882	Tesco Property Finance 1 7.623% 13/7/2039	1,128,686	0.01	EUR 1,075,000	Virgin Media Finance 3.75% 15/7/2030	844,217	0.01
GBP 2,055,061	Tesco Property Finance 3 5.744% 13/4/2040	2,387,715	0.03	GBP 200,000	Virgin Media Secured Finance 4.125% 15/8/2030	195,977	0.00
GBP 937,382	Tesco Property Finance 4 5.801% 13/10/2040	1,087,950	0.01	GBP 1,625,000	Virgin Media Secured Finance 4.25% 15/1/2030*	1,591,464	0.02
GBP 2,024,000	Thames Water Kemble Finance 4.625% 19/5/2026*	2,078,832	0.02	USD 443,000	Virgin Media Secured Finance 4.5% 15/8/2030	368,037	0.00
GBP 378,506	Together Asset Backed Securitisation 2021-1st1 2.23% 12/7/2063	432,644	0.01	GBP 500,000	Virgin Media Secured Finance 5.25% 15/5/2029	516,921	0.01
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 2.48% 12/7/2063	172,111	0.00	USD 1,600,000	Virgin Media Secured Finance 5.5% 15/5/2029	1,428,210	0.02
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 2.78% 12/7/2063	114,727	0.00	EUR 4,484,000	Vmed O2 UK Financing I 3.25% 31/1/2031	3,795,368	0.04
GBP 145,000	Tower Bridge Funding 2020-1 3.852% 20/9/2063	167,670	0.00				
GBP 115,000	Tower Bridge Funding 2020-1 4.852% 20/9/2063	133,122	0.00				
GBP 364,999	Tower Bridge Funding 2021-1 3.429% 21/7/2064	415,888	0.01				
GBP 252,000	Tower Bridge Funding 2021-1 3.729% 21/7/2064	282,650	0.00				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 438,000	Vmed O2 UK Financing I 4% 31/1/2029	432,281	0.00	USD 59,280	Ajax Mortgage Loan Trust 2018-A 0% 25/4/2058	60,889	0.00
GBP 2,408,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,324,678	0.03	USD 38,133	Ajax Mortgage Loan Trust 2018-B 0% 26/2/2057	27,598	0.00
EUR 975,000	Vodafone 2.625% 27/8/2080	876,561	0.01	USD 11,540,633	Ajax Mortgage Loan Trust 2019-G 3% 25/9/2059	11,375,408	0.13
EUR 2,150,000	Vodafone 3% 27/8/2080*	1,727,302	0.02	USD 3,076,768	Ajax Mortgage Loan Trust 2019-H 3% 25/11/2059	3,033,822	0.03
EUR 8,200,000	Vodafone 3.1% 3/1/2079	7,966,861	0.09	USD 14,255,051	Ajax Mortgage Loan Trust 2020-A 2.375% 25/12/2059	13,939,370	0.16
EUR 800,000	Vodafone 4.2% 3/10/2078*	731,355	0.01	USD 1,291,352	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	1,272,405	0.01
USD 735,000	Vodafone 4.25% 17/9/2050	608,037	0.01	USD 5,013,348	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	4,863,369	0.05
USD 2,200,000	Vodafone 6.25% 3/10/2078	2,142,250	0.02	USD 16,903,227	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	15,986,354	0.18
		267,520,719	2.98	USD 31,188,837	Ajax Mortgage Loan Trust 2021-F 1.875% 25/6/2061	29,013,082	0.32
	United States			USD 2,589,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	2,139,161	0.02
USD 460,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	432,664	0.01	USD 176,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	161,220	0.00
USD 1,500,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	1,305,597	0.01	USD 130,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	113,653	0.00
USD 300,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	277,514	0.00	USD 489,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	465,862	0.01
USD 7,000,000	245 Park Avenue Trust 2017-245P 0.271% 5/6/2037	55,860	0.00	USD 78,000	Albertsons / Safeway / New Albertsons / Albertsons 7.5% 15/3/2026	79,592	0.00
USD 320,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	269,790	0.00	USD 612,000	Alexandria Real Estate Equities 1.875% 1/2/2033	466,526	0.01
USD 1,708,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	1,402,517	0.02	USD 1,327,000	Alexandria Real Estate Equities 2.95% 15/3/2034	1,123,799	0.01
USD 1,070,000	280 Park Avenue 2017-280P Mortgage Trust 3.906% 15/9/2034	1,020,660	0.01	USD 900,000	Alexandria Real Estate Equities 4.5% 30/7/2029	879,209	0.01
USD 4,871,133	280 Park Avenue 2017-280P Mortgage Trust 4.489% 15/9/2034	4,621,324	0.05	USD 1,830,000	Allegheny County Airport Authority 4% 1/1/2046	1,705,493	0.02
USD 1,500,000	AbbVie 2.95% 21/11/2026	1,417,952	0.02	USD 1,043,000	Allegiant Travel 7.25% 15/8/2027	1,037,121	0.01
USD 365,000	AbbVie 3.2% 14/5/2026	350,704	0.00	USD 9,893,000	Allegiant Travel 8.5% 5/2/2024	10,041,494	0.11
USD 1,750,000	AbbVie 3.2% 21/11/2029	1,607,099	0.02	USD 612,000	Allstate 1.45% 15/12/2030	493,672	0.01
USD 182,000	AbbVie 3.8% 15/3/2025	179,823	0.00	USD 500,000	Ally Financial 1.45% 2/10/2023	485,199	0.01
USD 3,162,000	AbbVie 4.25% 21/11/2049	2,820,803	0.03	USD 621,000	Alphabet 1.1% 15/8/2030	510,368	0.01
USD 828,200	AccessLex Institute 3.297% 25/5/2036	800,737	0.01	USD 961,000	Alphabet 2.25% 15/8/2060	624,786	0.01
USD 2,119,612	ACE Home Equity Loan Trust Series 2007-HE4 2.704% 25/5/2037	449,140	0.01	USD 3,700,074	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	3,595,628	0.04
USD 107,624	ACE Home Equity Loan Trust Series 2007-HE4 3.044% 25/5/2037	23,270	0.00	USD 2,099,302	Alternative Loan Trust 2005-22T1 2.794% 25/6/2035	1,805,362	0.02
USD 1,151,000	Aetna 3.5% 15/11/2024	1,137,222	0.01	USD 586,012	Alternative Loan Trust 2005-76 1.859% 25/2/2036	528,770	0.01
USD 1,297,000	Affinity Gaming 6.875% 15/12/2027	1,130,877	0.01	USD 2,827,470	Alternative Loan Trust 2005-J4 4.469% 25/7/2035	2,864,348	0.03
USD 340,000	Agate Bay Mortgage Trust 2015-1 3.693% 25/1/2045	318,896	0.00	USD 3,564,917	Alternative Loan Trust 2006-11CB 6.5% 25/5/2036	2,093,841	0.02
USD 391,000	Agate Bay Mortgage Trust 2015-3 3.544% 25/4/2045	362,515	0.00	USD 948,677	Alternative Loan Trust 2006-15CB 6.5% 25/6/2036	531,639	0.01
USD 273,000	Agate Bay Mortgage Trust 2015-4 3.522% 25/6/2045	248,957	0.00				
USD 2,811,000	AIG Global Funding 0.65% 17/6/2024	2,644,352	0.03				
USD 36,231	Ajax Mortgage Loan Trust 2017-D 0% 25/12/2057	13,770	0.00				

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The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,518,120	Alternative Loan Trust 2006-23CB 2.844% 25/8/2036	334,681	0.00	USD 3,580,000	American Honda Finance 2.25% 12/1/2029	3,160,853	0.04
USD 677,120	Alternative Loan Trust 2006-J7 3.873% 20/11/2046	497,968	0.01	USD 1,285,000	American Municipal Power 7.834% 15/2/2041	1,687,174	0.02
USD 2,838,913	Alternative Loan Trust 2006-J7 6.25% 25/11/2036	1,652,694	0.02	USD 2,000,000	American Tower 1.3% 15/9/2025	1,817,321	0.02
USD 413,859	Alternative Loan Trust 2006-OA11 2.824% 25/9/2046	369,953	0.00	USD 4,137,000	American Tower 1.875% 15/10/2030	3,281,036	0.04
USD 2,954,181	Alternative Loan Trust 2006-OA14 2.589% 25/11/2046	2,383,423	0.03	USD 2,755,000	American Tower 2.7% 15/4/2031	2,309,623	0.03
USD 3,248,655	Alternative Loan Trust 2006-OA16 3.124% 25/10/2046	2,573,919	0.03	USD 1,000,000	American Tower 2.75% 15/1/2027	918,702	0.01
USD 343,333	Alternative Loan Trust 2006-OA8 2.824% 25/7/2046	298,909	0.00	USD 905,000	American Tower 2.95% 15/1/2051	624,034	0.01
USD 1,419,786	Alternative Loan Trust 2006-OC10 2.904% 25/11/2036	1,314,555	0.02	USD 2,701,000	American Tower 3.1% 15/6/2050	1,906,188	0.02
USD 2,854,947	Alternative Loan Trust 2006-OC7 2.944% 25/7/2046	2,639,887	0.03	USD 1,710,000	American Tower 5% 15/2/2024	1,724,088	0.02
USD 3,192,973	Alternative Loan Trust 2007-25 6.5% 25/11/2037	1,722,470	0.02	USD 2,739,000	American University/The 3.672% 1/4/2049	2,325,022	0.03
USD 4,689,856	Alternative Loan Trust 2007-3T1 6% 25/4/2037	2,527,091	0.03	USD 2,000,000	Amgen 1.65% 15/8/2028	1,734,787	0.02
USD 2,771,978	Alternative Loan Trust 2007-9T1 6% 25/5/2037	1,565,104	0.02	USD 303,000	Amgen 1.9% 21/2/2025	288,708	0.00
USD 10,719	Alternative Loan Trust 2007-OA3 2.804% 25/4/2047	1,323	0.00	USD 3,382,000	Amgen 2% 15/1/2032	2,765,202	0.03
USD 181,931	Alternative Loan Trust 2007-OA8 2.804% 25/6/2047	138,845	0.00	USD 800,000	Amgen 2.6% 19/8/2026	758,873	0.01
USD 236,995	Alternative Loan Trust 2007-OH2 2.924% 25/8/2047	203,288	0.00	USD 946,000	Amgen 2.77% 1/9/2053	636,162	0.01
USD 568,000	Altria 3.7% 4/2/2051	373,065	0.00	USD 562,000	Amgen 3% 15/1/2052	402,194	0.00
USD 1,371,000	Amazon.com 2.5% 3/6/2050	970,571	0.01	USD 1,755,000	Amgen 3.125% 1/5/2025	1,721,654	0.02
USD 946,000	Amazon.com 2.7% 3/6/2060	645,973	0.01	USD 3,260,000	Amgen 4.05% 18/8/2029	3,190,129	0.04
USD 3,500,000	Amazon.com 3% 13/4/2025	3,444,694	0.04	USD 1,550,000	Amgen 4.875% 1/3/2053	1,524,800	0.02
USD 938,000	Amazon.com 3.1% 12/5/2051	743,424	0.01	USD 750,000	Amkor Technology 6.625% 15/9/2027	741,382	0.01
USD 1,750,000	Amazon.com 3.45% 13/4/2029	1,702,719	0.02	USD 959,000	AMN Healthcare 4.625% 1/10/2027	888,963	0.01
USD 671,973	Ambac Assurance 5.1% 7/6/2171	677,853	0.01	USD 612,000	Amphenol 2.2% 15/9/2031	509,593	0.01
USD 104,000	AMC Networks 4.75% 1/8/2025	96,707	0.00	USD 164,000	Amphenol 4.35% 1/6/2029	163,491	0.00
USD 1,748,000	American Express 2.25% 4/3/2025	1,670,121	0.02	USD 8,500,000	Anheuser-Busch InBev Worldwide 3.5% 1/6/2030	8,050,061	0.09
USD 2,570,000	American Express 3.95% 1/8/2025	2,546,542	0.03	USD 1,097,000	Anheuser-Busch InBev Worldwide 4.5% 1/6/2050	1,013,100	0.01
USD 3,171,000	American Express 4.05% 3/5/2029	3,095,130	0.03	USD 377,000	Anheuser-Busch InBev Worldwide 4.6% 15/4/2048	348,763	0.00
USD 781,621	American Home Mortgage Assets Trust 2006-3 1.799% 25/10/2046	574,040	0.01	USD 1,160,000	Apple 1.65% 11/5/2030	991,778	0.01
USD 1,618,905	American Home Mortgage Assets Trust 2006-4 2.654% 25/10/2046	924,808	0.01	USD 3,941,000	Apple 2.4% 20/8/2050	2,777,673	0.03
USD 572,597	American Home Mortgage Assets Trust 2007-1 1.559% 25/2/2047	249,446	0.00	USD 466,000	Apple 2.65% 11/5/2050	345,666	0.00
USD 1,876,000	American Homes 4 Rent 2014-SFR2 Trust 6.231% 17/10/2036	1,902,934	0.02	USD 876,000	Apple 2.65% 8/2/2051	649,484	0.01
USD 4,749,572	American Homes 4 Rent 2015-SFR1 Trust 0% 17/4/2052	48	0.00	USD 2,075,000	Apple 3% 13/11/2027	2,002,302	0.02
				USD 2,680,000	Applied Materials 1.75% 1/6/2030	2,274,375	0.02
				USD 7,086,521	APS Resecuritization Trust 2016-1 3.188% 31/7/2057	2,736,435	0.03
				USD 1,245,995	APS Resecuritization Trust 2016-3 5.294% 27/9/2046	1,261,387	0.01
				USD 150,000	Aramark Services 5% 1/2/2028	138,423	0.00
				EUR 541,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	448,596	0.00
				EUR 416,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	329,200	0.00

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,271,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	1,943,179	0.02	USD 5,860,000	Bamll Commercial Mortgage Trust 2016-SS1 0.702% 15/12/2035	93,174	0.00
USD 225,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	183,781	0.00	USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 3.392% 15/11/2033	94,653	0.00
USD 918,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	905,676	0.01	USD 3,273,000	BAMLL Commercial Mortgage Trust 2017-SCH 3.792% 15/11/2033	3,132,097	0.04
EUR 1,200,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	976,675	0.01	USD 3,645,000	BAMLL Commercial Mortgage Trust 2017-SCH 3.892% 15/11/2032	3,481,417	0.04
GBP 1,320,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	1,196,284	0.01	USD 1,780,000	BAMLL Commercial Mortgage Trust 2017-SCH 4.392% 15/11/2032	1,702,496	0.02
USD 2,848,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	2,705,637	0.03	USD 160,000	BAMLL Commercial Mortgage Trust 2018-DSNY 3.742% 15/9/2034	153,784	0.00
USD 10,110,000	AREIT 2022-CRE7 4.538% 17/6/2039	10,050,829	0.11	USD 2,553,409	BAMLL Commercial Mortgage Trust 2018-DSNY 4.092% 15/9/2034	2,444,348	0.03
USD 3,251,403	Argent Mortgage Loan Trust 2005-W1 2.924% 25/5/2035	2,878,982	0.03	USD 246,603	Banc of America Funding 2006-A Trust 3.176% 20/2/2036	232,097	0.00
USD 1,820,000	Arizona Health Facilities Authority 2.336% 1/1/2037	1,719,533	0.02	USD 13,421,525	Banc of America Funding 2014-R2 Trust 0% 26/11/2036	4,625,939	0.05
USD 935,000	Arizona State University 5% 1/7/2041	1,014,403	0.01	USD 1,180,000	BANK 2017-BNK5 4.331% 15/6/2060	1,074,653	0.01
USD 2,200,000	Ashford Hospitality Trust 2018-ASHF 4.491% 15/4/2035	2,088,445	0.02	EUR 1,800,000	Bank of America 0.583% 24/8/2028	1,568,908	0.02
USD 6,712,000	Ashford Hospitality Trust 2018-ASHF 5.491% 15/4/2035	6,229,429	0.07	USD 3,750,000	Bank of America 1.486% 19/5/2024	3,674,699	0.04
USD 578,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	466,961	0.01	USD 698,000	Bank of America 1.53% 6/12/2025	652,012	0.01
USD 1,520,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	1,201,135	0.01	USD 341,000	Bank of America 1.658% 11/3/2027	306,285	0.00
USD 3,604,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	3,227,874	0.04	USD 2,658,000	Bank of America 1.843% 4/2/2025	2,555,365	0.03
USD 2,000,000	Astrazeneca Finance 1.75% 28/5/2028	1,770,994	0.02	USD 612,000	Bank of America 1.922% 24/10/2031	487,418	0.01
USD 1,935,000	AT&T 0.9% 25/3/2024	1,847,632	0.02	USD 1,127,000	Bank of America 2.456% 22/10/2025	1,079,625	0.01
USD 2,652,000	AT&T 1.7% 25/3/2026	2,428,902	0.03	USD 1,905,000	Bank of America 2.651% 11/3/2032	1,595,639	0.02
USD 1,780,000	AT&T 2.25% 1/2/2032	1,444,648	0.02	USD 2,072,000	Bank of America 2.972% 21/7/2052	1,471,457	0.02
USD 2,965,000	AT&T 2.3% 1/6/2027	2,712,301	0.03	USD 5,500,000	Bank of America 3.004% 20/12/2023	5,480,200	0.06
USD 563,000	AT&T 3.5% 15/9/2053	422,992	0.00	USD 4,009,000	Bank of America 3.384% 2/4/2026	3,878,293	0.04
USD 562,000	AT&T 3.65% 15/9/2059	416,550	0.00	USD 466,000	Bank of America 3.458% 15/3/2025	458,818	0.00
USD 8,115,000	AT&T 4.1% 15/2/2028	7,952,863	0.09	USD 1,650,000	Bank of America 3.483% 13/3/2052	1,300,321	0.01
USD 1,615,000	AT&T 4.3% 15/2/2030	1,571,993	0.02	USD 361,000	Bank of America 3.5% 19/4/2026	352,244	0.00
USD 1,700,000	AT&T 4.35% 1/3/2029	1,665,498	0.02	USD 1,881,000	Bank of America 3.705% 24/4/2028	1,792,262	0.02
USD 4,207,972	Atrium Hotel Portfolio Trust 2017-ATRM 4.341% 15/12/2036	3,931,193	0.04	USD 775,000	Bank of America 3.824% 20/1/2028	744,207	0.01
USD 514,447	Atrium Hotel Portfolio Trust 2017-ATRM 5.441% 15/12/2036	478,536	0.01	USD 5,735,000	Bank of America 3.841% 25/4/2025	5,681,424	0.06
EUR 1,100,000	Avantor Funding 2.625% 1/11/2025	1,048,058	0.01				
USD 1,111,000	Avaya 6.125% 15/9/2028	610,283	0.01				
USD 1,265,000	Azul Investments 5.875% 26/10/2024	983,538	0.01				
USD 1,451,000	Azul Investments 7.25% 15/6/2026	1,036,068	0.01				
USD 1,867,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	1,675,412	0.02				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 811,000	Bank of America 4.083% 20/3/2051	702,749	0.01	USD 2,169,990	Bayview Commercial Asset Trust 2007-1 2.714% 25/3/2037	1,999,781	0.02
USD 3,742,000	Bank of America 4.376% 27/4/2028	3,663,633	0.04	USD 3,044,767	Bayview Commercial Asset Trust 2007-2 2.714% 25/7/2037	2,712,367	0.03
USD 4,720,000	Bank of America 4.827% 22/7/2026	4,735,535	0.05	USD 4,956,387	Bayview Commercial Asset Trust 2007-4 2.894% 25/9/2037	4,537,536	0.05
USD 3,415,995	Bank of America Merrill Lynch Commercial Mortgage Trust 2016-UBS10 5.005% 15/7/2049	3,258,179	0.04	USD 1,789,662	Bayview Commercial Asset Trust 2007-6 3.944% 25/12/2037	1,659,960	0.02
USD 9,780,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.736% 15/2/2050	231,780	0.00	USD 2,057,969	Bayview Commercial Asset Trust 2008-2 4.944% 25/4/2038	2,020,415	0.02
USD 4,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 1.393% 15/2/2050	192,040	0.00	USD 5,418,028	Bayview Financial Revolving Asset Trust 2004-B 3.493% 28/5/2039	4,645,959	0.05
USD 612,000	Bank of New York Mellon 1.65% 28/1/2031	497,691	0.01	USD 1,382,593	Bayview Financial Revolving Asset Trust 2004-B 3.793% 28/5/2039	1,049,188	0.01
USD 1,700,000	Bank of New York Mellon 2.05% 26/1/2027	1,564,871	0.02	USD 4,561,224	Bayview Financial Revolving Asset Trust 2005-A 3.493% 28/2/2040	4,379,161	0.05
USD 5,750,000	Bank of New York Mellon 3.35% 25/4/2025	5,678,228	0.06	USD 425,466	Bayview Financial Revolving Asset Trust 2005-E 3.493% 28/12/2040	417,578	0.01
USD 5,750,000	Bank of New York Mellon 3.85% 26/4/2029	5,554,078	0.06	USD 371,582	Bayview Opportunity Master Fund IVa Trust 2017-RT5 3.5% 28/5/2069	361,812	0.00
USD 3,047,000	Bank of New York Mellon 4.414% 24/7/2026	3,066,151	0.03	USD 8,312,000	BBCMS 2017-DELC Mortgage Trust 5.016% 15/8/2036	8,003,698	0.09
USD 1,500,000	BankAmerica Manufactured Housing Contract Trust 7.07% 10/2/2022***	512,598	0.01	USD 3,451,000	BBCMS 2017-DELC Mortgage Trust 6.016% 15/8/2036	3,287,277	0.04
USD 2,380,000	BankAmerica Manufactured Housing Contract Trust 7.366% 10/12/2025	670,213	0.01	USD 840,000	BBCMS 2018-CHRS Mortgage Trust 4.409% 5/8/2038	632,956	0.01
USD 1,690,000	Bay Area Toll Authority 2.425% 1/4/2026	1,611,291	0.02	USD 877,000	BBCMS 2018-TALL Mortgage Trust 3.113% 15/3/2037	837,342	0.01
USD 3,375,000	Bay Area Toll Authority 6.918% 1/4/2040	4,128,002	0.05	USD 11,710,000	BBCMS Trust 2015-SRCH 0.295% 10/8/2035	111,128	0.00
USD 1,058,434	Bayview Commercial Asset Trust 2005-3 2.924% 25/11/2035	969,604	0.01	USD 19,674,351	BBCMS Trust 2015-SRCH 1.083% 10/8/2035	673,453	0.01
USD 1,894,404	Bayview Commercial Asset Trust 2005-4 2.894% 25/1/2036	1,731,120	0.02	USD 1,268,970	BCAP 2011-RR5-I Trust 2.559% 28/5/2036	1,213,220	0.01
USD 46,005	Bayview Commercial Asset Trust 2005-4 3.029% 25/1/2036	42,228	0.00	USD 2,093,435	BCAP Trust 2007-AA4 3.89% 25/6/2047	1,144,313	0.01
USD 121,584	Bayview Commercial Asset Trust 2005-4 3.119% 25/1/2036	110,871	0.00	USD 1,627,547	BCMSC Trust 2000-A 7.575% 15/6/2030	255,870	0.00
USD 160,824	Bayview Commercial Asset Trust 2006-1 2.984% 25/4/2036	153,728	0.00	USD 1,510,989	BCMSC Trust 2000-A 7.83% 15/6/2030	245,279	0.00
USD 462,370	Bayview Commercial Asset Trust 2006-1 3.044% 25/4/2036	411,515	0.01	USD 1,089,739	BCMSC Trust 2000-A 8.29% 15/6/2030	186,958	0.00
USD 111,260	Bayview Commercial Asset Trust 2006-1 3.074% 25/4/2036	98,793	0.00	USD 456,104	Bear Stearns ALT-A Trust 2006-6 2.764% 25/11/2036	382,739	0.00
USD 608,163	Bayview Commercial Asset Trust 2006-1 3.224% 25/4/2036	541,362	0.01	USD 1,820,361	Bear Stearns ALT-A Trust 2007-1 2.764% 25/1/2047	1,620,294	0.02
USD 313,083	Bayview Commercial Asset Trust 2006-2 2.864% 25/7/2036	288,491	0.00	USD 53,566	Bear Stearns ARM Trust 2004-5 3.175% 25/7/2034	50,446	0.00
USD 532,377	Bayview Commercial Asset Trust 2006-3 2.819% 25/10/2036	499,081	0.01	USD 40,950	Bear Stearns Asset Backed I Trust 2004-HE7 4.169% 25/8/2034	40,215	0.00
USD 2,784,752	Bayview Commercial Asset Trust 2006-4 2.789% 25/12/2036	2,587,861	0.03				

***This security is in default, see Note 2(b).

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,864,657	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	1,371,605	0.02	USD 4,161,000	BHMS 2018-ATLS 4.291% 15/7/2035	3,992,698	0.04
USD 2,007,121	Bear Stearns Asset Backed I Trust 2005-HE8 4.394% 25/8/2035	1,960,733	0.02	USD 612,000	Blackstone Finance 2% 30/1/2032	484,242	0.01
USD 2,867,903	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	2,122,432	0.02	USD 464,000	Blue Racer Midstream / Blue Racer Finance 7.625% 15/12/2025	462,508	0.01
USD 1,350,964	Bear Stearns Asset Backed I Trust 2006-HE1 3.464% 25/12/2035	1,954,082	0.02	USD 2,710,000	Boston Properties 2.55% 1/4/2032	2,167,324	0.02
USD 1,951,335	Bear Stearns Asset Backed I Trust 2006-HE7 2.784% 25/9/2036	1,891,036	0.02	USD 830,000	Boston Properties 2.75% 1/10/2026	775,029	0.01
USD 720,000	Bear Stearns Asset Backed I Trust 2006-HE8 2.704% 25/10/2036	631,322	0.01	EUR 5,244,000	Boxer Parent 6.5% 2/10/2025	5,090,603	0.06
USD 479,164	Bear Stearns Asset Backed I Trust 2007-HE2 2.584% 25/3/2037	449,544	0.01	USD 4,109,000	Boyd Gaming 4.75% 1/12/2027	3,840,764	0.04
USD 965,335	Bear Stearns Asset Backed I Trust 2007-HE2 2.584% 25/3/2037	903,937	0.01	USD 568,000	BP Capital Markets America 3.001% 17/3/2052	417,602	0.01
USD 932,242	Bear Stearns Asset Backed I Trust 2007-HE2 2.764% 25/3/2037	853,656	0.01	USD 612,000	Bristol-Myers Squibb 1.45% 13/11/2030	502,481	0.01
USD 428,234	Bear Stearns Asset Backed I Trust 2007-HE3 2.694% 25/4/2037	570,199	0.01	USD 946,000	Bristol-Myers Squibb 2.55% 13/11/2050	662,120	0.01
USD 5,208,289	Bear Stearns Asset Backed I Trust 2007-HE3 2.794% 25/4/2037	5,110,250	0.06	USD 599,000	Bristol-Myers Squibb 3.25% 27/2/2027	588,021	0.01
USD 133,671	Bear Stearns Commercial Mortgage Trust 2005-PWR7 5.214% 11/2/2041	132,020	0.00	USD 1,000,000	Bristol-Myers Squibb 3.9% 20/2/2028	995,631	0.01
USD 251,082	Bear Stearns Mortgage Funding Trust 2006-SL1 2.724% 25/8/2036	244,793	0.00	USD 752,000	Broadcom 1.95% 15/2/2028	647,428	0.01
USD 262,774	Bear Stearns Mortgage Funding Trust 2007-AR2 2.614% 25/3/2037	243,669	0.00	USD 5,412,000	Broadcom 2.45% 15/2/2031	4,359,206	0.05
USD 472,002	Bear Stearns Mortgage Funding Trust 2007-AR3 2.584% 25/3/2037	411,268	0.01	USD 2,077,000	Broadcom 3.75% 15/2/2051	1,549,991	0.02
USD 315,370	Bear Stearns Mortgage Funding Trust 2007-AR4 2.654% 25/6/2037	297,548	0.00	USD 82,000	Buckeye Partners 3.95% 1/12/2026	73,377	0.00
USD 3,142,000	Beazer Homes USA 7.25% 15/10/2029	2,704,693	0.03	USD 1,477,000	Buckeye Partners 4.125% 1/3/2025	1,384,289	0.02
USD 612,000	Becton Dickinson 1.957% 11/2/2031	502,921	0.01	USD 1,500,000	Buckeye Partners 4.35% 15/10/2024	1,445,571	0.02
USD 1,750,000	Becton Dickinson 3.7% 6/6/2027	1,704,111	0.02	USD 1,584,492	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	1,527,176	0.02
EUR 1,061,000	Belden 3.375% 15/7/2031*	851,363	0.01	USD 2,604,935	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	2,398,268	0.03
EUR 300,000	Belden 3.875% 15/3/2028	278,292	0.00	USD 13,358,641	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	12,088,897	0.13
USD 2,000,000	Belton Independent School District 4% 15/2/2047	1,935,663	0.02	USD 573,000	BXP Trust 2017-CC 3.67% 13/8/2037	493,193	0.01
USD 200,000	Benchmark 2018-B3 Mortgage Trust 3.188% 10/4/2051	159,893	0.00	USD 2,156,000	BXP Trust 2017-CC 3.67% 13/8/2037	1,742,589	0.02
USD 719,000	Berry Global 4.875% 15/7/2026	701,535	0.01	USD 470,000	BXP Trust 2017-GM 3.539% 13/6/2039	409,748	0.01
USD 5,012,995	BHMS 2018-ATLS 3.641% 15/7/2035	4,870,848	0.05	USD 945,000	BXP Trust 2017-GM 3.539% 13/6/2039	803,650	0.01
				USD 1,864,000	Caesars Entertainment 6.25% 1/7/2025	1,823,847	0.02
				USD 3,368,000	Caesars Entertainment 8.125% 1/7/2027	3,319,055	0.04
				USD 1,970,000	California Pollution Control Financing Authority 5% 21/11/2045	1,972,899	0.02
				USD 847,000	California Resources 7.125% 1/2/2026	834,638	0.01
				USD 1,655,000	California State Public Works Board 8.361% 1/10/2034	2,180,612	0.02
				USD 3,130,000	California State University 2.975% 1/11/2051	2,417,855	0.03

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Callon Petroleum 7.5% 15/6/2030	231,844	0.00	USD 940,000	CFCRE Commercial Mortgage Trust 2018-TAN 4.236% 15/2/2033	930,857	0.01
USD 9,175,000	Calpine 4.5% 15/2/2028	8,372,064	0.09	USD 1,140,000	CFCRE Commercial Mortgage Trust 2018-TAN 4.69% 15/2/2033	1,119,322	0.01
USD 1,299,000	Calpine 5.125% 15/3/2028	1,157,460	0.01	USD 1,080,000	CFCRE Commercial Mortgage Trust 2018-TAN 5.295% 15/2/2033	1,057,379	0.01
USD 1,980,000	CAMB Commercial Mortgage Trust 2019-LIFE 4.541% 15/12/2037	1,926,095	0.02	USD 350,000	CFCRE Commercial Mortgage Trust 2018-TAN 6.661% 15/2/2033	339,066	0.00
USD 1,208,000	CAMB Commercial Mortgage Trust 2019-LIFE 5.641% 15/12/2037	1,168,718	0.01	USD 1,634,000	Change Healthcare / Change Healthcare Finance 5.75% 1/3/2025	1,603,224	0.02
USD 490,000	Carrington Mortgage Loan Trust Series 2006-NC1 3.074% 25/1/2036	421,003	0.01	USD 326,000	Charles River Laboratories International 4.25% 1/5/2028	299,345	0.00
USD 1,042,223	Carrington Mortgage Loan Trust Series 2006-NC3 2.594% 25/8/2036	994,596	0.01	USD 612,000	Charles Schwab 1.65% 11/3/2031	496,730	0.01
USD 378,867	Carrington Mortgage Loan Trust Series 2006-NC4 2.604% 25/10/2036	365,948	0.00	USD 583,000	Charles Schwab 3.45% 13/2/2026	576,947	0.01
USD 2,720,607	Carrington Mortgage Loan Trust Series 2007-FRE1 2.704% 25/2/2037	2,603,043	0.03	USD 297,000	Charles Schwab 4.2% 24/3/2025	299,338	0.00
USD 425,000	Carrols Restaurant 5.875% 1/7/2029	319,481	0.00	USD 1,000,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	825,945	0.01
EUR 1,768,000	Catalent Pharma Solutions 2.375% 1/3/2028	1,494,577	0.02	USD 4,576,000	Charter Communications Operating / Charter Communications Operating Capital 2.8% 1/4/2031	3,728,640	0.04
USD 572,000	CCO / CCO Capital 5% 1/2/2028	526,915	0.01	USD 838,000	Charter Communications Operating / Charter Communications Operating Capital 3.5% 1/6/2041	587,418	0.01
USD 425,000	CCO / CCO Capital 6.375% 1/9/2029	414,056	0.00	USD 710,000	Charter Communications Operating / Charter Communications Operating Capital 3.7% 1/4/2051	482,326	0.00
USD 1,270,000	CDI Escrow Issuer 5.75% 1/4/2030	1,176,782	0.01	USD 1,789,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	1,171,322	0.01
USD 65,000	Cedar Fair 5.25% 15/7/2029	59,367	0.00	USD 844,000	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	588,082	0.01
USD 65,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	61,326	0.00	USD 1,784,000	Charter Communications Operating / Charter Communications Operating Capital 4.2% 15/3/2028	1,687,445	0.02
USD 3,265,000	Celanese US 5.9% 5/7/2024	3,294,307	0.04	USD 1,250,000	Charter Communications Operating / Charter Communications Operating Capital 4.908% 23/7/2025	1,248,714	0.01
USD 3,590,000	Centene 2.45% 15/7/2028	3,032,324	0.03	USD 9,792,481	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	4,916,017	0.06
USD 2,405,000	Centene 2.625% 1/8/2031	1,928,968	0.02	USD 1,142,000	Cheever Escrow Issuer 7.125% 1/10/2027	1,114,798	0.01
USD 2,444,000	Centene 4.25% 15/12/2027	2,319,782	0.03	EUR 100,000	Chemours 4% 15/5/2026	93,521	0.00
USD 10,347,000	Centennial Resource Production 5.375% 15/1/2026	9,534,398	0.11	USD 1,450,000	Cheniere Energy 4.625% 15/10/2028	1,397,713	0.02
USD 1,448,000	Centennial Resource Production 6.875% 1/4/2027	1,399,275	0.02	USD 219,000	Cheniere Energy Partners 3.25% 31/1/2032	176,567	0.00
USD 500,000	Central Parent / CDK Global 7.25% 15/6/2029	478,100	0.01				
USD 2,210,000	Central Puget Sound Regional Transit Authority 4% 1/11/2046	2,188,807	0.02				
USD 1,155,000	Central Puget Sound Regional Transit Authority 5% 1/11/2033	1,346,263	0.02				
USD 9,849,000	Century Communities 6.75% 1/6/2027	9,662,632	0.11				
USD 5,181,244	CFCRE Commercial Mortgage Trust 2016-C3 1.86% 10/1/2048	251,207	0.00				
USD 5,189,832	CFCRE Commercial Mortgage Trust 2016-C4 0.854% 10/5/2058	121,494	0.00				
USD 1,710,609	CFCRE Commercial Mortgage Trust 2016-C4 5.001% 10/5/2058	1,607,358	0.02				
USD 1,462,000	CFCRE Commercial Mortgage Trust 2017-C8 4.199% 15/6/2050	1,375,505	0.02				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 905,000	Cheniere Energy Partners 4.5% 1/10/2029	831,582	0.01	USD 2,955,000	City of Charlotte NC Airport Revenue 3% 1/7/2046	2,314,329	0.03
USD 1,309,000	Chesapeake Energy 5.5% 1/2/2026	1,270,901	0.01	USD 1,440,000	City of Charlotte NC Airport Revenue 4% 1/7/2051	1,325,137	0.01
USD 179,000	Chesapeake Energy 5.875% 1/2/2029	171,215	0.00	USD 2,150,000	City of Los Angeles Department of Airports 5% 15/5/2048	2,233,495	0.03
USD 2,100,306	CHL Mortgage Pass-Through Trust 2006-OA4 1.819% 25/4/2046	705,750	0.01	USD 475,000	City of Philadelphia PA Airport Revenue 5% 1/7/2042	487,792	0.01
USD 371,326	CHL Mortgage Pass-Through Trust 2006-OA5 2.844% 25/4/2046	351,968	0.00	USD 1,055,000	City of Riverside CA Electric Revenue 7.605% 1/10/2040	1,392,793	0.02
USD 5,438,578	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	2,596,072	0.03	USD 1,885,000	City of Salt Lake City UT Airport Revenue 5% 1/7/2037	2,010,849	0.02
USD 68,000	Churchill Downs 4.75% 15/1/2028	61,477	0.00	USD 3,015,000	City of Salt Lake City UT Airport Revenue 5% 1/7/2046	3,134,282	0.04
USD 82,000	Churchill Downs 5.5% 1/4/2027	78,749	0.00	USD 9,965,000	City of Salt Lake City UT Airport Revenue 5% 1/7/2047	10,194,127	0.11
USD 490,000	Cigna 1.25% 15/3/2026	442,771	0.00	USD 1,560,000	City of Salt Lake City UT Public Utilities Revenue 5% 1/2/2052	1,734,788	0.02
USD 435,000	Cigna 3.4% 15/3/2051	334,741	0.00	USD 1,375,000	City of Tampa FL Water & Wastewater System Revenue 5% 1/10/2052	1,527,079	0.02
USD 1,087,496	Citicorp Mortgage Trust Series 2007-9 6.25% 25/12/2037	951,692	0.01	USD 177,000	Clean Harbors 4.875% 15/7/2027	168,620	0.00
USD 1,094,104	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	883,332	0.01	USD 206,000	Clear Channel Outdoor 5.125% 15/8/2027	184,584	0.00
USD 1,427,000	Citigroup 0.981% 1/5/2025	1,345,993	0.01	USD 612,000	Clorox 1.8% 15/5/2030	502,426	0.01
USD 4,297,000	Citigroup 2.014% 25/1/2026	4,043,132	0.04	USD 2,000,000	Clorox 3.9% 15/5/2028	1,973,199	0.02
USD 6,950,000	Citigroup 3.07% 24/2/2028	6,453,678	0.07	USD 612,000	Coca-Cola 1.375% 15/3/2031	502,189	0.01
USD 1,933,000	Citigroup 3.29% 17/3/2026	1,868,948	0.02	USD 946,000	Coca-Cola 2.5% 15/3/2051	682,882	0.01
USD 1,867,000	Citigroup 3.352% 24/4/2025	1,831,080	0.02	USD 329,000	Coca-Cola 3% 5/3/2051	262,245	0.00
USD 124,000	Citigroup 3.4% 1/5/2026	120,003	0.00	USD 677,000	Colgate Energy Partners III 5.875% 1/7/2029	628,398	0.01
USD 1,560,000	Citigroup 3.52% 27/10/2028	1,456,360	0.02	USD 379,000	Colgate Energy Partners III 7.75% 15/2/2026	378,748	0.00
USD 1,503,000	Citigroup 4.14% 24/5/2025	1,494,875	0.02	USD 2,490,000	Colorado Health Facilities Authority 4% 15/11/2046	2,359,379	0.03
USD 1,734,000	Citigroup 4.412% 31/3/2031	1,663,453	0.02	USD 612,000	Comcast 1.5% 15/2/2031	493,364	0.00
USD 851,000	Citigroup 5.316% 26/3/2041	859,901	0.01	USD 1,500,000	Comcast 2.35% 15/1/2027	1,401,810	0.02
USD 1,622,121	Citigroup Commercial Mortgage Trust 2014-GC19 5.258% 10/3/2047	1,599,264	0.02	USD 7,001,000	Comcast 2.45% 15/8/2052	4,627,639	0.05
USD 821,302	Citigroup Commercial Mortgage Trust 2015-GC27 4.57% 10/2/2048	784,545	0.01	USD 563,000	Comcast 2.937% 1/11/2056	389,198	0.00
USD 20,000	Citigroup Commercial Mortgage Trust 2016-P3 5.051% 15/4/2049	18,521	0.00	USD 1,126,000	Comcast 2.987% 1/11/2063	763,839	0.01
USD 3,881,357	Citigroup Mortgage Loan Trust 2007-AHL2 2.644% 25/5/2037	2,887,187	0.03	USD 1,380,000	Comcast 3.15% 1/3/2026	1,344,492	0.01
USD 2,521,975	Citigroup Mortgage Loan Trust 2007-AHL3 2.614% 25/7/2045	1,854,214	0.02	USD 1,750,000	Comcast 3.3% 1/2/2027	1,695,313	0.02
USD 2,149,550	Citigroup Mortgage Loan Trust 2007-AMC1 2.604% 25/12/2036	1,231,178	0.01	USD 156,000	Comcast 3.55% 1/5/2028	151,166	0.00
USD 2,791,000	Citigroup Mortgage Loan Trust 2007-WFHE2 3.149% 25/3/2037	2,607,681	0.03	USD 980,000	Comcast 3.95% 15/10/2025	978,438	0.01
USD 597,000	Citigroup Mortgage Loan Trust 2014-C 4.25% 25/2/2054	551,221	0.01	USD 100,000	COMM 2013-300P Mortgage Trust 4.54% 10/8/2030	94,441	0.00
USD 276,908	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	249,050	0.00	USD 520,573	COMM 2013-GAM 3.367% 10/2/2028	513,771	0.01
USD 4,405,000	City of Boston MA 5% 1/11/2037	5,154,538	0.06	USD 1,740,000	COMM 2013-WWP Mortgage Trust 3.898% 10/3/2031	1,740,684	0.02
USD 1,735,000	City of Charleston Waterworks & Sewer System Revenue 5% 1/1/2052	1,950,329	0.02	USD 711,283	COMM 2014-CCRE15 Mortgage Trust 4.82% 10/2/2047	697,005	0.01
				USD 1,265,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	1,214,808	0.01
				USD 2,691,000	COMM 2015-CCRE24 Mortgage Trust 4.487% 10/8/2048	2,586,141	0.03

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,115,626	COMM 2015-CCRE25 Mortgage Trust 0.966% 10/8/2048	80,668	0.00	USD 612,000	Costco Wholesale 1.75% 20/4/2032	506,692	0.01
USD 1,024,500	COMM 2015-CCRE25 Mortgage Trust 4.678% 10/8/2048	943,345	0.01	USD 291,000	Cottage Health Obligated 3.304% 1/11/2049	231,445	0.00
USD 1,316,780	COMM 2015-LC23 Mortgage Trust 3.774% 10/10/2048	1,289,258	0.01	EUR 2,269,000	Coty 3.875% 15/4/2026*	2,116,391	0.02
USD 111,320,422	COMM 2016-667M Mortgage Trust 0.145% 10/10/2036	312,810	0.00	EUR 300,000	Coty 4.75% 15/4/2026*	272,655	0.00
USD 1,100,000	COMM 2016-667M Mortgage Trust 3.285% 10/10/2036	902,092	0.01	USD 1,679,115	Countrywide Asset-Backed Certificates 2.759% 25/5/2037	1,299,867	0.02
USD 2,910,275	COMM 2018-COR3 Mortgage Trust 1.75% 10/5/2051	224,766	0.00	USD 4,800,000	Countrywide Asset-Backed Certificates 2.879% 25/11/2036	4,427,712	0.05
USD 5,105,000	Commercial Metals 4.125% 15/1/2030	4,469,735	0.05	USD 650,000	County of Anne Arundel MD 5% 1/4/2029	750,476	0.01
USD 1,857,000	Commercial Metals 4.375% 15/3/2032	1,576,370	0.02	USD 360,000	County of Anne Arundel MD 5% 1/10/2030	423,470	0.00
USD 425,000	Commonwealth Financing Authority 4.144% 1/6/2038	409,698	0.00	USD 295,000	County of Anne Arundel MD 5% 1/10/2031	350,185	0.00
USD 295,000	Commonwealth of Massachusetts 2.9% 1/9/2049	223,053	0.00	USD 360,000	County of Anne Arundel MD 5% 1/10/2032	428,300	0.00
USD 1,880,000	Commonwealth of Massachusetts 5% 1/9/2049	2,070,839	0.02	USD 360,000	County of Anne Arundel MD 5% 1/10/2033	424,460	0.00
USD 235,000	Commonwealth of Massachusetts 5.456% 1/12/2039	259,458	0.00	USD 360,000	County of Anne Arundel MD 5% 1/10/2034	421,373	0.00
USD 4,513,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	4,140,626	0.05	USD 360,000	County of Anne Arundel MD 5% 1/10/2035	419,184	0.00
USD 4,489,000	Connecticut Avenue Trust 2022-R01 5.333% 25/12/2041	4,143,674	0.05	USD 360,000	County of Anne Arundel MD 5% 1/10/2036	417,807	0.00
USD 1,980,000	Connecticut State Health & Educational Facilities Authority 5% 1/7/2045	2,018,548	0.02	USD 850,000	County of Broward FL Airport System Revenue 2.914% 1/10/2032	745,493	0.01
USD 147,721	Conseco Finance 6.28% 1/9/2030	148,339	0.00	USD 5,000,000	County of Fairfax VA Sewer Revenue 4% 15/7/2051	5,057,188	0.06
USD 522,516	Conseco Finance 6.63% 1/6/2030	500,107	0.01	USD 360,000	County of Guilford NC 5% 1/3/2030	419,977	0.00
USD 238,920	Conseco Finance 6.83% 1/4/2030	232,855	0.00	USD 2,090,000	County of Miami-Dade FL Aviation Revenue 2.529% 1/10/2030	1,816,400	0.02
USD 2,023,276	Conseco Finance 6.98% 1/9/2030	1,926,348	0.02	USD 795,000	County of Miami-Dade FL Aviation Revenue 3.454% 1/10/2030	739,788	0.01
USD 460,356	Conseco Finance 7.21% 15/1/2029	438,529	0.01	USD 1,475,000	County of Miami-Dade FL Aviation Revenue 4.062% 1/10/2031	1,425,692	0.02
USD 819,777	Conseco Finance 7.5% 1/3/2030	366,135	0.00	USD 1,725,000	County of Miami-Dade FL Aviation Revenue 5% 1/10/2038	1,787,959	0.02
USD 802,188	Conseco Finance 7.53% 15/3/2028	801,885	0.01	USD 2,475,000	County of Miami-Dade FL Water & Sewer System Revenue 4% 1/10/2051	2,342,080	0.03
USD 764,360	Conseco Finance 7.86% 1/3/2030	354,549	0.00	USD 9,160,000	County of Montgomery MD 4% 1/12/2044	8,538,568	0.10
USD 1,781,141	Conseco Finance Securitizations 7.96% 1/5/2031	623,771	0.01	USD 769,000	Covanta 4.875% 1/12/2029	650,189	0.01
USD 1,191,186	Conseco Finance Securitizations 8.06% 1/9/2029	297,297	0.00	USD 3,000,000	Cox Communications 1.8% 1/10/2030	2,392,671	0.03
USD 3,241,702	Conseco Finance Securitizations 8.2% 1/5/2031	1,168,513	0.01	USD 504,482	Credit Suisse ABS Repackaging Trust 2013-A 2.5% 25/1/2030	488,533	0.01
USD 1,472,272	Conseco Finance Securitizations 8.31% 1/5/2032	352,925	0.00	USD 3,418	Credit Suisse First Boston Mortgage 4.877% 15/4/2037	3,318	0.00
USD 415,000	Conservation Fund A Nonprofit 3.474% 15/12/2029	379,613	0.00	USD 7,508,474	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	3,341,956	0.04
USD 850,000	Contra Costa Community College District 6.504% 1/8/2034	980,486	0.01				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,504,008	Credit-Based Asset Servicing and Securitization 1.964% 25/7/2037	1,057,466	0.01	USD 6,137,834	CWABS Asset-Backed Certificates Trust 2006-18 2.894% 25/3/2037	4,931,034	0.06
USD 303,734	Credit-Based Asset Servicing and Securitization 3.022% 25/12/2036	259,791	0.00	USD 260,112	CWABS Revolving Home Equity Loan Trust Series 2004-U 2.661% 15/3/2034	250,051	0.00
USD 3,420,338	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	226,301	0.00	USD 196,729	CWHEQ Home Equity Loan Trust Series 2006-S3 6.019% 25/1/2029	295,878	0.00
USD 648,861	Credit-Based Asset Servicing and Securitization 6.25% 25/10/2036	624,145	0.01	USD 87,778	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	108,133	0.00
USD 612,000	Crown Castle 2.5% 15/7/2031	506,418	0.01	USD 1,072,499	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 2.581% 15/5/2035	1,053,944	0.01
USD 473,000	Crown Castle 3.25% 15/1/2051	342,558	0.00	USD 58,184	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 2.581% 15/5/2035	56,035	0.00
USD 1,000,000	Crown Castle 3.3% 1/7/2030	893,887	0.01	USD 189,379	CWHEQ Revolving Home Equity Loan Trust Series 2005-B 2.571% 15/5/2035	186,025	0.00
USD 1,503,000	Crown Castle 4.3% 15/2/2029	1,454,448	0.02	USD 967,084	CWHEQ Revolving Home Equity Loan Trust Series 2006-C 2.571% 15/5/2036	924,694	0.01
USD 1,298,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	1,280,412	0.01	USD 449,055	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 2.541% 15/11/2036	431,194	0.01
USD 19,163,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.26% 15/11/2050	219,192	0.00	USD 650,000	Dallas Fort Worth International Airport 3.144% 1/11/2045	526,750	0.01
USD 887,395	CSAIL 2018-C14 Commercial Mortgage Trust 5.087% 15/11/2051	803,494	0.01	USD 417,000	Dana 4.25% 1/9/2030	338,501	0.00
USD 2,494,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.898% 15/8/2051	2,313,033	0.03	USD 946,000	Danaher 2.8% 10/12/2051	686,901	0.01
USD 563,000	CSC 5.25% 1/6/2024	550,616	0.01	USD 162,000	Darling Ingredients 5.25% 15/4/2027	158,713	0.00
USD 497,000	CSC 5.5% 15/4/2027	470,218	0.00	USD 3,655,051	DBGS 2018-BIOD Mortgage Trust 3.669% 15/5/2035	3,573,159	0.04
USD 271,000	CSC 6.5% 1/2/2029	252,962	0.00	USD 3,207,307	DBGS 2018-BIOD Mortgage Trust 4.369% 15/5/2035	3,076,296	0.03
USD 116,659,107	CSMC 2014-USA OA 0.186% 15/9/2037	257,817	0.00	USD 4,389,268	DBJPM 2017-C6 Mortgage Trust 1% 10/6/2050	166,573	0.00
USD 770,000	CSMC 2017-TIME 3.646% 13/11/2039	689,796	0.01	USD 6,941,235	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	6,408,742	0.07
USD 527,909	CSMC Series 2014-4R 2.459% 27/2/2036	551,280	0.01	USD 3,439,265	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	3,132,821	0.04
USD 1,312,054	CSMC Series 2015-4R 2.409% 27/10/2036	964,354	0.01	USD 1,080,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	1,004,338	0.01
USD 790,000	CSMC Trust 2017-PFHP 3.341% 15/12/2030	786,166	0.01	USD 2,072,000	Dell International / EMC 3.45% 15/12/2051	1,394,921	0.02
USD 946,000	CSX 2.5% 15/5/2051	643,802	0.01	USD 1,412,000	Dell International / EMC 5.3% 1/10/2029	1,407,810	0.02
USD 2,367,000	CVS Health 1.75% 21/8/2030	1,924,109	0.02	USD 2,747,000	Dell International / EMC 6.02% 15/6/2026	2,861,757	0.03
USD 4,609,000	CVS Health 2.7% 21/8/2040	3,375,514	0.04	USD 3,505	Deutsche ALT-A 5.674% 27/1/2037	3,532	0.00
USD 500,000	CVS Health 2.875% 1/6/2026	478,435	0.01	USD 4,749,724	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4/DE 2.784% 25/8/2047	4,964,899	0.06
USD 2,150,000	CVS Health 3.75% 1/4/2030	2,027,230	0.02				
USD 713,000	CVS Health 5.05% 25/3/2048	694,329	0.01				
USD 4,259,221	CWABS Asset-Backed Certificates Trust 2005-16 4.504% 25/4/2036	3,777,691	0.04				
USD 2,958,237	CWABS Asset-Backed Certificates Trust 2005-17 6.547% 25/5/2036	2,445,136	0.03				
USD 27,377	CWABS Asset-Backed Certificates Trust 2006-11 2.604% 25/9/2046	27,266	0.00				
USD 863,451	CWABS Asset-Backed Certificates Trust 2006-11 2.704% 25/12/2036	803,505	0.01				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 174,252	Deutsche Alt-B Mortgage Loan Trust Series 2006-AB3 6.364% 25/7/2036	151,046	0.00	USD 5,874,814	Fannie Mae Pool 3% 1/10/2050	5,509,155	0.06
USD 272,988	Deutsche Alt-B Mortgage Loan Trust Series 2006-AB3 6.51% 25/7/2036	236,602	0.00	USD 3,758,080	Fannie Mae Pool 3% 1/8/2051	3,512,442	0.04
USD 562,000	Discovery Communications 4% 15/9/2055	378,430	0.00	USD 1,082,547	Fannie Mae Pool 3% 1/8/2051	1,014,390	0.01
USD 900,000	District of Columbia 5% 15/7/2034	937,486	0.01	USD 1,589,587	Fannie Mae Pool 3% 1/8/2051	1,482,616	0.02
USD 900,000	District of Columbia 5% 15/7/2035	936,297	0.01	USD 1,583,568	Fannie Mae Pool 3% 1/10/2051	1,477,166	0.02
USD 1,545,000	DocuSign 0% 15/1/2024	1,454,739	0.02	USD 3,563,687	Fannie Mae Pool 3% 1/11/2051	3,335,997	0.04
EUR 1,600,000	Dow Chemical 1.875% 15/3/2040	1,110,632	0.01	USD 1,364,225	Fannie Mae Pool 3% 1/1/2052	1,277,130	0.01
USD 612,000	Duke Realty 2.25% 15/1/2032	510,674	0.01	USD 20,246,861	Fannie Mae Pool 3% 1/2/2052	18,955,053	0.21
USD 3,989,000	Earthstone Energy 8% 15/4/2027	3,914,446	0.04	USD 2,260,246	Fannie Mae Pool 3% 1/2/2052	2,108,346	0.02
USD 326,000	eBay 1.9% 11/3/2025	308,122	0.00	USD 3,930,888	Fannie Mae Pool 3.5% 1/1/2048	3,834,710	0.04
USD 524,000	Elanco Animal Health 6.4% 28/8/2028	491,250	0.01	USD 1,864,044	Fannie Mae Pool 3.5% 1/2/2050	1,799,447	0.02
USD 3,426,000	Elevance Health 1.5% 15/3/2026	3,133,866	0.03	USD 81,764	Fannie Mae Pool 3.5% 1/2/2050	79,114	0.00
USD 217,000	Elevance Health 2.375% 15/1/2025	208,397	0.00	USD 1,406,636	Fannie Mae Pool 3.5% 1/11/2050	1,358,304	0.02
USD 1,750,000	Elevance Health 2.875% 15/9/2029	1,581,326	0.02	USD 3,538,074	Fannie Mae Pool 3.5% 1/11/2050	3,418,287	0.04
USD 690,000	Elevance Health 3.125% 15/5/2050	524,015	0.01	USD 11,335,149	Fannie Mae Pool 3.5% 1/12/2050	10,953,136	0.12
USD 715,000	Elevance Health 3.65% 1/12/2027	694,411	0.01	USD 65,179	Fannie Mae Pool 3.5% 1/3/2051	62,768	0.00
EUR 3,840,000	Eli Lilly 1.375% 14/9/2061	2,137,574	0.02	USD 51,380	Fannie Mae Pool 3.5% 1/6/2051	49,479	0.00
USD 946,000	Eli Lilly 2.25% 15/5/2050	664,162	0.01	USD 55,272	Fannie Mae Pool 3.5% 1/7/2051	53,234	0.00
USD 300,000	Eli Lilly 3.1% 15/5/2027	293,218	0.00	USD 54,990	Fannie Mae Pool 3.5% 1/8/2051	52,956	0.00
USD 2,745,000	Eli Lilly 3.375% 15/3/2029	2,671,735	0.03	USD 13,867,102	Fannie Mae Pool 3.5% 1/3/2052	13,401,766	0.15
USD 1,260,000	Elmwood CLO 15 1.981% 22/4/2035	1,226,705	0.01	USD 7,111,367	Fannie Mae Pool 3.5% 1/3/2052	6,842,461	0.08
USD 2,750,000	Elmwood CLO 15 4.311% 22/4/2035	2,531,735	0.03	USD 3,906,530	Fannie Mae Pool 3.5% 1/3/2052	3,748,839	0.04
GBP 791,000	Encore Capital 4.25% 1/6/2028	749,851	0.01	USD 11,357,223	Fannie Mae Pool 3.5% 1/4/2052	10,966,443	0.12
EUR 1,725,000	Encore Capital 4.875% 15/10/2025	1,673,859	0.02	USD 7,213,403	Fannie Mae Pool 3.5% 1/4/2052	6,947,347	0.08
GBP 600,000	Encore Capital 5.375% 15/2/2026	654,465	0.01	USD 6,188,490	Fannie Mae Pool 3.5% 1/4/2052	5,980,823	0.07
USD 415,000	Endeavor Energy Resources / EER Finance 5.75% 30/1/2028	411,140	0.00	USD 387,291	Fannie Mae Pool 4% 1/9/2047	385,575	0.00
USD 1,000,000	Enterprise Products Operating 3.9% 15/2/2024	997,811	0.01	USD 697,328	Fannie Mae Pool 4% 1/4/2048	694,802	0.01
USD 2,750,000	Equinix 1% 15/9/2025	2,483,945	0.03	USD 801,250	Fannie Mae Pool 4% 1/5/2048	798,267	0.01
USD 2,102,000	Equinix 2.5% 15/5/2031	1,741,339	0.02	USD 572,884	Fannie Mae Pool 4% 1/6/2048	571,828	0.01
USD 690,000	Equinix 2.625% 18/11/2024	666,737	0.01	USD 575,161	Fannie Mae Pool 4% 1/7/2048	571,740	0.01
USD 2,515,000	Equinix 2.95% 15/9/2051	1,719,161	0.02	USD 1,654,967	Fannie Mae Pool 4% 1/10/2048	1,649,758	0.02
USD 473,000	Equinix 3% 15/7/2050	326,134	0.00	USD 4,605,476	Fannie Mae Pool 4% 1/6/2049	4,576,053	0.05
USD 1,599,000	Equinix 3.2% 18/11/2029	1,441,334	0.02	USD 15,520,008	Fannie Mae Pool 4% 1/9/2049	15,473,052	0.17
USD 1,118,000	Exelon 2.75% 15/3/2027	1,048,406	0.01	USD 4,799,071	Fannie Mae Pool 4% 1/2/2050	4,728,898	0.05
USD 612,000	Expedia 2.95% 15/3/2031	514,394	0.01	USD 269,544	Fannie Mae Pool 4% 1/4/2050	267,138	0.00
USD 834,876	Fannie Mae Pool 2% 1/9/2050	724,016	0.01	USD 1,809,612	Fannie Mae Pool 4% 1/4/2050	1,792,213	0.02
USD 371,282	Fannie Mae Pool 2% 1/10/2050	322,049	0.00	USD 6,389,097	Fannie Mae Pool 4% 1/5/2050	6,365,145	0.07
USD 10,068,891	Fannie Mae Pool 2.5% 1/2/2051	9,083,104	0.10	USD 1,950,191	Fannie Mae Pool 4% 1/6/2050	1,928,161	0.02
				USD 2,514,810	Fannie Mae Pool 4% 1/8/2050	2,493,807	0.03
				USD 379,067	Fannie Mae Pool 4% 1/11/2050	375,201	0.00
				USD 39,662,483	Fannie Mae Pool 4% 1/1/2051	39,362,602	0.44
				USD 44,974,070	Fannie Mae Pool 4% 1/3/2051	44,572,703	0.50
				USD 5,779,390	Fannie Mae Pool 4% 1/4/2051	5,709,043	0.06
				USD 118,279,830	Fannie Mae Pool 4% 1/5/2051	116,881,546	1.30
				USD 43,299,351	Fannie Mae Pool 4% 1/10/2051	42,788,358	0.48
				USD 555,297	Fannie Mae Pool 4% 1/3/2052	555,194	0.01
				USD 780,239	Fannie Mae Pool 4% 1/4/2052	779,919	0.01
				USD 1,497,100	Fannie Mae Pool 4% 1/4/2052	1,477,518	0.02
				USD 542,269	Fannie Mae Pool 4.5% 1/10/2047	549,435	0.01
				USD 52,396	Fannie Mae Pool 4.5% 1/6/2048	52,777	0.00
				USD 677,493	Fannie Mae Pool 4.5% 1/9/2048	680,160	0.01
				USD 8,105,734	Fannie Mae Pool 4.5% 1/1/2049	8,171,958	0.09

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 902,047	Fannie Mae Pool 4.5% 1/5/2049	910,483	0.01	USD 18,670,061	Freddie Mac Multifamily Structured Pass Through Certificates 0.943% 25/5/2029	784,423	0.01
USD 381,857	Fannie Mae Pool 4.5% 1/6/2049	384,807	0.00	USD 13,124,339	Freddie Mac Multifamily Structured Pass Through Certificates 1.015% 25/6/2029	641,535	0.01
USD 1,500,411	Fannie Mae Pool 4.5% 1/7/2049	1,516,274	0.02	USD 30,127,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/6/2029	1,591,618	0.02
USD 526,213	Fannie Mae Pool 4.5% 1/9/2049	524,395	0.01	USD 6,939,170	Freddie Mac Multifamily Structured Pass Through Certificates 1.12% 25/10/2030	446,570	0.01
USD 334,928	Fannie Mae Pool 4.5% 1/10/2049	337,988	0.00	USD 3,380,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.467% 25/12/2029	239,636	0.00
USD 1,706,412	Fannie Mae Pool 4.5% 1/11/2049	1,713,760	0.02	USD 350,978	Freddie Mac Pool 2% 1/8/2050	304,468	0.00
USD 759,130	Fannie Mae Pool 4.5% 1/1/2050	757,979	0.01	USD 5,028,375	Freddie Mac Pool 3% 1/6/2051	4,690,376	0.05
USD 927,185	Fannie Mae Pool 4.5% 1/1/2050	933,554	0.01	USD 7,541,399	Freddie Mac Pool 3% 1/7/2051	7,080,964	0.08
USD 2,037,600	Fannie Mae Pool 4.5% 1/9/2050	2,049,662	0.02	USD 1,100,596	Freddie Mac Pool 3% 1/8/2051	1,029,622	0.01
USD 2,827,728	Fannie Mae Pool 4.5% 1/9/2050	2,857,571	0.03	USD 10,532,609	Freddie Mac Pool 3% 1/9/2051	9,859,672	0.11
USD 1,244,431	Fannie Mae Pool 4.5% 1/10/2050	1,246,957	0.01	USD 4,736,813	Freddie Mac Pool 3% 1/10/2051	4,423,056	0.05
USD 19,195,574	Fannie Mae Pool 4.5% 1/12/2050	19,257,578	0.21	USD 2,996,547	Freddie Mac Pool 3% 1/11/2051	2,811,701	0.03
USD 3,778,030	Fannie Mae Pool 4.5% 1/1/2051	3,774,678	0.04	USD 4,126,681	Freddie Mac Pool 3% 1/11/2051	3,851,715	0.04
USD 2,276,045	Fannie Mae Pool 4.5% 1/4/2052	2,322,005	0.03	USD 13,674,690	Freddie Mac Pool 3% 1/11/2051	12,823,206	0.14
USD 1,243,531	Fannie Mae REMICS 3% 25/2/2052	147,367	0.00	USD 6,250,523	Freddie Mac Pool 3% 1/12/2051	5,856,980	0.07
USD 3,460,454	Fannie Mae REMICS 4% 25/5/2050	673,548	0.01	USD 13,837,091	Freddie Mac Pool 3% 1/1/2052	12,934,290	0.14
USD 11,853,995	Fannie Mae REMICS 4% 25/11/2050	2,286,070	0.03	USD 19,287,418	Freddie Mac Pool 3% 1/1/2052	18,056,642	0.20
USD 2,079,182	Fannie Mae REMICS 4% 25/11/2050	399,709	0.00	USD 5,133,291	Freddie Mac Pool 3% 1/1/2052	4,832,396	0.05
USD 3,429,169	Fannie Mae REMICS 4% 25/6/2051	666,111	0.01	USD 27,387,795	Freddie Mac Pool 3% 1/2/2052	25,699,868	0.29
USD 4,651,821	Fannie Mae REMICS 4% 25/8/2051	873,867	0.01	USD 6,786,581	Freddie Mac Pool 3% 1/2/2052	6,330,213	0.07
USD 1,610,000	FedEx 3.25% 1/4/2026	1,575,085	0.02	USD 56,188,093	Freddie Mac Pool 3% 1/3/2052	52,640,493	0.59
USD 242,000	Fidelity National Information Services 1.15% 1/3/2026	215,131	0.00	USD 68,086	Freddie Mac Pool 3.5% 1/6/2051	65,568	0.00
USD 799,734	First Franklin Mortgage Loan Trust 2004-FFH3 3.494% 25/10/2034	750,977	0.01	USD 46,590	Freddie Mac Pool 3.5% 1/8/2051	44,866	0.00
USD 1,477,450	First Franklin Mortgage Loan Trust 2006-FF13 2.684% 25/10/2036	1,062,443	0.01	USD 1,112,149	Freddie Mac Pool 4% 1/6/2049	1,106,144	0.01
USD 866,415	First Franklin Mortgage Loan Trust 2006-FF13 2.764% 25/10/2036	625,491	0.01	USD 15,225,259	Freddie Mac Pool 4% 1/3/2050	15,169,304	0.17
USD 5,485,604	First Franklin Mortgage Loan Trust Series 2007-FF2 2.584% 25/3/2037	3,164,228	0.04	USD 8,704,668	Freddie Mac Pool 4% 1/5/2050	8,590,672	0.10
USD 2,552,000	Fiserv 3.2% 1/7/2026	2,433,872	0.03	USD 1,910,658	Freddie Mac Pool 4% 1/4/2052	1,885,668	0.02
USD 369,000	Fiserv 4.4% 1/7/2049	322,659	0.00	USD 164,512	Freddie Mac Pool 4.5% 1/9/2048	165,324	0.00
USD 7,341,000	Five Point Operating / Five Point Capital 7.875% 15/11/2025	6,417,852	0.07	USD 3,945,916	Freddie Mac Pool 4.5% 1/1/2051	3,984,795	0.04
USD 3,228,266	Flagstar Mortgage Trust 2018-6RR 4.916% 25/10/2048	2,983,781	0.03	USD 1,127,906	Freddie Mac Pool 4.5% 1/2/2051	1,132,243	0.01
USD 135,000	Ford Foundation/The 2.415% 1/6/2050	96,204	0.00	USD 1,409,208	Freddie Mac Pool 4.5% 1/4/2052	1,412,000	0.02
USD 1,144,000	Ford Motor 3.25% 12/2/2032	898,223	0.01	USD 880,387	Freddie Mac Pool 4.5% 1/4/2052	883,501	0.01
USD 3,642,000	Ford Motor 6.1% 19/8/2032	3,579,321	0.04	USD 1,525,971	Freddie Mac Pool 4.5% 1/4/2052	1,537,016	0.02
USD 4,381,000	Ford Motor Credit 3.35% 1/11/2022	4,385,359	0.05	USD 1,499,006	Freddie Mac Pool 4.5% 1/4/2052	1,515,405	0.02
USD 1,837,000	Ford Motor Credit 5.584% 18/3/2024	1,830,985	0.02	USD 1,419,781	Freddie Mac REMICS 3% 25/9/2050	203,354	0.00
USD 739,000	Forestar 3.85% 15/5/2026	624,990	0.01	USD 1,544,723	Freddie Mac REMICS 3% 25/9/2051	229,197	0.00
USD 5,361,000	Forestar 5% 1/3/2028	4,449,546	0.05	USD 1,967,444	Freddie Mac REMICS 3% 25/9/2051	341,640	0.00
				USD 3,569,518	Freddie Mac REMICS 3% 25/9/2051	540,623	0.01
				USD 1,406,273	Freddie Mac REMICS 3% 25/9/2051	192,564	0.00
				USD 2,960,216	Freddie Mac REMICS 3% 25/10/2051	490,001	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,848,813	Freddie Mac REMICS 3% 25/10/2051	547,061	0.01	USD 4,712,000	Frontier Communications 6.75% 1/5/2029	4,086,223	0.04
USD 1,876,604	Freddie Mac REMICS 3% 25/11/2051	292,507	0.00	USD 2,915,000	Frontier Communications 8.75% 15/5/2030	3,013,673	0.03
USD 4,095,799	Freddie Mac REMICS 3% 25/11/2051	623,518	0.01	USD 4,530,000	Frontier Florida 6.86% 1/2/2028	4,319,785	0.05
USD 6,392,021	Freddie Mac REMICS 3% 25/2/2052	972,527	0.01	USD 1,125,000	Frontier North 6.73% 15/2/2028	1,032,930	0.01
USD 2,655,888	Freddie Mac REMICS 3.5% 25/9/2048	493,076	0.01	USD 10,309,000	FS Rialto 2022-FL6 Issuer 4.58% 19/8/2037	10,237,290	0.11
USD 1,443,304	Freddie Mac REMICS 4% 25/7/2049	225,060	0.00	USD 776,000	Full House Resorts 8.25% 15/2/2028	709,252	0.01
USD 1,164,120	Freddie Mac REMICS 4% 25/9/2050	221,750	0.00	USD 2,501,562	GAM Resecuritization Trust 2018-B 3.5% 27/8/2051	2,347,626	0.03
USD 5,457,810	Freddie Mac REMICS 4% 25/12/2050	1,015,168	0.01	USD 226,000	GATX 3.5% 15/3/2028	209,505	0.00
USD 1,502,871	Freddie Mac REMICS 4.5% 25/6/2050	280,891	0.00	USD 1,770,000	General Mills 4.2% 17/4/2028	1,766,978	0.02
USD 1,626,412	Freddie Mac REMICS 4.5% 25/10/2050	346,522	0.00	USD 3,265,000	General Motors 5.2% 1/4/2045	2,780,141	0.03
USD 490,000	Freddie Mac STACR REMIC Trust 2020-DNA5 6.983% 25/10/2050	496,568	0.01	USD 2,000,000	General Motors 5.4% 2/10/2023	2,021,350	0.02
USD 4,655,448	Freddie Mac STACR REMIC Trust 2022-DNA1 5.583% 25/1/2042	4,250,643	0.05	USD 2,890,000	General Motors 5.4% 15/10/2029	2,826,018	0.03
USD 318,575	Freddie Mac Structured Agency Credit Risk Debt Notes 4.894% 25/12/2042	318,727	0.00	USD 1,309,000	General Motors 5.95% 1/4/2049	1,228,349	0.01
USD 1,538,279	Freddie Mac Structured Agency Credit Risk Debt Notes 6.894% 25/3/2030	1,604,904	0.02	EUR 822,000	General Motors Financial 0.6% 20/5/2027	696,341	0.01
USD 402,171	Freddie Mac Structured Agency Credit Risk Debt Notes 10.394% 25/5/2025	407,423	0.00	USD 3,500,000	General Motors Financial 2.35% 26/2/2027	3,115,437	0.03
USD 241,961	Freddie Mac Structured Agency Credit Risk Debt Notes 13.944% 25/1/2025	245,843	0.00	USD 612,000	General Motors Financial 2.35% 8/1/2031	479,504	0.01
USD 2,286,000	Freedom Mortgage 8.125% 15/11/2024	2,023,339	0.02	USD 3,995,000	General Motors Financial 2.7% 20/8/2027	3,558,705	0.04
USD 2,002,000	Freedom Mortgage 8.25% 15/4/2025	1,740,075	0.02	USD 2,500,000	General Motors Financial 3.8% 7/4/2025	2,436,512	0.03
USD 2,167,000	Freeport-McMoRan 3.875% 15/3/2023	2,167,940	0.02	USD 1,400,000	General Motors Financial 4.35% 9/4/2025	1,381,832	0.02
USD 782,435	FREMF 2017-KGS1 Mortgage Trust 3.713% 25/10/2027	736,674	0.01	USD 1,810,000	George Washington University/The 4.126% 15/9/2048	1,672,109	0.02
USD 1,262,121	FREMF 2018-K732 Mortgage Trust 4.188% 25/5/2025	1,230,812	0.01	USD 860,000	Georgia State Road & Tollway Authority 4% 15/7/2038	880,394	0.01
USD 4,972,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	4,338,858	0.05	USD 269,000	Georgia-Pacific 3.6% 1/3/2025	265,153	0.00
USD 83,491,759	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	365,435	0.00	USD 1,650,000	Georgia-Pacific 3.734% 15/7/2023	1,647,910	0.02
USD 3,038,646	Fremont Home Loan Trust 2006-3 2.724% 25/2/2037	2,356,433	0.03	USD 1,600,000	Gilead Sciences 1.2% 1/10/2027	1,386,333	0.02
USD 1,355,000	Fresno Unified School District 4% 1/8/2046	1,307,780	0.01	USD 612,000	Gilead Sciences 1.65% 1/10/2030	501,272	0.01
USD 3,211,000	Frontier Communications 5% 1/5/2028	2,825,038	0.03	USD 2,885,000	Gilead Sciences 2.8% 1/10/2050	2,006,519	0.02
USD 3,575,000	Frontier Communications 5.875% 15/10/2027	3,341,724	0.04	USD 2,000,000	Gilead Sciences 3.65% 1/3/2026	1,967,602	0.02
				USD 1,174,000	Global Payments 2.65% 15/2/2025	1,119,142	0.01
				USD 650,000	Global Payments 3.2% 15/8/2029	571,521	0.01
				USD 300,000	Global Payments 3.75% 1/6/2023	299,704	0.00
				USD 1,145,000	Global Payments 4% 1/6/2023	1,145,297	0.01
				USD 389,000	Global Payments 4.15% 15/8/2049	300,454	0.00
				USD 950,000	GLP Capital / GLP Financing II 3.35% 1/9/2024	908,815	0.01
				USD 1,086,000	GLP Capital / GLP Financing II 4% 15/1/2031	946,675	0.01
				USD 904,000	Golden Entertainment 7.625% 15/4/2026	916,557	0.01

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 840,000	Golden State Tobacco Securitization 3.487% 1/6/2036	697,618	0.01	USD 830,475	Government National Mortgage Association 2.5% 20/6/2051	104,549	0.00
USD 424,000	Goldman Sachs 0.855% 12/2/2026	386,469	0.00	USD 2,294,418	Government National Mortgage Association 3% 20/12/2051	287,795	0.00
EUR 10,300,000	Goldman Sachs 0.875% 9/5/2029	8,520,225	0.09	USD 1,374,028	Government National Mortgage Association 3% 20/12/2051	189,815	0.00
USD 3,340,000	Goldman Sachs 1.093% 9/12/2026	2,978,484	0.03	USD 2,038,108	Government National Mortgage Association 3.5% 20/11/2051	346,994	0.00
USD 9,310,000	Goldman Sachs 1.217% 6/12/2023	9,010,945	0.10	USD 3,097,718	Government National Mortgage Association 3.5% 20/10/2051	416,157	0.01
EUR 5,600,000	Goldman Sachs 1.25% 7/2/2029	4,792,304	0.05	USD 1,536,570	Government National Mortgage Association 3.5% 20/11/2051	197,818	0.00
USD 1,709,000	Goldman Sachs 1.431% 9/3/2027	1,522,171	0.02	USD 1,374,758	Government National Mortgage Association 3.5% 20/11/2051	185,794	0.00
USD 6,500,000	Goldman Sachs 1.542% 10/9/2027	5,723,060	0.06	USD 2,801,771	Government National Mortgage Association 3.5% 20/12/2051	372,228	0.00
USD 2,818,000	Goldman Sachs 1.948% 21/10/2027	2,511,666	0.03	USD 2,066,852	Government National Mortgage Association 4% 20/5/2051	337,152	0.00
USD 2,035,000	Goldman Sachs 1.992% 27/11/2032	1,618,774	0.02	USD 1,269,204	Government National Mortgage Association 4% 20/9/2051	184,099	0.00
USD 612,000	Goldman Sachs 2.383% 21/7/2032	498,132	0.01	USD 3,017,703	Government National Mortgage Association 4% 20/12/2051	455,490	0.01
USD 1,558,000	Goldman Sachs 2.908% 21/7/2042	1,149,569	0.01	USD 1,462,000	Grand Canyon University 3.25% 1/10/2023	1,443,725	0.02
USD 4,633,000	Goldman Sachs 3.615% 15/3/2028	4,396,228	0.05	USD 2,102,000	Grand Canyon University 5.125% 1/10/2028	1,953,206	0.02
USD 5,170,841	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	4,421,378	0.05	USD 695,000	Grant County Public Utility District No 2 Priest Rapids Hydroelectric Project 4.584% 1/1/2040	670,969	0.01
USD 3,710,431	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	3,196,436	0.04	EUR 316,000	Graphic Packaging International 2.625% 1/2/2029*	268,961	0.00
USD 6,133,000	GoTo 5.5% 1/9/2027	4,476,080	0.05	USD 641,594	Greenpoint Manufactured Housing 8.29% 15/12/2029	644,446	0.01
USD 4,445,262	Government National Mortgage Association 0.312% 16/10/2054	63,935	0.00	USD 1,025,123	GreenPoint Mortgage Funding Trust 2006-AR2 2.859% 25/3/2036	988,090	0.01
USD 6,246,128	Government National Mortgage Association 0.538% 16/3/2055	122,890	0.00	USD 750,000	GS Mortgage II 3.573% 10/12/2030	749,147	0.01
USD 3,762,108	Government National Mortgage Association 0.58% 16/9/2053	53,349	0.00	USD 440,000	GS Mortgage II 3.591% 10/9/2037	409,234	0.01
USD 662,128	Government National Mortgage Association 0.58% 16/10/2056	18,969	0.00	USD 25,000,000	GS Mortgage II Series 2005-ROCK 0.395% 3/5/2032	160,042	0.00
USD 2,925,300	Government National Mortgage Association 0.602% 16/9/2055	72,877	0.00	USD 2,452,265	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	2,449,886	0.03
USD 648,693	Government National Mortgage Association 0.695% 16/8/2057	19,884	0.00	USD 818,000	GS Mortgage Trust 2012-GCJ9 4.448% 10/11/2045	813,515	0.01
USD 406,887	Government National Mortgage Association 0.763% 16/2/2050	10,667	0.00	USD 110,000	GS Mortgage Trust 2014-GC20 4.529% 10/4/2047	105,620	0.00
USD 3,224,540	Government National Mortgage Association 0.774% 16/12/2057	123,883	0.00	USD 730,000	GS Mortgage Trust 2015-590M 3.932% 10/10/2035	674,159	0.01
USD 3,673,644	Government National Mortgage Association 2.5% 20/9/2050	453,360	0.01	USD 2,170,000	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	2,151,631	0.02
USD 15,761,616	Government National Mortgage Association 2.5% 20/10/2050	2,214,948	0.03	USD 619,279	GS Mortgage Trust 2017-GS7 3% 10/8/2050	499,956	0.01
USD 3,155,809	Government National Mortgage Association 2.5% 20/10/2050	407,374	0.00	USD 10,123,239	GSAA Home Equity Trust 2006-5 2.804% 25/3/2036	3,859,477	0.04
USD 1,080,863	Government National Mortgage Association 2.5% 20/11/2050	131,333	0.00	USD 428,005	GSAA Home Equity Trust 2007-2 5.917% 25/3/2037	99,520	0.00
USD 2,434,980	Government National Mortgage Association 2.5% 20/11/2050	310,187	0.00				
USD 3,858,127	Government National Mortgage Association 2.5% 20/12/2050	487,188	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 940,857	GSAMP Trust 2007-H1 2.644% 25/1/2047	522,142	0.01	USD 1,750,000	Home Depot 2.875% 15/4/2027	1,684,602	0.02
USD 2,000,000	GSAMP Trust 2007-HSBC1 5.819% 25/2/2047	1,911,740	0.02	USD 1,190,000	Home Equity Asset Trust 2006-3 3.044% 25/7/2036	1,082,359	0.01
USD 2,862,000	GSK Consumer Healthcare Capital US 3.024% 24/3/2024	2,800,705	0.03	USD 1,546,633	Home Equity Asset Trust 2007-1 2.744% 25/5/2037	1,206,708	0.01
USD 4,705,000	GSK Consumer Healthcare Capital US 3.375% 24/3/2027	4,439,473	0.05	USD 6,869,011	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2006-E 2.614% 25/4/2037	4,949,616	0.06
USD 845,447	GSMPs Mortgage Loan Trust 2005-RP1 2.794% 25/1/2035	757,912	0.01	USD 1,484,858	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 2.634% 25/4/2037	1,042,578	0.01
USD 3,173,700	GSMPs Mortgage Loan Trust 2005-RP2 2.794% 25/3/2035	3,074,105	0.03	USD 7,261,953	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 2.684% 25/4/2037	5,111,728	0.06
USD 803,955	GSMPs Mortgage Loan Trust 2006-RP1 2.794% 25/1/2036	676,245	0.01	USD 322,416	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.631% 25/7/2034	315,909	0.00
USD 1,686,608	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	639,922	0.01	USD 204,000	Horizon Therapeutics USA 5.5% 1/8/2027	196,178	0.00
USD 584,057	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	704,451	0.01	USD 280,000	Houston Community College System 5% 15/2/2029	316,570	0.00
USD 4,131,753	GSR Mortgage Loan Trust 2007-OA2 2.322% 25/6/2047	2,800,047	0.03	USD 2,073,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	1,875,250	0.02
USD 1,734,000	GUSAP III 4.25% 21/1/2030	1,619,300	0.02	USD 2,120,000	Howard Hughes 5.375% 1/8/2028	1,881,047	0.02
USD 450,000	GXO Logistics 1.65% 15/7/2026	381,100	0.00	USD 4,703,000	Howmet Aerospace 5.9% 1/2/2027	4,722,964	0.05
USD 2,377,000	GXO Logistics 2.65% 15/7/2031	1,816,890	0.02	USD 581,000	HP 3% 17/6/2027	539,653	0.01
USD 7,150,871	HarborView Mortgage Loan Trust 2006-12 2.571% 19/12/2036	6,208,574	0.07	USD 192,000	Humana 1.35% 3/2/2027	168,327	0.00
USD 400,371	HarborView Mortgage Loan Trust 2007-4 2.616% 19/7/2047	363,760	0.00	USD 886,000	Humana 2.15% 3/2/2032	721,742	0.01
USD 2,800,000	Hays Consolidated Independent School District 4% 15/2/2047	2,744,115	0.03	USD 1,193,000	Huntington Bancshares 4.443% 4/8/2028	1,168,291	0.01
USD 612,000	HCA 2.375% 15/7/2031	487,521	0.01	USD 925,000	Idaho Health Facilities Authority 5% 1/12/2047	977,567	0.01
USD 1,328,000	HCA 3.125% 15/3/2027	1,229,019	0.01	USD 65,000	iHeartCommunications 4.75% 15/1/2028	55,974	0.00
USD 4,777,000	HCA 3.5% 1/9/2030	4,181,508	0.05	USD 1,163,000	iHeartCommunications 5.25% 15/8/2027	1,050,160	0.01
USD 2,072,000	HCA 3.5% 15/7/2051	1,447,075	0.02	USD 104,490	iHeartCommunications 6.375% 1/5/2026	100,229	0.00
USD 4,700,000	HCA 4.5% 15/2/2027	4,603,820	0.05	USD 546,993	Impac Secured Assets Trust 2006-3 2.784% 25/11/2036	484,525	0.01
USD 4,000,000	HCA 5% 15/3/2024	4,028,961	0.04	USD 1,210,000	IMT Trust 2017-APTS 3.478% 15/6/2034	1,173,625	0.01
USD 351,000	HCA 5.25% 15/6/2049	316,504	0.00	USD 5,620,171	IMT Trust 2017-APTS 3.613% 15/6/2034	5,305,024	0.06
USD 2,452,000	HCA 5.375% 1/2/2025	2,479,769	0.03	USD 2,669,820	IMT Trust 2017-APTS 3.613% 15/6/2034	2,571,265	0.03
USD 390,000	Health & Educational Facilities Authority of the State of Missouri 4% 1/7/2030	421,843	0.00	USD 2,000,000	IMT Trust 2017-APTS 3.613% 15/6/2034	1,863,264	0.02
USD 10,820,000	Health & Educational Facilities Authority of the State of Missouri 4% 1/1/2045	10,461,657	0.12	USD 370,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	353,561	0.00
USD 7,475,000	Health & Educational Facilities Authority of the State of Missouri 4% 15/5/2048	7,022,290	0.08	USD 800,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	760,798	0.01
USD 1,000,000	Healthpeak Properties 1.35% 1/2/2027	879,777	0.01				
USD 1,315,000	HF Sinclair 5.875% 1/4/2026	1,329,619	0.02				
USD 130,000	Hilton Domestic Operating 4.875% 15/1/2030	119,003	0.00				
USD 157,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	150,132	0.00				
USD 612,000	Home Depot 1.375% 15/3/2031	494,296	0.01				
USD 2,500,000	Home Depot 1.5% 15/9/2028	2,179,245	0.02				
USD 946,000	Home Depot 2.375% 15/3/2051	636,106	0.01				

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,305,000	Indiana Finance Authority 4% 1/12/2040	4,199,681	0.05	USD 1,226,841	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.383% 15/1/2049	1,078,090	0.01
USD 2,576,958	IndyMac IMSC Mortgage Loan Trust 2007-HOA1 0.285% 25/7/2047	1,350	0.00	USD 2,321,741	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.883% 15/1/2049	2,198,365	0.02
USD 478,724	IndyMac INDX Mortgage Loan Trust 2006-AR15 2.684% 25/7/2036	449,056	0.01	USD 10,620,000	JP Morgan Chase Commercial Mortgage Trust 2016-JP3 0.75% 15/8/2049	267,624	0.00
USD 3,726,883	IndyMac INDX Mortgage Loan Trust 2006-AR35 2.804% 25/1/2037	3,450,949	0.04	USD 248,080	JP Morgan Madison Avenue Trust Series 2014-1 6.694% 25/11/2024	238,336	0.00
USD 4,098,692	IndyMac INDX Mortgage Loan Trust 2007-AR19 3.395% 25/9/2037	2,890,958	0.03	USD 762,908	JP Morgan Mortgage Acquisition Trust 2006-CW1 2.849% 25/5/2036	745,355	0.01
USD 504,042	IndyMac INDX Mortgage Loan Trust 2007-FLX5 2.684% 25/8/2037	451,069	0.01	USD 4,655,000	JP Morgan Mortgage Acquisition Trust 2007-CH1 4.628% 25/11/2036	4,930,210	0.06
USD 180,000	Intel 3.1% 15/2/2060	125,507	0.00	USD 1,165,690	JPMBB Commercial Mortgage Trust 2014-C22 0.962% 15/9/2047	13,781	0.00
USD 2,170,000	Intel 3.75% 5/8/2027	2,141,222	0.02	USD 110,000	JPMBB Commercial Mortgage Trust 2014-C22 4.702% 15/9/2047	105,596	0.00
USD 612,000	Intercontinental Exchange 1.85% 15/9/2032	487,084	0.01	USD 865,037	JPMBB Commercial Mortgage Trust 2014-C23 0.748% 15/9/2047	8,033	0.00
USD 946,000	Intercontinental Exchange 3% 15/9/2060	657,640	0.01	USD 7,006,000	JPMBB Commercial Mortgage Trust 2015-C27 0.5% 15/2/2048	70,691	0.00
USD 1,950,000	International Business Machines 2.95% 15/5/2050	1,398,568	0.02	USD 1,253,950	JPMBB Commercial Mortgage Trust 2015-C29 0.717% 15/5/2048	15,602	0.00
USD 7,000,000	International Business Machines 3.5% 15/5/2029	6,638,180	0.07	USD 1,480,000	JPMBB Commercial Mortgage Trust 2015-C33 4.274% 15/12/2048	1,296,552	0.01
USD 341,000	International Business Machines 3.625% 12/2/2024	340,577	0.00	USD 1,198,000	JPMBB Commercial Mortgage Trust 2016-C1 4.39% 17/3/2049	1,067,714	0.01
USD 696,000	International Business Machines 4.25% 15/5/2049	625,373	0.01	USD 887,395	JPMCC Commercial Mortgage Trust 2017-JP5 3.937% 15/3/2050	798,793	0.01
USD 4,445,000	International Flavors & Fragrances 1.832% 15/10/2027	3,823,688	0.04	USD 4,150,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	105,215	0.00
USD 435,000	International Flavors & Fragrances 3.468% 1/12/2050	322,964	0.00	USD 470,000	JPMorgan Chase 0.969% 23/6/2025	440,856	0.00
USD 200,000	IQVIA 5% 15/5/2027	193,639	0.00	USD 1,727,000	JPMorgan Chase 1.561% 10/12/2025	1,612,152	0.02
USD 341,983	Irwin Home Equity Loan Trust 2006-3 6.53% 25/9/2037	320,816	0.00	USD 612,000	JPMorgan Chase 1.764% 19/11/2031	484,385	0.01
USD 112,848	Irwin Home Equity Loan Trust 2006-P1 2.724% 25/12/2036	108,530	0.00	USD 2,095,000	JPMorgan Chase 1.953% 4/2/2032	1,674,226	0.02
USD 10,336,087	IXIS Real Estate Capital Trust 2007-HE1 2.674% 25/5/2037	2,806,134	0.03	USD 1,709,000	JPMorgan Chase 2.083% 22/4/2026	1,601,071	0.02
USD 1,455,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	1,428,124	0.02	USD 1,664,000	JPMorgan Chase 2.182% 1/6/2028	1,482,688	0.02
USD 5,397,808	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 3.601% 15/6/2035	5,262,955	0.06	USD 1,558,000	JPMorgan Chase 2.525% 19/11/2041	1,104,443	0.01
USD 2,485,000	JobsOhio Beverage System 3.985% 1/1/2029	2,476,712	0.03	USD 860,000	JPMorgan Chase 2.7% 18/5/2023	855,418	0.01
USD 3,525,000	John Deere Capital 1.25% 10/1/2025	3,333,348	0.04				
USD 2,250,000	John Deere Capital 3.35% 18/4/2029	2,156,017	0.02				
USD 946,000	Johnson & Johnson 2.25% 1/9/2050	657,786	0.01				
USD 200,996	JP Morgan Alternative Loan Trust 2007-A2 3.471% 25/5/2037	176,871	0.00				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,126,000	JPMorgan Chase 3.109% 22/4/2051	825,381	0.01	USD 800,000	Lexington County Health Services District 5% 1/11/2041	833,720	0.01
USD 1,780,000	JPMorgan Chase 4.005% 23/4/2029	1,696,734	0.02	EUR 1,322,000	Liberty Mutual 3.625% 23/5/2059	1,202,222	0.01
USD 5,465,000	JPMorgan Chase 4.08% 26/4/2026	5,411,260	0.06	USD 2,409,000	Lions Gate Capital 5.5% 15/4/2029	1,922,816	0.02
USD 12,611,000	JPMorgan Chase 4.323% 26/4/2028	12,391,872	0.14	USD 9,200,128	Loanpal Solar Loan 2.47% 20/12/2047	7,928,027	0.09
USD 4,143,000	JPMorgan Chase 4.851% 25/7/2028	4,151,193	0.05	USD 2,805,307	Long Beach Mortgage Loan Trust 2006-5 2.744% 25/6/2036	1,523,404	0.02
USD 2,400,000	JPMorgan Chase Bank 0% 28/12/2023	2,282,400	0.02	USD 752,229	Long Beach Mortgage Loan Trust 2006-6 2.744% 25/7/2036	321,354	0.00
USD 2,486,000	Kaiser Foundation Hospitals 2.81% 1/6/2041	1,938,072	0.02	USD 6,155,747	Long Beach Mortgage Loan Trust 2006-7 2.764% 25/8/2036	2,833,552	0.03
USD 401,000	Keurig Dr Pepper 3.8% 1/5/2050	318,956	0.00	USD 1,755,000	Los Angeles Department of Water & Power 5% 1/7/2041	1,960,994	0.02
USD 2,650,000	Keurig Dr Pepper 3.95% 15/4/2029	2,535,568	0.03	USD 4,175,000	Los Angeles Department of Water & Power 5% 1/7/2051	4,542,386	0.05
USD 788,000	KeyBank NA/Cleveland OH 4.15% 8/8/2025	782,822	0.01	USD 3,375,000	Lowe's 1.7% 15/10/2030	2,719,993	0.03
USD 5,000,000	KeyCorp Student Loan Trust 2004-A 4.019% 28/7/2042	4,615,332	0.05	USD 1,638,000	Lowe's 2.625% 1/4/2031	1,409,893	0.02
USD 5,776,789	KeyCorp Student Loan Trust 2005-A 3.497% 27/12/2038	5,399,431	0.06	USD 11,334,000	Lowe's 3% 15/10/2050	7,926,954	0.09
USD 612,000	Kilroy Realty 2.5% 15/11/2032	476,434	0.01	USD 2,251,000	Lowe's 3.35% 1/4/2027	2,175,321	0.02
USD 612,000	Kimco Realty 2.25% 1/12/2031	492,925	0.01	USD 226,000	Lowe's 4% 15/4/2025	225,873	0.00
USD 1,173,000	Kinetik 5.875% 15/6/2030	1,119,782	0.01	USD 3,085,000	Lowe's 4.25% 1/4/2052	2,662,633	0.03
USD 1,250,000	KLA 4.65% 1/11/2024	1,271,205	0.01	USD 57,000	Lowe's 5.125% 15/4/2050	56,349	0.00
USD 1,860,000	Kraft Heinz Foods 4.375% 1/6/2046	1,590,575	0.02	USD 306,735	LSTAR Commercial Mortgage Trust 2015-3 3.295% 20/4/2048	299,177	0.00
USD 1,840,053	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.331% 15/2/2036	90,989	0.00	USD 1,949,753	LSTAR Commercial Mortgage Trust 2017-5 0.944% 10/3/2050	44,163	0.00
USD 1,312,000	Lam Research 3.75% 15/3/2026	1,310,932	0.01	USD 4,400,000	Lumen Technologies 5.125% 15/12/2026	3,830,772	0.04
USD 78,000	Lamar Media 3.75% 15/2/2028	70,078	0.00	USD 1,423,000	LYB International Finance III 3.625% 1/4/2051	1,066,412	0.01
USD 197,732	Lehman ABS Manufactured Housing Contract Trust 2002-A 0% 15/6/2033	179,415	0.00	USD 1,885,000	Lyford Consolidated Independent School District/TX 4% 15/8/2047	1,810,755	0.02
USD 266,575	Lehman ABS Mortgage Loan Trust 2.534% 25/6/2037	190,237	0.00	USD 3,192,000	M/I Homes 4.95% 1/2/2028	2,822,576	0.03
USD 1,062,170	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 2.894% 25/9/2036	935,481	0.01	USD 395,000	Macy's Retail 5.875% 1/4/2029	343,597	0.00
USD 173,918	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-1 2.694% 25/3/2037	171,336	0.00	USD 1,425,000	Macy's Retail 5.875% 15/3/2030	1,221,289	0.01
USD 6,294,000	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-3 4.444% 25/10/2037	5,479,546	0.06	USD 4,008,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	3,752,833	0.04
USD 987,582	Lehman XS Trust Series 2007-16N 4.344% 25/9/2047	1,224,021	0.01	USD 3,529,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	3,258,520	0.04
USD 490,468	Lehman XS Trust Series 2007-20N 4.744% 25/12/2037	504,853	0.01	USD 392,088	Madison Avenue Manufactured Housing Contract Trust 2002-A 5.694% 25/3/2032	392,515	0.00
USD 525,538	LendingPoint Pass-Through Trust Series 2022-ST1 2.5% 15/3/2028	503,217	0.01	USD 3,540,000	Magallanes 3.428% 15/3/2024	3,463,296	0.04
USD 623,939	LendingPoint Pass-Through Trust Series 2022-ST2 3.25% 15/4/2028	601,970	0.01	USD 3,240,000	Magallanes 3.638% 15/3/2025	3,132,066	0.04
USD 380,000	Level 3 Financing 4.625% 15/9/2027	336,275	0.00	USD 972,000	Marriott Ownership Resorts 6.125% 15/9/2025	972,496	0.01
				USD 1,200,000	Massachusetts Development Finance Agency 4% 1/7/2045	1,144,496	0.01
				USD 7,110,000	Massachusetts Development Finance Agency 5% 15/11/2032	8,584,442	0.10
				USD 2,655,000	Massachusetts Development Finance Agency 5% 1/7/2044	2,758,857	0.03
				USD 990,000	Massachusetts Development Finance Agency 5% 1/7/2047	1,035,734	0.01

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,005,000	Massachusetts Development Finance Agency 5% 1/7/2048	1,045,863	0.01	USD 33,000	MGM Resorts International 4.625% 1/9/2026	30,076	0.00
USD 800,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	789,764	0.01	USD 89,000	MGM Resorts International 5.5% 15/4/2027	82,655	0.00
USD 845,000	Massachusetts Housing Finance Agency 4.5% 1/12/2048	849,338	0.01	USD 32,000	MGM Resorts International 5.75% 15/6/2025	31,132	0.00
USD 845,000	Massachusetts Housing Finance Agency 4.6% 1/12/2044	827,923	0.01	USD 4,105,000	Michigan Finance Authority 4% 15/2/2047	3,887,510	0.04
USD 3,520,000	Massachusetts School Building Authority 2.866% 15/10/2031	3,201,562	0.04	USD 820,000	Michigan Finance Authority 5% 15/11/2028	882,599	0.01
USD 2,545,000	Massachusetts School Building Authority 2.966% 15/10/2032	2,302,110	0.03	USD 670,000	Michigan Finance Authority 5% 15/11/2041	694,952	0.01
USD 1,965,267	Mastr Asset Backed Trust 2004-HE1 4.919% 25/9/2034	1,872,955	0.02	USD 320,000	Microchip Technology 4.25% 1/9/2025	316,246	0.00
USD 1,401,845	Mastr Asset Backed Trust 2007-HE1 2.724% 25/5/2037	1,154,707	0.01	USD 2,905,000	Microsoft 2.525% 1/6/2050	2,155,881	0.02
USD 326,293	MASTR Resecuritization Trust 2008-3 2.692% 25/8/2037	210,305	0.00	USD 946,000	Microsoft 2.675% 1/6/2060	680,839	0.01
USD 302,003	Mastr Specialized Loan Trust 2.704% 25/6/2046	287,740	0.00	USD 5,995,000	Microsoft 3.125% 3/11/2025	5,903,557	0.07
USD 143,000	Matador Resources 5.875% 15/9/2026	139,475	0.00	USD 1,876,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,649,454	0.02
USD 435,000	Mattel 5.875% 15/12/2027	432,547	0.00	USD 612,000	Mondelez International 1.5% 4/2/2031	486,759	0.01
USD 1,745,000	Mauser Packaging Solutions 5.5% 15/4/2024	1,690,984	0.02	USD 490,000	Mondelez International 2.625% 4/9/2050	335,534	0.00
USD 830,000	Maxar Technologies 7.75% 15/6/2027	824,759	0.01	USD 231,000	Moody's 2.55% 18/8/2060	144,439	0.00
USD 1,030,000	McDonald's 3.5% 1/7/2027	1,003,025	0.01	USD 715,000	Moody's 3.1% 29/11/2061	497,656	0.01
USD 410,000	McDonald's 3.625% 1/9/2049	337,213	0.00	EUR 4,400,000	Morgan Stanley 0.497% 7/2/2031	3,499,529	0.04
USD 1,085,000	McLaren Health Care 4.386% 15/5/2048	1,022,588	0.01	USD 2,025,000	Morgan Stanley 0.56% 10/11/2023	2,010,476	0.02
USD 16,352,000	Medline Borrower 3.875% 1/4/2029	13,821,893	0.15	USD 3,670,000	Morgan Stanley 0.79% 30/5/2025	3,434,773	0.04
USD 3,406,000	Merck 2.15% 10/12/2031	2,920,653	0.03	USD 360,000	Morgan Stanley 1.512% 20/7/2027	319,596	0.00
USD 946,000	Merck 2.45% 24/6/2050	662,958	0.01	USD 612,000	Morgan Stanley 1.794% 13/2/2032	483,087	0.01
USD 3,000,000	Merck 2.9% 10/12/2061	2,119,713	0.02	USD 5,498,000	Morgan Stanley 2.475% 21/1/2028	5,007,854	0.06
USD 1,055,288	Merrill Lynch Alternative Note Asset Trust Series 2007-OAR2 2.864% 25/4/2037	968,775	0.01	USD 1,527,000	Morgan Stanley 2.699% 22/1/2031	1,324,266	0.01
USD 4,611,611	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 2.684% 25/5/2037	2,696,872	0.03	USD 1,932,000	Morgan Stanley 2.802% 25/1/2052	1,335,774	0.01
USD 4,969,227	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 5.944% 25/10/2037	4,638,543	0.05	EUR 3,040,000	Morgan Stanley 2.95% 7/5/2032	2,852,019	0.03
USD 825,457	Merrill Lynch Mortgage Investors Trust Series 2006-RM3 2.624% 25/6/2037	191,456	0.00	USD 4,277,000	Morgan Stanley 3.62% 17/4/2025	4,223,179	0.05
USD 2,600,000	Meta Platforms 3.5% 15/8/2027	2,529,923	0.03	USD 1,108,000	Morgan Stanley 3.625% 20/1/2027	1,079,432	0.01
USD 147,000	Metropolitan Life Global Funding I 1.875% 11/1/2027	132,461	0.00	USD 7,306,000	Morgan Stanley 4.21% 20/4/2028	7,154,544	0.08
USD 1,693,000	Metropolitan Life Global Funding I 4.05% 25/8/2025	1,685,263	0.02	USD 2,494,000	Morgan Stanley 4.679% 17/7/2026	2,499,829	0.03
USD 2,815,000	Metropolitan Washington Airports Authority Aviation Revenue 5% 1/10/2048	2,913,984	0.03	USD 2,187,373	Morgan Stanley ABS Capital I Trust 2005-HE5 3.314% 25/9/2035	1,834,310	0.02
				USD 396,053	Morgan Stanley ABS Capital I Trust 2007-SEA1 4.344% 25/2/2047	382,755	0.00
				USD 3,654,543	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.325% 15/12/2047	90,779	0.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 10,520,884	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.325% 15/12/2047	251,526	0.00	USD 2,243,853	Mortgage Loan Resecuritization Trust 2.713% 16/4/2036	2,114,592	0.02
USD 3,349,202	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 0.412% 15/3/2048	23,828	0.00	USD 1,677,463	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	1,615,803	0.02
USD 428,938	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 4.281% 15/7/2050	380,443	0.00	USD 4,084,767	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	3,902,041	0.04
USD 1,500,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.479% 15/5/2048	1,442,189	0.02	USD 709,741	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	674,915	0.01
USD 209,922	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.677% 15/10/2048	200,537	0.00	USD 5,346,519	Mosaic Solar Loan Trust 2019-1 4.37% 21/12/2043	5,095,100	0.06
USD 5,104,909	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.46% 15/10/2048	189,443	0.00	USD 989,269	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	971,363	0.01
USD 175,765	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 4.558% 15/5/2050	160,960	0.00	USD 414,786	Mosaic Solar Loans 2017-2 3.82% 22/6/2043	391,937	0.00
USD 362,592	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	273,509	0.00	USD 2,494,000	Motorola Solutions 2.75% 24/5/2031	2,046,905	0.02
USD 943,000	Morgan Stanley Capital I Trust 2014-150E 4.438% 9/9/2032	840,145	0.01	USD 1,475,000	Motorola Solutions 4.6% 23/2/2028	1,458,125	0.02
USD 393,508	Morgan Stanley Capital I Trust 2015-MS1 4.158% 15/5/2048	361,978	0.00	USD 664,000	Motorola Solutions 5.5% 1/9/2044	632,375	0.01
USD 230,000	Morgan Stanley Capital I Trust 2017-CLS 4.341% 15/11/2034	226,563	0.00	USD 117,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	99,995	0.00
USD 5,229,000	Morgan Stanley Capital I Trust 2017-CLS 4.991% 15/11/2034	5,134,286	0.06	USD 182,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	163,925	0.00
USD 2,519,058	Morgan Stanley Capital I Trust 2017-H1 2.31% 15/6/2050	221,400	0.00	USD 65,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	62,801	0.00
USD 2,562,856	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	2,365,731	0.03	USD 2,953,000	MSCG Trust 2018-SELF 4.541% 15/10/2037	2,834,528	0.03
USD 479,686	Morgan Stanley Capital I Trust 2018-H3 3% 15/7/2051	360,751	0.00	USD 440,000	MSCG Trust 2018-SELF 5.441% 15/10/2037	416,100	0.01
USD 365,563	Morgan Stanley Capital I Trust 2018-H3 5.025% 15/7/2051	340,322	0.00	USD 455,689	Multi Security Asset Trust Commercial Mortgage-Backed Pass-Through 4.78% 28/11/2035	308,096	0.00
USD 1,200,000	Morgan Stanley Capital I Trust 2018-L1 4.139% 15/10/2051	1,176,803	0.01	USD 1,605,393	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	1,422,144	0.02
USD 2,754,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	2,339,977	0.03	USD 368,598	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	333,851	0.00
USD 225,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	210,288	0.00	USD 1,620,000	Nationstar Home Equity Loan Trust 2007-B 2.854% 25/4/2037	1,516,893	0.02
USD 690,000	Morgan Stanley Capital I Trust 2018-SUN 3.291% 15/7/2035	684,469	0.01	USD 1,680,000	Nationstar Mortgage 5.125% 15/12/2030	1,329,845	0.01
USD 1,213,000	Morgan Stanley Capital I Trust 2018-SUN 3.591% 15/7/2035	1,176,332	0.01	USD 1,832,000	Nationstar Mortgage 5.5% 15/8/2028	1,545,332	0.02
USD 357,000	Morgan Stanley Capital I Trust 2018-SUN 4.941% 15/7/2035	342,195	0.00	USD 794,000	Nationstar Mortgage 5.75% 15/11/2031	639,324	0.01
USD 746,317	Morgan Stanley Home Equity Loan Trust 2006-3 2.764% 25/4/2036	559,247	0.01	USD 648,000	Nationstar Mortgage 6% 15/1/2027	579,284	0.01
USD 1,498,845	Morgan Stanley Resecuritization Trust 2013-R7 2.579% 26/12/2046	1,418,486	0.02	USD 1,072,000	Natixis Commercial Mortgage Trust 2018-285M 5.094% 15/2/2033	1,065,734	0.01
USD 630,775	Morgan Stanley Residential Mortgage Loan Trust 2014-1 3.079% 25/6/2044	608,363	0.01	USD 388,572	Natixis Commercial Mortgage Trust 2018-FL1 3.341% 15/6/2035	382,139	0.00
				USD 2,882,000	Navient Private Education Loan Trust 2014-A 3.5% 15/8/2044	2,675,755	0.03
				USD 2,174,000	Navient Private Education Loan Trust 2015-A 3.5% 15/12/2044	2,046,120	0.02

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,200,000	Navient Private Education Loan Trust 2020-A 3.16% 15/11/2068	1,029,929	0.01	USD 2,000,000	NextEra Energy Capital 2.94% 21/3/2024	1,967,144	0.02
USD 2,110,000	Navient Private Education Loan Trust 2020-I 2.95% 15/4/2069	1,926,441	0.02	USD 1,351,000	NextEra Energy Capital 3% 15/1/2052	976,431	0.01
USD 612,000	Nestle 2.5% 14/9/2041	472,167	0.01	USD 2,170,000	NextEra Energy Capital 4.255% 1/9/2024	2,173,897	0.02
EUR 3,000,000	Netflix 3.625% 15/5/2027	2,896,683	0.03	USD 5,800,000	NGPL PipeCo 7.768% 15/12/2037	6,297,573	0.07
USD 4,489,061	New Century Home Equity Loan Trust Series 2005-B 3.164% 25/10/2035	4,403,631	0.05	USD 206,860	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	199,578	0.00
USD 2,660,039	New Century Home Equity Loan Trust Series 2005-C 3.119% 25/12/2035	2,059,750	0.02	USD 676,744	Nomura Asset Acceptance Alternative Loan Trust Series 2005-AP1 6.046% 25/2/2035	647,284	0.01
USD 639,000	New Home 7.25% 15/10/2025	528,374	0.01	USD 454,652	Nomura Asset Acceptance Alternative Loan Trust Series 2006-AF1 7.134% 25/5/2036	118,037	0.00
USD 1,155,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	849,132	0.01	USD 80,748	Nomura Asset Acceptance Alternative Loan Trust Series 2006-S5 2.844% 25/10/2036	93,934	0.00
USD 1,900,000	New Jersey Health Care Facilities Financing Authority 4% 1/7/2051	1,777,587	0.02	USD 1,434,052	Nomura Asset Acceptance Alternative Loan Trust Series 2007-2 2.864% 25/6/2037	1,278,189	0.01
USD 1,150,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	1,189,483	0.01	USD 1,600,000	Norfolk Southern 2.9% 25/8/2051	1,160,369	0.01
USD 1,000,000	New York City Municipal Water Finance Authority 3.5% 15/6/2048	885,904	0.01	USD 250,000	Northern Oil and Gas 8.125% 1/3/2028	241,591	0.00
USD 1,885,000	New York City Municipal Water Finance Authority 4% 15/6/2049	1,796,828	0.02	USD 2,895,000	Northern States Power 2.9% 1/3/2050	2,199,602	0.03
USD 1,515,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	1,717,725	0.02	USD 1,533,000	Northern States Power 3.2% 1/4/2052	1,221,801	0.01
USD 435,000	New York City Municipal Water Finance Authority 5.75% 15/6/2041	507,318	0.01	USD 1,574,000	Northern States Power 4.5% 1/6/2052	1,552,134	0.02
USD 4,115,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.35% 1/11/2030	3,833,569	0.04	USD 2,959,000	Northern Trust 4% 10/5/2027	2,957,330	0.03
USD 3,300,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.9% 1/8/2031	3,176,666	0.04	USD 100,000	NRG Energy 5.25% 15/6/2029	91,460	0.00
USD 1,115,000	New York State Dormitory Authority 3.19% 15/2/2043	927,213	0.01	USD 227,000	NRG Energy 5.75% 15/1/2028	213,623	0.00
USD 2,295,000	New York State Thruway Authority 3% 15/3/2050	1,772,678	0.02	USD 1,600,000	NVIDIA 2.85% 1/4/2030	1,464,126	0.02
USD 3,490,000	New York State Urban Development 3.32% 15/3/2029	3,347,774	0.04	USD 1,390,000	NVIDIA 3.5% 1/4/2050	1,169,474	0.01
USD 1,480,000	New York State Urban Development 4% 15/3/2038	1,444,193	0.02	USD 503,625	Oakwood Mortgage Investors 5.26% 15/1/2019***	331,990	0.00
USD 590,000	New York Transportation Development 5% 1/7/2046	604,399	0.01	USD 418,804	Oakwood Mortgage Investors 6.93% 15/9/2031	256,782	0.00
USD 4,715,000	New York Transportation Development 5.25% 1/1/2050	4,852,148	0.05	USD 1,126,027	Oakwood Mortgage Investors 7.475% 15/8/2027	980,777	0.01
USD 1,676,000	Newmont 2.6% 15/7/2032	1,375,045	0.01	USD 2,212,000	Occidental Petroleum 8.5% 15/7/2027	2,478,204	0.03
USD 1,224,000	Nexstar Media 4.75% 1/11/2028	1,106,172	0.01	USD 3,230,000	Ohio Water Development Authority Water Pollution Control Loan Fund 5% 1/12/2050	3,515,801	0.04
USD 1,487,000	Nexstar Media 5.625% 15/7/2027	1,424,157	0.02	USD 381,000	OhioHealth 3.042% 15/11/2050	291,393	0.00
USD 1,500,000	NextEra Energy Capital 1.9% 15/6/2028	1,307,954	0.02	USD 28,148,566	Olympic Tower 2017-OT Mortgage Trust 0.511% 10/5/2039	461,918	0.01
USD 1,490,000	NextEra Energy Capital 2.44% 15/1/2032	1,249,068	0.01	USD 2,232,801	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	1,758,094	0.02

***This security is in default, see Note 2(b).

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 696,000	Olympus Water US 3.875% 1/10/2028	583,082	0.01	USD 493,123	Origen Manufactured Housing Contract Trust 2001-A 7.82% 15/3/2032	456,252	0.01
EUR 509,000	Olympus Water US 5.375% 1/10/2029	401,840	0.00	USD 859,535	Origen Manufactured Housing Contract Trust 2007-B 3.591% 15/10/2037	876,940	0.01
USD 321,000	Omnicom 2.6% 1/8/2031	270,320	0.00	USD 65,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	54,316	0.00
USD 2,500,000	Oncor Electric Delivery 2.95% 1/4/2025	2,438,923	0.03	USD 85,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	78,109	0.00
USD 719,000	Oncor Electric Delivery 4.15% 1/6/2032	721,049	0.01	USD 1,435,000	Owens & Minor 6.625% 1/4/2030	1,322,446	0.01
USD 340,000	Oncor Electric Delivery 5.75% 15/3/2029	369,083	0.00	USD 1,417,488	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	1,249,600	0.01
USD 41,869,799	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	1,256	0.00	USD 2,605,000	PACCAR Financial 3.55% 11/8/2025	2,585,709	0.03
USD 8,776,000	One Market Plaza Trust 2017-1MKT 0.218% 10/2/2032	23,614	0.00	USD 190,000	Pacific Gas and Electric 4.2% 1/6/2041	143,447	0.00
USD 2,109,848	Onemain Financial Issuance Trust 2018-1 3.61% 14/3/2029	2,109,795	0.02	USD 3,137,500	Pacific Gas and Electric 4.5% 1/7/2040	2,477,709	0.03
USD 4,500,000	Onemain Financial Issuance Trust 2018-1 5.52% 14/3/2029	4,422,503	0.05	USD 1,100,000	Pacific Gas and Electric 4.6% 15/6/2043	853,005	0.01
USD 3,870,000	OneMain Financial Issuance Trust 2019-2 4.05% 14/10/2036	3,340,642	0.04	USD 1,500,000	Pacific Gas and Electric 4.95% 8/6/2025	1,494,311	0.02
USD 1,270,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	1,096,323	0.01	USD 1,250,000	Pacific Gas and Electric 5.45% 15/6/2027	1,232,642	0.01
USD 3,210,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	2,733,579	0.03	USD 660,000	Pacific Gas and Electric 5.9% 15/6/2032	640,614	0.01
USD 450,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	380,667	0.00	USD 600,000	Paramount Global 3.375% 15/2/2028	563,668	0.01
USD 3,831,000	OneMain Financial Issuance Trust 2021-1 2.643% 16/6/2036	3,689,684	0.04	USD 1,043,000	Paramount Global 4.95% 19/5/2050	863,722	0.01
USD 2,000,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 3.179% 25/11/2035	1,719,840	0.02	USD 3,011,000	Paramount Global 6.375% 30/3/2062	2,774,596	0.03
USD 1,950,000	Option One Mortgage Loan Trust 2007-CP1 2.654% 25/3/2037	1,549,818	0.02	USD 2,627,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	2,316,042	0.03
USD 5,019,902	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	4,359,709	0.05	USD 881,000	Parker-Hannifin 4.25% 15/9/2027	873,803	0.01
USD 5,413,829	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	4,771,959	0.05	USD 78,000	PDC Energy 5.75% 15/5/2026	74,954	0.00
USD 2,096,098	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	1,834,861	0.02	USD 4,618,000	Peninsula Pacific Entertainment / Peninsula Pacific Entertainment Finance 8.5% 15/11/2027	4,953,745	0.06
USD 1,000,000	Oracle 2.3% 25/3/2028	873,229	0.01	USD 1,105,000	Pennsylvania State University/The 4% 1/9/2050	1,069,475	0.01
USD 379,000	Oracle 2.5% 1/4/2025	360,410	0.00	USD 2,355,000	Pennsylvania Turnpike Commission Oil Franchise Tax Revenue 5% 1/12/2048	2,473,903	0.03
USD 1,800,000	Oracle 2.95% 15/11/2024	1,750,705	0.02	USD 853,000	Periana 5.95% 19/4/2026	784,990	0.01
USD 625,000	Oracle 2.95% 15/5/2025	599,577	0.01	USD 2,950,000	Pfizer 2.7% 28/5/2050	2,235,448	0.02
USD 8,000,000	Oracle 2.95% 1/4/2030	6,866,470	0.08	USD 4,575,000	Pitney Bowes 6.875% 15/3/2027	3,466,409	0.04
USD 1,921,000	Oracle 3.4% 8/7/2024	1,893,718	0.02	USD 3,525,000	Pitney Bowes 7.25% 15/3/2029	2,421,620	0.03
USD 10,342,000	Oracle 3.6% 1/4/2050	7,133,380	0.08	USD 2,700,000	PNC Bank 3.25% 1/6/2025	2,652,209	0.03
USD 562,000	Oracle 3.85% 1/4/2060	378,580	0.00	USD 593,000	PNC Bank 4.2% 1/11/2025	591,112	0.01
USD 3,171,000	Oracle 3.95% 25/3/2051	2,316,985	0.03	USD 2,255,000	Port Authority of New York & New Jersey 4.458% 1/10/2062	2,203,736	0.02
USD 2,174,800	Oregon School Boards Association 4.759% 30/6/2028	2,194,386	0.02	USD 3,005,000	PPL Electric Utilities 3% 1/10/2049	2,284,541	0.03
USD 1,910,000	Oregon School Boards Association 5.55% 30/6/2028	1,999,485	0.02	USD 182,198	Prime Mortgage Trust 2006-DR1 5.5% 25/5/2035	159,470	0.00
USD 1,860,000	Oregon School Boards Association 5.68% 30/6/2028	1,965,904	0.02				
USD 750,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	658,170	0.01				

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 228,000	Principal Life Global Funding II 0.75% 12/4/2024	214,874	0.00	USD 946,000	Salesforce 2.9% 15/7/2051	712,762	0.01
USD 211,000	Principal Life Global Funding II 1.25% 16/8/2026	186,465	0.00	USD 9,100,000	Salt River Project Agricultural Improvement & Power District 5% 1/1/2031	10,702,407	0.12
USD 1,685,000	Procter & Gamble 3% 25/3/2030	1,597,069	0.02	USD 2,345,000	San Diego County Water Authority 5% 1/5/2052	2,640,078	0.03
USD 1,287,000	Progressive 2.5% 15/3/2027	1,214,059	0.01	USD 2,570,000	San Diego Gas & Electric 2.95% 15/8/2051	1,928,106	0.02
USD 445,000	Progressive 3% 15/3/2032	402,595	0.00	USD 1,800,000	Sanger Independent School District 4% 15/8/2047	1,750,039	0.02
USD 1,000,000	Progressive 3.2% 26/3/2030	935,423	0.01	USD 4,023,000	Sasol Financing USA 4.375% 18/9/2026	3,752,282	0.04
USD 1,095,000	Providence St Joseph Health Obligated 2.7% 1/10/2051	735,030	0.01	USD 1,770,000	Sasol Financing USA 5.5% 18/3/2031	1,486,273	0.02
USD 3,305,632	PRPM 2020-4 2.951% 25/10/2025	3,201,357	0.04	USD 1,820,000	Sasol Financing USA 5.875% 27/3/2024	1,820,455	0.02
USD 630,000	QUALCOMM 3.25% 20/5/2027	615,651	0.01	USD 750,000	SBA Communications 3.125% 1/2/2029	619,847	0.01
USD 618,285	RALI Series 2007-QH9 Trust 2.107% 25/11/2037	558,432	0.01	EUR 384,000	SCIL IV / SCIL USA 4.375% 1/11/2026*	319,754	0.00
USD 920,632	RAMP Series 2004-RS7 Trust 2.879% 25/7/2034	746,921	0.01	EUR 629,000	SCIL IV / SCIL USA 4.642% 1/11/2026*	598,056	0.01
USD 500,000	Range Resources 5% 15/3/2023	500,017	0.01	USD 3,661,877	Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	816,510	0.01
USD 2,728,074	RASC Series 2006-EMX9 Trust 2.924% 25/11/2036	2,251,563	0.03	USD 4,827,340	Seasoned Credit Risk Transfer Trust Series 2017-3 1.15% 25/7/2056	369,967	0.00
USD 4,614,929	Ready Capital Mortgage Financing 2022-FL9 4.846% 25/6/2037	4,597,983	0.05	USD 490,256	Seasoned Credit Risk Transfer Trust Series 2018-1 3.258% 25/5/2057	229,420	0.00
USD 432,000	Regions Financial 2.25% 18/5/2025	412,605	0.00	USD 170,000	Securitized Asset Backed Receivables Trust 2006-OP1 3.449% 25/10/2035	144,804	0.00
USD 74,818	Reperforming Loan REMIC Trust 2005-R3 2.844% 25/9/2035	66,762	0.00	USD 7,674,000	Select Medical 6.25% 15/8/2026	7,395,357	0.08
USD 2,112,000	Republic Services 1.45% 15/2/2031	1,676,927	0.02	USD 1,401,000	Sempra Energy 3.7% 1/4/2029	1,320,228	0.02
USD 2,000,000	Republic Services 2.9% 1/7/2026	1,907,354	0.02	USD 1,462,000	Service Properties Trust 4.35% 1/10/2024	1,314,290	0.01
USD 966,025	Residential Asset Securitization Trust 2005-A5 2.844% 25/5/2035	667,234	0.01	USD 4,904,000	Service Properties Trust 4.5% 15/6/2023	4,786,301	0.05
USD 2,601,104	RFMSI Series 2006-SA2 Trust 4.786% 25/8/2036	1,885,369	0.02	USD 1,427,000	Service Properties Trust 4.5% 15/3/2025	1,250,465	0.01
USD 227,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	206,188	0.00	USD 395,000	Service Properties Trust 5.5% 15/12/2027	342,955	0.00
USD 2,395,000	Roche 1.93% 13/12/2028	2,101,408	0.02	USD 2,337,000	Service Properties Trust 7.5% 15/9/2025	2,253,813	0.02
USD 946,000	Roche 2.607% 13/12/2051	682,083	0.01	USD 6,028,550	Sesac Finance 5.216% 25/7/2049	5,724,074	0.06
USD 3,722,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	3,001,700	0.03	USD 1,268,047	SG Mortgage Trust 2006-FRE2 2.764% 25/7/2036	306,221	0.00
USD 1,682,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	1,314,232	0.01	USD 612,000	Sherwin-Williams 2.2% 15/3/2032	498,712	0.01
USD 1,735,000	Rockwall Independent School District 5% 15/2/2052	1,899,169	0.02	USD 2,000,000	Sherwin-Williams 2.95% 15/8/2029	1,803,526	0.02
USD 612,000	Roper Technologies 1.75% 15/2/2031	484,733	0.01	EUR 630,000	Silgan 2.25% 1/6/2028*	539,216	0.01
USD 2,550,000	Rutgers The State University of New Jersey 3.27% 1/5/2043	2,127,950	0.02	USD 395,000	Sirius XM Radio 5% 1/8/2027	373,785	0.00
USD 835,000	RWJ Barnabas Health 3.477% 1/7/2049	686,746	0.01	USD 1,079,000	Sirius XM Radio 5.5% 1/7/2029	1,011,384	0.01
USD 553,000	Ryder System 2.5% 1/9/2024	535,394	0.01	USD 1,245,000	Skyworks Solutions 0.9% 1/6/2023	1,215,082	0.01
USD 612,000	S&P Global 1.25% 15/8/2030	491,081	0.01				
USD 772,000	Sabre GBLB 7.375% 1/9/2025	734,173	0.01				
USD 2,382,000	Sabre GBLB 9.25% 15/4/2025	2,356,167	0.03				
USD 23,048	SACO I Trust 2006-9 2.744% 25/8/2036	23,027	0.00				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,089,892	SLM Private Education Loan Trust 2010-C 7.141% 15/10/2041	7,736,920	0.09	USD 2,040,000	State of Florida Department of Transportation Turnpike System Revenue 5% 1/7/2029	2,346,222	0.03
USD 1,485,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	1,315,700	0.02	USD 2,140,000	State of Florida Department of Transportation Turnpike System Revenue 5% 1/7/2030	2,480,363	0.03
USD 6,689,000	SMB Private Education Loan Trust 2015-B 3.5% 17/12/2040	6,411,184	0.07	USD 2,250,000	State of Florida Department of Transportation Turnpike System Revenue 5% 1/7/2031	2,635,552	0.03
USD 1,910,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	1,814,036	0.02	USD 2,360,000	State of Florida Department of Transportation Turnpike System Revenue 5% 1/7/2032	2,788,377	0.03
USD 1,800,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	1,518,868	0.02	USD 2,480,000	State of Florida Department of Transportation Turnpike System Revenue 5% 1/7/2033	2,947,668	0.03
USD 3,410,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	3,114,205	0.04	USD 1,695,000	State of Georgia 4% 1/7/2040	1,729,117	0.02
USD 1,290,000	SMB Private Education Loan Trust 2020-PT-A 3.2% 15/9/2054	1,214,596	0.01	USD 1,695,000	State of Georgia 4% 1/7/2041	1,714,695	0.02
USD 3,600,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	2,965,951	0.03	USD 1,575,000	State of Georgia 5% 1/7/2029	1,827,461	0.02
USD 8,810,000	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	8,052,008	0.09	USD 1,705,000	State of Georgia 5% 1/7/2030	2,005,084	0.02
USD 3,100,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	2,874,156	0.03	USD 1,705,000	State of Georgia 5% 1/7/2031	2,026,525	0.02
USD 1,690,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	1,589,208	0.02	USD 2,330,000	State of Louisiana 5% 1/3/2038	2,600,632	0.03
USD 2,886,000	Sonoco Products 2.25% 1/2/2027	2,630,232	0.03	USD 1,400,000	State of Maryland 5% 1/8/2033	1,641,584	0.02
USD 30,634	Soundview Home Loan Trust 2004-WMC1 3.239% 25/1/2035	27,650	0.00	USD 1,885,000	State of Minnesota 4% 1/9/2038	1,940,509	0.02
USD 2,934,000	South Carolina Public Service Authority 6.454% 1/1/2050	3,472,047	0.04	USD 4,225,000	State of Minnesota 5% 1/8/2036	4,677,796	0.05
USD 1,590,000	South Dakota Health & Educational Facilities Authority 4% 1/11/2034	1,569,176	0.02	USD 3,080,000	State of New York 2.8% 15/2/2032	2,764,521	0.03
USD 205,000	South Wayne County Water and Sewer Authority 4% 15/2/2030	219,444	0.00	USD 955,000	State of Ohio 5% 1/3/2039	1,069,354	0.01
EUR 3,787,000	Southern 1.875% 15/9/2081	2,791,085	0.03	USD 2,420,000	State of Oregon 5.892% 1/6/2027	2,571,023	0.03
USD 1,681,000	Southern California Edison 3.65% 1/6/2051	1,332,493	0.02	USD 2,800,000	State of Washington 4% 1/2/2036	2,892,755	0.03
USD 83,000	Southern California Edison 3.7% 1/8/2025	81,749	0.00	USD 2,605,000	State of Wisconsin 5% 1/5/2028	2,949,529	0.03
USD 545,000	Spartanburg County School District No 7 5% 1/3/2048	590,322	0.01	USD 2,000,000	State Street 1.684% 18/11/2027	1,811,588	0.02
USD 1,168,000	Sprint 7.125% 15/6/2024	1,210,947	0.01	USD 3,853,000	Steel Dynamics 3.25% 15/10/2050	2,669,118	0.03
USD 5,010,000	Sprint 7.875% 15/9/2023	5,163,115	0.06	USD 750,000	Steel Dynamics 3.45% 15/4/2030	670,253	0.01
USD 860,000	SRS Distribution 4.625% 1/7/2028	762,943	0.01	USD 297,000	Stem 0.5% 1/12/2028	240,015	0.00
EUR 100,000	Standard Industries 2.25% 21/11/2026	84,381	0.00	USD 916,000	Stillwater Mining 4% 16/11/2026	810,420	0.01
USD 410,000	Standard Industries 4.75% 15/1/2028	360,065	0.00	USD 854,250	Structured Adjustable Rate Mortgage Loan Trust 3.118% 25/4/2036	548,091	0.01
USD 131,000	Standard Industries 5% 15/2/2027	120,367	0.00	USD 1,074,711	Structured Asset Mortgage Investments II Trust 2006-AR2 2.904% 25/2/2036	926,845	0.01
USD 2,285,000	State of California 7.3% 1/10/2039	2,935,556	0.03	USD 288,284	Structured Asset Mortgage Investments II Trust 2006-AR5 2.864% 25/5/2046	190,569	0.00
USD 630,000	State of California 7.35% 1/11/2039	813,482	0.01	USD 4,481,192	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	2,821,301	0.03
USD 580,000	State of California 7.5% 1/4/2034	744,074	0.01	USD 2,436,583	Structured Asset Mortgage Loan Trust Series 2006-RF4 6% 25/10/2036	1,526,189	0.02
USD 1,300,000	State of California 7.55% 1/4/2039	1,739,970	0.02	USD 500,000	Summer BC Bidco B 5.5% 31/10/2026	435,395	0.00
USD 760,000	State of Connecticut 3.31% 15/1/2026	745,094	0.01	USD 760,000	Sumter Landing Community Development District 4.172% 1/10/2047	676,883	0.01

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,023,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	2,606,937	0.03	USD 612,000	T-Mobile USA 2.25% 15/11/2031	494,824	0.00
USD 1,210,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	1,127,057	0.01	USD 1,750,000	T-Mobile USA 2.4% 15/3/2029	1,515,553	0.02
USD 157,000	Sunoco / Sunoco Finance 6% 15/4/2027	152,566	0.00	USD 2,453,000	T-Mobile USA 2.7% 15/3/2032	2,054,206	0.02
USD 5,467,000	Sutter Health 3.695% 15/8/2028	5,246,290	0.06	USD 2,171,000	T-Mobile USA 3.3% 15/2/2051	1,578,087	0.02
USD 2,050,000	Talen Energy Supply 6.625% 15/1/2028	2,083,763	0.02	USD 844,000	T-Mobile USA 3.4% 15/10/2052	618,329	0.01
USD 4,476,000	Talen Energy Supply 7.25% 15/5/2027	4,604,685	0.05	USD 1,700,000	T-Mobile USA 3.75% 15/4/2027	1,635,117	0.02
USD 4,233,000	Tap Rock Resources 7% 1/10/2026	4,015,276	0.04	USD 1,535,000	T-Mobile USA 3.875% 15/4/2030	1,433,829	0.02
USD 102,000	Targa Resources Partners / Targa Resources Partners Finance 5% 15/1/2028	99,713	0.00	USD 598,000	T-Mobile USA 4.5% 15/4/2050	529,760	0.01
USD 102,000	Targa Resources Partners / Targa Resources Partners Finance 6.5% 15/7/2027	105,262	0.00	USD 3,315,000	Tobacco Settlement Financing 6.706% 1/6/2046	3,131,667	0.04
USD 1,000,000	Target 2.65% 15/9/2030	899,888	0.01	USD 937,000	Toyota Motor Credit 1.8% 13/2/2025	892,037	0.01
USD 3,445,000	Tarrant County Cultural Education Facilities Finance 4% 15/2/2047	3,302,545	0.04	USD 612,000	Toyota Motor Credit 1.9% 12/9/2031	508,208	0.01
USD 1,968,000	Taylor Morrison Communities 5.875% 15/6/2027	1,895,046	0.02	USD 555,000	Toyota Motor Credit 3.05% 22/3/2027	533,463	0.01
USD 637,000	TEGNA 4.625% 15/3/2028	609,927	0.01	USD 3,195,000	Tri Pointe Homes 5.25% 1/6/2027	2,906,981	0.03
USD 143,000	TEGNA 5% 15/9/2029	137,550	0.00	USD 167,000	Tri Pointe Homes 5.7% 15/6/2028	151,524	0.00
USD 9,212,000	Tenet Healthcare 4.25% 1/6/2029	7,995,003	0.09	USD 1,770,000	Triborough Bridge & Tunnel Authority 5% 15/5/2051	1,899,432	0.02
USD 4,338,000	Tenet Healthcare 4.375% 15/1/2030	3,792,744	0.04	USD 850,000	Tricon American Homes 2018-SFR1 Trust 4.564% 17/5/2037	831,120	0.01
USD 102,000	Tenet Healthcare 4.625% 15/7/2024	99,199	0.00	USD 580,000	Tricon American Homes 2018-SFR1 Trust 4.96% 17/5/2037	557,787	0.01
USD 255,000	Tenet Healthcare 4.625% 15/6/2028	232,147	0.00	USD 1,910,000	Tri-County Metropolitan Transportation District of Oregon 5% 1/9/2043	2,142,398	0.02
USD 274,000	Tenet Healthcare 4.875% 1/1/2026	261,365	0.00	USD 1,294,000	Truist Bank 3.3% 15/5/2026	1,247,246	0.01
USD 196,000	Tenet Healthcare 5.125% 1/11/2027	182,747	0.00	USD 1,492,000	Truist Bank 3.8% 30/10/2026	1,459,603	0.02
USD 2,070,000	Tenet Healthcare 6.125% 15/6/2030	1,979,334	0.02	USD 367,000	TWDC Enterprises 18 3.15% 17/9/2025	359,118	0.00
USD 196,000	Tenet Healthcare 6.25% 1/2/2027	188,560	0.00	USD 840,000	UBS Commercial Mortgage Trust 2018-C11 5.069% 15/6/2051	764,066	0.01
USD 250,000	Tennessee Housing Development Agency 3.85% 1/7/2043	243,789	0.00	USD 691,000	UBS Commercial Mortgage Trust 2018-C12 4.788% 15/8/2051	660,581	0.01
USD 205,000	Tennessee Housing Development Agency 3.95% 1/1/2049	200,587	0.00	EUR 721,000	UGI International 2.5% 1/12/2029	565,122	0.01
USD 1,700,000	Texas A&M University 2.836% 15/5/2027	1,631,896	0.02	USD 650,000	Union Pacific 2.75% 1/3/2026	625,736	0.01
USD 685,000	Texas Instruments 1.75% 4/5/2030	586,931	0.01	USD 894,000	Union Pacific 2.8% 14/2/2032	799,920	0.01
USD 969,913	Thornburg Mortgage Trust 2006-3 2.525% 25/6/2046	696,659	0.01	USD 433,000	Union Pacific 3.25% 5/2/2050	345,279	0.00
USD 63,603	Thornburg Mortgage Trust 2007-3 5.341% 25/6/2047	60,773	0.00	USD 98,000	United Rentals North America 3.875% 15/11/2027	91,295	0.00
USD 2,612,000	TK Elevator US Newco 5.25% 15/7/2027	2,400,228	0.03	USD 439,000	United Rentals North America 4.875% 15/1/2028	412,545	0.00
USD 1,000,000	T-Mobile USA 2.05% 15/2/2028	873,514	0.01	USD 98,000	United Rentals North America 5.25% 15/1/2030	92,051	0.00
				USD 132,000	United Rentals North America 5.5% 15/5/2027	131,175	0.00
				USD 56,191,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	62,293,534	0.69
				USD 6,848,500	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	7,303,265	0.08

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,312,700	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	7,501,871	0.08	USD 9,669,300	United States Treasury Note/Bond 3% 15/8/2052	9,277,240	0.10
USD 18,124,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2030	20,110,122	0.22	USD 58,982,700	United States Treasury Note/Bond 3.25% 30/6/2027	58,855,979	0.65
USD 149,777,400	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024	174,620,600	1.94	USD 34,771,300	United States Treasury Note/Bond 3.25% 15/5/2042	33,570,604	0.37
USD 41,073,000	United States Treasury Inflation Indexed Bonds 0.625% 15/4/2023	48,427,438	0.54	USD 4,836,000	United Wholesale Mortgage 5.5% 15/11/2025	4,262,541	0.05
USD 52,705,000	United States Treasury Note/Bond 0.625% 15/5/2030	43,675,151	0.49	USD 1,639,000	UnitedHealth 2.9% 15/5/2050	1,222,462	0.01
USD 46,479,100	United States Treasury Note/Bond 1.125% 15/2/2031	39,734,184	0.44	USD 780,000	UnitedHealth 3.1% 15/3/2026	763,902	0.01
USD 15,484,500	United States Treasury Note/Bond 1.125% 15/5/2040	10,642,872	0.12	USD 825,000	UnitedHealth 3.125% 15/5/2060	616,131	0.01
USD 1,065,572,000	United States Treasury Note/Bond 1.25% 30/11/2026	977,246,076	10.86	USD 1,600,000	UnitedHealth 3.375% 15/4/2027	1,568,789	0.02
USD 46,464,500	United States Treasury Note/Bond 1.25% 31/12/2026*	42,553,133	0.47	USD 3,185,000	UnitedHealth 3.875% 15/12/2028	3,155,252	0.04
USD 14,306,600	United States Treasury Note/Bond 1.375% 15/11/2031	12,322,118	0.14	USD 500,000	Uniti / Uniti Fiber / CSL Capital 7.875% 15/2/2025	494,108	0.01
USD 39,031,800	United States Treasury Note/Bond 1.625% 15/8/2029	35,286,424	0.39	USD 1,095,000	University of California 5.77% 15/5/2043	1,228,813	0.01
USD 8,589,500	United States Treasury Note/Bond 1.625% 15/11/2050	5,959,804	0.07	USD 6,925,000	University of Massachusetts Building Authority 5% 1/11/2052	7,531,895	0.08
USD 43,511,000	United States Treasury Note/Bond 1.75% 15/11/2029	39,688,491	0.44	USD 2,385,000	University of Michigan 5% 1/4/2047	2,652,827	0.03
USD 20,159,800	United States Treasury Note/Bond 1.75% 15/8/2041	15,143,869	0.17	USD 54,000	University of Southern California 3.028% 1/10/2039	46,301	0.00
USD 19,225,400	United States Treasury Note/Bond 1.875% 15/2/2041	14,880,535	0.17	USD 1,865,000	University of Utah/The 4% 1/8/2051	1,791,939	0.02
USD 7,385,700	United States Treasury Note/Bond 1.875% 15/2/2051	5,461,956	0.06	USD 1,980,000	University of Vermont and State Agricultural College 5% 1/10/2043	2,116,214	0.02
USD 10,376,200	United States Treasury Note/Bond 1.875% 15/11/2051	7,656,501	0.09	USD 1,380,000	Univision Communications 6.625% 1/6/2027	1,336,537	0.01
USD 10,043,200	United States Treasury Note/Bond 2.25% 15/8/2049	8,155,392	0.09	USD 1,570,000	Univision Communications 7.375% 30/6/2030	1,556,215	0.02
USD 31,898,500	United States Treasury Note/Bond 2.375% 15/5/2029	30,208,877	0.34	USD 130,476	Upstart Pass-Through Trust Series 2020-ST5 2% 20/7/2027	123,046	0.00
USD 13,926,000	United States Treasury Note/Bond 2.375% 15/2/2042	11,664,113	0.13	USD 3,267,283	Upstart Pass-Through Trust Series 2021-ST2 2.5% 20/4/2027	3,115,545	0.04
USD 14,761,300	United States Treasury Note/Bond 2.375% 15/11/2049†	12,322,226	0.14	USD 2,081,799	Upstart Pass-Through Trust Series 2021-ST3 2% 20/5/2027	1,983,602	0.02
USD 110,558,600	United States Treasury Note/Bond 2.625% 31/5/2027	107,345,491	1.19	USD 1,483,058	US Airways 2013-1 Class A Pass Through Trust 3.95% 15/5/2027	1,335,659	0.02
USD 6,530,000	United States Treasury Note/Bond 2.75% 30/4/2027	6,371,596	0.07	USD 5,250,000	US Bancorp 2.215% 27/1/2028	4,808,414	0.05
USD 19,130,800	United States Treasury Note/Bond 2.75% 31/7/2027	18,666,729	0.21	USD 474,000	US Bancorp 3.1% 27/4/2026	457,287	0.00
USD 10,379,800	United States Treasury Note/Bond 2.75% 15/8/2032	10,066,784	0.11	USD 3,985,000	US Bancorp 4.548% 22/7/2028	4,015,325	0.04
USD 535,565,900	United States Treasury Note/Bond 2.875% 15/5/2032	524,729,056	5.83	USD 889,773	Velocity Commercial Capital Loan Trust 2017-2 4.24% 25/11/2047	802,600	0.01
USD 264,901,700	United States Treasury Note/Bond 2.875% 15/5/2052	247,062,226	2.75	USD 148,962	Velocity Commercial Capital Loan Trust 2017-2 5% 25/11/2047	133,278	0.00
USD 567,700	United States Treasury Note/Bond 3% 15/8/2048	529,669	0.01	USD 149,781	Velocity Commercial Capital Loan Trust 2018-1 4.26% 25/4/2048	139,340	0.00
				USD 2,750,000	Ventas Realty 3.75% 1/5/2024	2,722,816	0.03
				USD 1,325,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	1,101,406	0.01
				EUR 1,100,000	Verizon Communications 1.5% 19/9/2039	807,200	0.01

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,437,000	Verizon Communications 1.68% 30/10/2030	2,762,402	0.03	USD 5,790,000	Vistra Operations 3.55% 15/7/2024	5,589,323	0.06
USD 2,600,000	Verizon Communications 2.1% 22/3/2028	2,304,705	0.03	USD 2,085,000	Vistra Operations 5% 31/7/2027	1,946,806	0.02
USD 6,040,000	Verizon Communications 2.355% 15/3/2032	4,991,560	0.05	USD 1,500,000	Vistra Operations 5.125% 13/5/2025	1,495,012	0.02
USD 202,000	Verizon Communications 2.625% 15/8/2026	190,889	0.00	USD 359,000	Vistra Operations 5.625% 15/2/2027	346,864	0.00
EUR 200,000	Verizon Communications 2.875% 15/1/2038	181,695	0.00	USD 290,000	VMware 0.6% 15/8/2023	280,463	0.00
USD 1,020,000	Verizon Communications 2.875% 20/11/2050	711,033	0.01	USD 1,069,000	VMware 1.8% 15/8/2028	894,131	0.01
USD 2,558,000	Verizon Communications 2.987% 30/10/2056	1,749,288	0.02	USD 6,216,000	VMware 2.2% 15/8/2031	4,884,552	0.05
USD 895,000	Verizon Communications 3.55% 22/3/2051	709,753	0.01	USD 1,800,000	VMware 4.65% 15/5/2027	1,788,357	0.02
USD 3,470,000	Verizon Communications 3.875% 8/2/2029	3,346,091	0.04	USD 6,080,000	VMware 4.7% 15/5/2030	5,823,792	0.06
USD 7,340,000	Verizon Communications 4.016% 3/12/2029	7,113,209	0.08	USD 2,000,000	Volkswagen of America Finance 4.25% 13/11/2023	1,999,485	0.02
USD 687,000	Verizon Communications 4.125% 16/3/2027	684,728	0.01	USD 14,009,800	Voyager OPTONE Delaware Trust 2.16% 25/2/2038	4,109,709	0.05
USD 1,170,000	Vertiv 4.125% 15/11/2028	1,019,351	0.01	USD 946,000	Walmart 2.65% 22/9/2051	720,701	0.01
USD 540,000	Viasat 5.625% 15/4/2027	497,578	0.01	USD 3,000,000	Walt Disney 2% 1/9/2029	2,603,448	0.03
USD 304,000	VICI Properties 4.375% 15/5/2025	296,983	0.00	USD 946,000	Walt Disney 2.75% 1/9/2049	689,798	0.01
USD 3,066,000	VICI Properties 5.125% 15/5/2032	2,944,770	0.03	USD 1,800,000	Walt Disney 3.8% 22/3/2030	1,750,845	0.02
USD 1,121,000	VICI Properties 5.625% 15/5/2052	1,036,559	0.01	USD 1,304,000	Walt Disney 6.65% 15/11/2037	1,562,541	0.02
USD 3,625,000	VICI Properties / VICI Note 3.5% 15/2/2025	3,421,492	0.04	USD 4,658,062	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 1.859% 25/2/2046	4,212,503	0.05
USD 2,429,000	VICI Properties / VICI Note 3.75% 15/2/2027	2,205,350	0.02	USD 542,617	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 1.849% 25/6/2046	501,683	0.01
USD 1,510,000	VICI Properties / VICI Note 4.125% 15/8/2030	1,338,771	0.01	USD 1,704,140	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 1.609% 25/6/2047	1,496,511	0.02
USD 1,858,000	VICI Properties / VICI Note 4.25% 1/12/2026	1,741,931	0.02	USD 8,095,000	Washington Health Care Facilities Authority 4% 1/10/2045	7,856,572	0.09
USD 138,000	VICI Properties / VICI Note 4.5% 1/9/2026	130,747	0.00	USD 780,370	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 2.994% 25/11/2035	540,681	0.01
USD 1,633,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,510,794	0.02	USD 319,016	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	256,653	0.00
USD 2,180,000	VICI Properties / VICI Note 5.625% 1/5/2024	2,183,423	0.02	USD 667,670	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	567,084	0.01
USD 207,000	VICI Properties / VICI Note 5.75% 1/2/2027	204,048	0.00	USD 2,421,648	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	2,285,023	0.03
USD 1,775,000	Victor Valley Community College District 4% 1/8/2044	1,732,248	0.02	USD 214,053	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6.85% 25/5/2036	195,861	0.00
USD 1,930,000	Virginia College Building Authority 1.965% 1/2/2032	1,582,704	0.02	USD 936,394	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	914,915	0.01
USD 3,070,000	Virginia Commonwealth Transportation Board 4% 15/5/2035	3,182,970	0.04				
USD 612,000	Visa 1.1% 15/2/2031	492,408	0.01				
USD 946,000	Visa 2% 15/8/2050	626,782	0.01				
USD 1,230,000	Vistra 7% 15/6/2171	1,151,477	0.01				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,096,625	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.303% 25/10/2036	1,412,987	0.02	USD 750,000	Welltower 4% 1/6/2025	741,306	0.01
USD 3,736,130	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE4 Trust 2.804% 25/9/2036	1,242,673	0.01	USD 2,795,000	Welltower 4.5% 15/1/2024	2,805,863	0.03
USD 4,595,110	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 2.599% 25/10/2036	3,734,923	0.04	USD 1,190,000	West County Facilities Financing Authority 4% 1/6/2046	1,139,061	0.01
USD 925,000	Waste Management 1.15% 15/3/2028	788,817	0.01	USD 2,038,000	Western Digital 4.75% 15/2/2026	1,963,897	0.02
USD 612,000	Waste Management 1.5% 15/3/2031	487,323	0.00	USD 496,178	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	451,237	0.01
USD 833,000	Waste Management 2.95% 1/6/2041	653,850	0.01	USD 446,000	William Lyon Homes 6.625% 15/7/2027	439,629	0.01
USD 921,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	768,029	0.01	USD 1,711,000	WinWater Mortgage Loan Trust 2014-3 3.973% 20/11/2044	1,706,198	0.02
USD 5,520,000	Wells Fargo 2.164% 11/2/2026	5,196,963	0.06	USD 3,949,291	WinWater Mortgage Loan Trust 2015-5 3.75% 20/8/2045	3,231,321	0.04
USD 2,602,000	Wells Fargo 4.808% 25/7/2028	2,599,357	0.03	USD 5,000,000	Wisconsin Health & Educational Facilities Authority 4% 1/4/2039	4,836,109	0.05
USD 572,513	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	548,167	0.01	USD 1,515,000	Wisconsin Health & Educational Facilities Authority 5% 15/11/2035	1,601,002	0.02
USD 2,633,561	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.393% 15/8/2049	106,132	0.00	USD 1,520,000	Wisconsin Health & Educational Facilities Authority 5% 15/11/2039	1,592,117	0.02
USD 448,469	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.115% 15/1/2059	435,402	0.01	EUR 603,000	WMG Acquisition 2.25% 15/8/2031	476,415	0.01
USD 2,759,418	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.148% 15/1/2059	2,619,249	0.03	USD 1,209,000	Workday 3.7% 1/4/2029	1,143,154	0.01
USD 1,851,126	Wells Fargo Commercial Mortgage Trust 2017-C39 4.118% 15/9/2050	1,653,997	0.02	USD 2,685,000	WRKCo 3.9% 1/6/2028	2,589,396	0.03
USD 830,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	769,143	0.01	USD 2,303,000	WRKCo 4.9% 15/3/2029	2,312,361	0.03
USD 960,000	Wells Fargo Commercial Mortgage Trust 2017-C42 4.002% 15/12/2050	886,698	0.01	USD 123,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	111,115	0.00
USD 2,424,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 3.241% 13/12/2031	2,393,066	0.03	USD 2,042,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	1,952,464	0.02
USD 896,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	834,384	0.01	USD 2,416,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,034,490	0.02
USD 316,791	Wells Fargo Commercial Mortgage Trust 2018-C44 3% 15/5/2051	233,976	0.00	USD 2,856,000	Wynn Resorts Finance / Wynn Resorts Capital 7.75% 15/4/2025	2,851,345	0.03
USD 859,552	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	790,877	0.01	USD 7,415,000	Xerox 5% 15/8/2025	6,888,795	0.08
USD 941,000	Wells Fargo Commercial Mortgage Trust 2018-C46 4.633% 15/8/2051	881,344	0.01	USD 2,375,000	Xerox 5.5% 15/8/2028	2,073,172	0.02
USD 1,675,000	Welltower 2.05% 15/1/2029	1,419,861	0.02	USD 808,000	XHR 4.875% 1/6/2029	708,203	0.01
USD 3,615,000	Welltower 2.75% 15/1/2032	3,015,892	0.03	USD 699,000	XHR 6.375% 15/8/2025	684,382	0.01
				USD 1,735,000	Ysleta Independent School District 5% 15/8/2056	1,889,425	0.02
						5,675,881,760	63.08
				Total Bonds		7,405,305,869	82.31
				COMMERCIAL PAPER			
				United States			
				USD 5,200,000	General Motors Financial 0% 7/11/2022	5,167,549	0.06
				USD 4,980,000	General Motors Financial 0% 13/2/2023	4,889,557	0.05
				USD 4,980,000	General Motors Financial 0% 14/2/2023	4,888,876	0.05
				USD 4,986,000	General Motors Financial 0% 15/2/2023	4,894,059	0.06
						19,840,041	0.22
				Total Commercial Paper		19,840,041	0.22

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CERTIFICATES OF DEPOSIT				USD 11,144,350	American Airlines Pass Through Trust 3.5% 15/12/2027**	10,239,429	0.11
United States				USD 2,035,000	American Airlines Pass Through Trust 4% 15/12/2025**	1,953,600	0.02
USD 5,390,000	Citibank (New York Branch) 4.06% 1/8/2023	5,385,586	0.06	USD 250,000	Chesapeake Energy 0% 15/6/2021**,*	-	0.00
Total Certificates of Deposit		5,385,586	0.06	USD 5,581,000	Chesapeake Energy 0% 15/2/2022**,*	-	0.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 546,000	Chesapeake Energy 0% 15/8/2022**,*	-	0.00
		7,606,614,967	84.55	USD 2,391	Lehman Brothers 0% 31/12/2049**	-	0.00
Other Transferable Securities				USD 2,391	Lehman Brothers Special Finance 0% 31/12/2049**	-	0.00
COMMON STOCKS (SHARES)				USD 1,480,000	Sun Country 7% 15/12/2023**	1,435,600	0.02
United States				USD 1,480,000	Sun Country 4.7% 15/12/2025**	1,383,800	0.02
97,804	Fanatics**	6,546,999	0.07	USD 1,974,879	Sun Country 4.84% 15/3/2031**	1,883,640	0.02
Total Common Stocks (Shares)		6,546,999	0.07	USD 10,740,000	Washington Mutual Bank Escrow 0% 6/11/2018**,*	-	0.00
BONDS				USD 7,220,000	Washington Mutual Bank Escrow 0% 1/5/2018**,*	-	0.00
Bermuda				USD 630,000	Washington Mutual Bank Escrow 0% 16/6/2018**,*	-	0.00
USD 8,777	DGL2 9.125% 1/4/2024**	-	0.00	USD 3,780,000	Washington Mutual Bank Escrow 0% 4/2/2018**,*	-	0.00
Cayman Islands				USD 3,399,000	Washington Mutual Bank Escrow 0% 16/6/2018**,*	-	0.00
USD 9,164,792	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040**	8,617,654	0.10			17,833,312	0.20
Hong Kong				Total Bonds		26,450,966	0.30
CNH 917,253	China City Construction International 5.35% 3/7/2017**,*	-	0.00	Total Other Transferable Securities		32,997,965	0.37
India				Total Portfolio		7,639,612,932	84.91
USD 116,049	Videocon Industries 2.8% 31/12/2020**,*	-	0.00	Other Net Assets		1,357,477,574	15.09
United States				Total Net Assets (USD)		8,997,090,506	100.00
USD 1,228,685	ACE Securities Corp Home Equity Loan Trust Series 0% 15/8/2030**	937,243	0.01				

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
AUD	4,710,774	USD	3,274,193	Deutsche Bank	21/9/2022	(44,642)
AUD	22,005,671	USD	15,159,374	HSBC Bank	21/9/2022	(73,016)
AUD	8,994,330	USD	6,223,857	JP Morgan	21/9/2022	(57,642)
AUD	26,700,105	USD	18,479,994	Barclays	21/9/2022	(175,286)
AUD	4,104,000	USD	2,847,344	Toronto-Dominion	21/9/2022	(33,778)
AUD	25,535,887	USD	17,700,484	Citigroup	21/9/2022	(193,926)
AUD	1,735,000	JPY	158,816,157	Deutsche Bank	21/9/2022	43,512
AUD	3,514,228	USD	2,421,597	BNP Paribas	21/9/2022	(12,358)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
AUD	147,493	USD	100,000	State Street	21/9/2022	1,116
AUD	4,837,214	USD	3,334,010	Goldman Sachs	21/9/2022	(17,776)
AUD	589,976	USD	400,000	Bank of America	21/9/2022	4,468
AUD	49,599,406	USD	34,513,845	Morgan Stanley	21/9/2022	(510,136)
AUD	1,447,394	USD	1,000,000	UBS	21/9/2022	(7,715)
AUD	9,553,000	JPY	888,903,083	BNP Paribas	21/9/2022	135,290
AUD	1,215,000	JPY	109,874,880	Bank of America	21/9/2022	40,155
AUD	1,735,000	JPY	160,294,255	HSBC Bank	21/9/2022	32,846

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD	856,194	USD	600,000	Royal Bank of Canada	21/9/2022	(13,022)
AUD	3,490,000	JPY	326,549,458	Citigroup	21/9/2022	36,393
AUD	20,997,000	USD	14,757,363	RBS	19/9/2022	(362,990)
AUD	4,316,000	CAD	3,921,897	RBS	19/9/2022	(27,156)
BRL	40,302,239	USD	7,858,500	HSBC Bank	21/9/2022	(110,666)
BRL	36,611,591	USD	6,892,000	Citigroup	21/9/2022	146,331
BRL	11,374,713	USD	2,169,000	Goldman Sachs	14/9/2022	21,660
BRL	6,192,933	USD	1,115,000	Citigroup	14/9/2022	77,699
BRL	9,398,245	USD	1,710,000	BNP Paribas	21/9/2022	96,749
BRL	28,944,814	USD	5,480,000	Citigroup	21/9/2022	111,712
BRL	28,499,099	USD	5,500,000	BNP Paribas	21/9/2022	5,605
BRL	37,490,487	USD	7,341,000	HSBC Bank	21/9/2022	(98,393)
CAD	2,729,878	USD	2,150,000	Standard Chartered Bank	21/9/2022	(71,622)
CAD	5,717,957	USD	4,425,000	Citigroup	21/9/2022	(71,663)
CAD	2,231,040	USD	1,750,000	Barclays	21/9/2022	(51,409)
CAD	1,767,000	JPY	183,236,150	State Street	21/9/2022	23,146
CAD	4,120,474	USD	3,200,000	Royal Bank of Canada	21/9/2022	(62,899)
CAD	7,096,129	USD	5,474,000	Goldman Sachs	21/9/2022	(71,399)
CAD	4,896,469	USD	3,800,000	HSBC Bank	21/9/2022	(72,099)
CAD	11,067,942	USD	8,579,330	Deutsche Bank	21/9/2022	(152,810)
CAD	4,789,538	USD	3,672,000	BNP Paribas	21/9/2022	(25,511)
CAD	2,935,000	JPY	305,800,585	Deutsche Bank	21/9/2022	28,026
CAD	2,445,790	USD	1,872,000	Bank of America	21/9/2022	(9,911)
CAD	2,708,543	USD	2,091,000	Morgan Stanley	21/9/2022	(28,864)
CAD	17,838,918	USD	13,849,000	JP Morgan	21/9/2022	(267,433)
CAD	4,000,029	USD	3,103,000	Bank of America	19/9/2022	(57,549)
CHF	10,739,714	USD	11,216,000	BNP Paribas	21/9/2022	(232,738)
CHF	794,863	USD	800,000	Deutsche Bank	21/9/2022	12,889
CHF	2,313,955	USD	2,400,000	HSBC Bank	21/9/2022	(33,571)
CHF	18,844,058	USD	19,634,000	JP Morgan	21/9/2022	(362,610)
CHF	4,155,655	USD	4,330,000	Citigroup	21/9/2022	(80,106)
CHF	11,060,000	EUR	11,001,341	JP Morgan	21/9/2022	290,378
CHF	10,343,396	USD	10,845,000	Morgan Stanley	21/9/2022	(267,043)
CHF	20,692,655	EUR	20,730,495	Société Générale	21/9/2022	395,437
CHF	1,187,345	EUR	1,191,551	Deutsche Bank	21/9/2022	20,652
CHF	2,537,234	EUR	2,527,000	BNY Mellon	21/9/2022	63,386
CHF	96,349	USD	100,000	Standard Chartered Bank	21/9/2022	(1,466)
CHF	2,506,429	USD	2,600,000	Bank of America	21/9/2022	(36,732)
CHF	10,980,000	EUR	11,162,348	UBS	21/9/2022	47,277
CHF	1,802,967	USD	1,900,000	Goldman Sachs	21/9/2022	(56,146)
CHF	3,554,128	GBP	3,102,000	Bank of America	19/9/2022	31,972
CHF	3,524,496	USD	3,708,000	BNP Paribas	19/9/2022	(104,176)
CNH	42,760,000	USD	6,392,413	Barclays	14/9/2022	(193,687)
CNH	89,662,292	USD	13,356,138	Deutsche Bank	21/9/2022	(357,360)
CNH	76,799,000	USD	11,411,441	HSBC Bank	14/9/2022	(278,234)
CNH	50,087,156	USD	7,439,550	Morgan Stanley	21/9/2022	(178,171)
CNH	43,328,215	USD	6,436,000	BNP Paribas	21/9/2022	(154,498)
CNH	21,999,907	USD	3,262,000	Citigroup	21/9/2022	(72,567)
CNH	21,727,598	USD	3,218,000	JP Morgan	21/9/2022	(68,045)
CNH	17,734,449	USD	2,615,000	Citigroup	22/9/2022	(43,927)
COP	328,666,313	USD	84,670	UBS	21/9/2022	(10,710)
COP	6,565,660,000	USD	1,481,171	BNY Mellon	23/11/2022	(21,201)
CZK	95,734,408	USD	3,956,000	UBS	19/9/2022	(58,908)
EUR	89,166,000	GBP	76,341,569	Deutsche Bank	21/9/2022	666,786
EUR	68,510,000	USD	70,540,959	Barclays	21/9/2022	(1,912,058)
EUR	14,263,357	USD	14,320,360	Bank of America	21/9/2022	(32,250)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
EUR	22,310,000	GBP	19,225,684	BNP Paribas	21/9/2022	22,311
EUR	20,140,000	GBP	17,224,642	Barclays	21/9/2022	172,315
EUR	24,062,705	USD	24,827,571	Deutsche Bank	21/9/2022	(723,105)
EUR	41,475,847	USD	42,899,387	BNP Paribas	21/9/2022	(1,351,558)
EUR	74,577,853	USD	78,230,163	Citigroup	21/9/2022	(3,522,879)
EUR	26,248,786	USD	27,355,725	HSBC Bank	21/9/2022	(1,061,386)
EUR	70,965,388	USD	73,034,998	JP Morgan	21/9/2022	(1,946,446)
EUR	4,423,759	NOK	45,700,000	Goldman Sachs	21/9/2022	(159,340)
EUR	16,443,844	CHF	16,340,000	Société Générale	21/9/2022	(238,165)
EUR	11,106,980	CHF	11,020,000	HSBC Bank	21/9/2022	(143,649)
EUR	194,004	USD	200,000	Standard Chartered Bank	21/9/2022	(5,659)
EUR	11,140,744	CHF	11,070,000	Bank of America	21/9/2022	(160,959)
EUR	2,936,358	USD	3,000,000	Royal Bank of Canada	21/9/2022	(58,547)
EUR	33,752,571	USD	34,403,195	Morgan Stanley	21/9/2022	(592,046)
EUR	20,056,383	NOK	205,700,000	HSBC Bank	21/9/2022	(572,330)
EUR	5,528,534	CHF	5,490,000	JP Morgan	21/9/2022	(76,370)
EUR	10,950,000	USD	11,252,921	Goldman Sachs	21/9/2022	(283,917)
EUR	142,986,479	USD	145,355,273	Toronto-Dominion	21/9/2022	(2,120,637)
EUR	5,466,000	NOK	53,796,571	HSBC Bank	19/9/2022	70,821
EUR	3,552,000	CZK	87,512,186	UBS	19/9/2022	(4,710)
EUR	5,484,000	USD	5,561,506	BNP Paribas	19/9/2022	(68,742)
EUR	5,532,000	USD	5,507,930	Citigroup	19/9/2022	32,912
EUR	5,500,000	USD	5,489,913	JP Morgan	14/9/2022	16,988
EUR	6,880,000	USD	6,851,648	Société Générale	21/9/2022	40,293
EUR	2,669,000	USD	2,670,127	JP Morgan	19/9/2022	3,138
GBP	12,890,131	USD	15,379,246	Morgan Stanley	21/9/2022	(410,191)
GBP	24,566,007	USD	29,498,345	HSBC Bank	21/9/2022	(970,322)
GBP	69,635,469	EUR	81,110,000	Deutsche Bank	21/9/2022	(384,467)
GBP	24,960,489	EUR	28,650,000	Goldman Sachs	21/9/2022	286,403
GBP	9,126,381	USD	11,057,903	JP Morgan	21/9/2022	(459,615)
GBP	6,932,680	USD	8,420,024	Citigroup	21/9/2022	(369,238)
GBP	11,519,991	USD	13,977,283	Deutsche Bank	21/9/2022	(599,343)
GBP	7,588,418	EUR	8,770,000	Barclays	21/9/2022	27,060
GBP	2,035,000	USD	2,492,743	BNY Mellon	21/9/2022	(129,537)
GBP	7,534,080	EUR	8,710,000	BNP Paribas	21/9/2022	24,063
GBP	9,570,000	USD	11,389,238	Barclays	21/9/2022	(275,785)
GBP	3,762,397	EUR	4,376,000	Citigroup	21/9/2022	(14,397)
GBP	13,861,775	USD	16,685,678	Goldman Sachs	21/9/2022	(588,271)
GBP	5,042,265	USD	6,004,880	BNP Paribas	21/9/2022	(149,397)
GBP	3,600,898	USD	4,300,000	Royal Bank of Canada	21/9/2022	(118,348)
GBP	3,102,000	CHF	3,511,486	Bank of America	19/9/2022	11,630
GBP	5,810,000	USD	6,783,285	UBS	21/9/2022	(36,247)
IDR	-	USD	46,595,782	HSBC Bank	21/9/2022	(293,648)
IDR	89,987,625,000	USD	6,109,969	HSBC Bank	14/12/2022	(74,009)
IDR	89,751,943,050	USD	6,099,351	Bank of America	14/12/2022	(79,199)
IDR	163,070,431,950	USD	11,086,724	BNP Paribas	14/12/2022	(148,701)
JPY	3,812,819,097	USD	28,438,331	JP Morgan	21/9/2022	(926,721)
JPY	16,900,000	USD	126,353	Bank of America	14/9/2022	(4,480)
JPY	121,575,183	USD	900,000	Royal Bank of Canada	21/9/2022	(22,767)
JPY	1,436,716,935	USD	10,739,757	Bank of America	21/9/2022	(373,046)
JPY	184,453,065	CAD	1,767,000	Bank of America	21/9/2022	(14,365)
JPY	1,136,950,698	USD	8,445,000	Morgan Stanley	21/9/2022	(241,269)
JPY	202,733,250	USD	1,500,000	Goldman Sachs	21/9/2022	(37,167)
JPY	848,484,056	USD	6,288,807	HSBC Bank	21/9/2022	(166,522)
JPY	712,573,679	USD	5,343,000	Citigroup	21/9/2022	(201,385)
JPY	177,496,462	CAD	1,725,000	HSBC Bank	21/9/2022	(32,584)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
JPY	1,036,862,805	USD	7,704,000	BNP Paribas	21/9/2022	(222,458)
				Royal Bank of Canada	21/9/2022	(20,317)
JPY	124,856,633	CAD	1,210,000			
JPY	1,214,247,093	USD	9,035,847	Deutsche Bank	21/9/2022	(274,380)
JPY	553,732,889	AUD	6,080,000	Deutsche Bank	21/9/2022	(172,756)
JPY	110,853,052	AUD	1,215,000	JP Morgan	21/9/2022	(33,097)
JPY	162,689,215	AUD	1,735,000	Citigroup	21/9/2022	(15,565)
				Standard Chartered Bank	21/9/2022	(20,620)
				Standard Chartered Bank	14/9/2022	(45,594)
JPY	153,781,368	USD	1,154,577			
JPY	739,607,288	USD	5,516,000	Deutsche Bank	22/9/2022	(178,886)
KRW	7,152,252,836	USD	5,450,000	Goldman Sachs	19/9/2022	(111,300)
MXN	347,774,168	USD	16,780,665	Morgan Stanley	21/9/2022	406,310
MXN	253,329,912	USD	12,194,566	Bank of America	21/9/2022	324,980
MXN	108,995,064	USD	5,448,000	Goldman Sachs	19/9/2022	(59,368)
NOK	56,242,507	EUR	5,486,938	Deutsche Bank	21/9/2022	153,361
				Royal Bank of Canada	21/9/2022	(18,767)
NOK	19,722,671	USD	2,000,000			
NOK	59,148,412	USD	5,995,000	Bank of America	21/9/2022	(53,267)
NOK	101,826,330	USD	10,461,000	Deutsche Bank	21/9/2022	(232,074)
NOK	8,983,266	USD	900,000	Goldman Sachs	21/9/2022	2,410
NOK	79,828,483	USD	7,986,800	Morgan Stanley	21/9/2022	32,341
NOK	41,042,032	USD	4,173,200	HSBC Bank	21/9/2022	(50,337)
NOK	52,117,168	USD	5,235,000	JP Morgan	21/9/2022	411
NOK	82,684,261	USD	8,377,000	BNP Paribas	21/9/2022	(70,982)
NOK	244,534,936	EUR	23,353,630	JP Morgan	21/9/2022	1,170,508
NOK	36,792,420	USD	3,736,000	Citigroup	21/9/2022	(40,031)
NZD	68,454,892	USD	43,222,877	HSBC Bank	21/9/2022	(1,286,580)
NZD	9,762,249	USD	6,076,858	Morgan Stanley	21/9/2022	(96,387)
NZD	7,838,843	USD	4,927,294	Bank of America	21/9/2022	(125,123)
NZD	7,688,058	USD	4,822,417	Deutsche Bank	21/9/2022	(112,620)
				Standard Chartered Bank	21/9/2022	(27,896)
NZD	3,219,173	USD	2,000,000			
NZD	9,897,426	USD	6,196,364	JP Morgan	21/9/2022	(133,082)
NZD	6,205,583	USD	3,819,834	Citigroup	21/9/2022	(18,219)
NZD	3,148,619	USD	1,958,618	BNP Paribas	21/9/2022	(29,736)
				Royal Bank of Canada	21/9/2022	(23,501)
NZD	1,593,993	USD	1,000,000			
NZD	36,640,000	USD	22,661,917	Barclays	21/9/2022	(215,810)
SEK	67,444,906	USD	6,669,000	Morgan Stanley	21/9/2022	(342,235)
				Royal Bank of Canada	21/9/2022	(138,501)
SEK	28,372,234	USD	2,800,000			
SEK	9,971,860	USD	1,000,000	Bank of America	21/9/2022	(64,575)
SEK	92,763,154	USD	8,998,800	Deutsche Bank	21/9/2022	(297,020)
SEK	20,896,639	USD	2,030,000	BNP Paribas	21/9/2022	(69,761)
SEK	6,217,504	USD	600,000	HSBC Bank	21/9/2022	(16,758)
SEK	4,197,954	USD	400,000	State Street	21/9/2022	(6,205)
SEK	46,332,622	USD	4,433,200	Citigroup	21/9/2022	(86,902)
SEK	42,022,514	USD	4,000,000	JP Morgan	21/9/2022	(58,018)
SEK	14,865,085	USD	1,400,000	Goldman Sachs	21/9/2022	(5,559)
SEK	5,288,538	USD	500,000	Barclays	21/9/2022	(3,901)
TRY	16,779,120	USD	926,000	Deutsche Bank	29/9/2022	(21,576)
USD	1,115,000	MXN	22,402,267	Goldman Sachs	14/9/2022	6,369
USD	1,115,000	BRL	5,500,340	Goldman Sachs	14/9/2022	55,688
USD	1,312,242	JPY	170,681,368	Bank of America	14/9/2022	81,386
USD	6,497,944	MXN	132,651,000	Deutsche Bank	21/9/2022	(57,659)
USD	18,134,966	MXN	375,752,120	Citigroup	21/9/2022	(434,676)
USD	44,540,150	AUD	63,182,810	HSBC Bank	21/9/2022	1,224,109
USD	11,481,078	CNH	76,799,000	Barclays	14/9/2022	347,872
USD	6,368,424	KRW	8,000,000,000	UBS	21/9/2022	398,068

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	43,036,114	IDR	629,596,824,347	JP Morgan	21/9/2022	660,796
USD	1,191,456	MXN	23,793,000	State Street	21/9/2022	15,608
USD	4,736,000	NOK	46,108,382	BNP Paribas	21/9/2022	104,199
USD	2,700,000	CHF	2,596,555	BNP Paribas	21/9/2022	44,562
USD	7,324,000	CAD	9,417,546	BNP Paribas	21/9/2022	154,001
USD	5,214,013	JPY	695,562,682	BNP Paribas	21/9/2022	195,141
				Royal Bank of Canada	21/9/2022	263,868
USD	9,827,516	CNH	65,967,638			
USD	6,436,000	CNH	43,206,091	Deutsche Bank	21/9/2022	172,203
				Royal Bank of Canada	21/9/2022	1,991,163
USD	32,139,134	EUR	30,095,740			
USD	5,914,994	AUD	8,648,793	Morgan Stanley	21/9/2022	(14,333)
				Commonwealth Bank of Australia	21/9/2022	36,214
USD	583,161	EUR	546,000			
USD	1,250,433,755	EUR	1,180,945,113	BNP Paribas	21/9/2022	67,439,078
USD	4,600,000	AUD	6,564,392	Goldman Sachs	21/9/2022	99,672
USD	231,505,140	GBP	186,921,496	HSBC Bank	21/9/2022	14,436,878
USD	1,000,000	CAD	1,279,107	State Street	21/9/2022	26,159
USD	1,400,000	CHF	1,373,372	State Street	21/9/2022	(4,517)
				Royal Bank of Canada	21/9/2022	183,782
USD	8,885,000	CAD	11,428,747			
USD	832,545	DKK	5,841,000	JP Morgan	21/9/2022	45,845
USD	5,375,000	NOK	52,877,219	Bank of America	21/9/2022	63,238
USD	500,000	SEK	4,985,930	Bank of America	21/9/2022	32,288
USD	5,844,125	CHF	5,649,527	Bank of America	21/9/2022	66,482
USD	5,347,000	CAD	6,927,292	Citigroup	21/9/2022	72,942
USD	8,737,952	AUD	12,566,576	JP Morgan	21/9/2022	122,723
USD	14,887,000	NOK	143,827,423	Deutsche Bank	21/9/2022	438,868
USD	6,965,000	JPY	934,795,932	Bank of America	21/9/2022	219,927
USD	1,872,000	BRL	9,629,381	Goldman Sachs	21/9/2022	20,817
USD	7,304,375	CHF	7,025,622	Citigroup	21/9/2022	119,432
USD	500,000	EUR	480,157	State Street	21/9/2022	19,010
USD	300,000	NZD	472,736	State Street	21/9/2022	10,396
USD	9,282,502	AUD	13,021,000	ANZ	21/9/2022	355,735
				Royal Bank of Canada	21/9/2022	295,961
USD	9,154,681	JPY	1,227,725,371			
				Royal Bank of Canada	21/9/2022	26,427
USD	1,700,000	NZD	2,731,865			
				Royal Bank of Canada	21/9/2022	(5,477)
USD	3,000,000	CHF	2,938,832			
USD	31,133,679	EUR	30,712,475	Morgan Stanley	21/9/2022	367,899
USD	3,096,783	CAD	3,997,956	UBS	21/9/2022	52,960
USD	4,710,408	ZAR	76,614,000	JP Morgan	21/9/2022	227,656
USD	13,081,014	GBP	11,011,000	State Street	21/9/2022	294,156
USD	8,337,124	MXN	175,230,000	RBS	21/9/2022	(322,730)
USD	3,900,000	SEK	40,074,445	BNP Paribas	21/9/2022	140,759
USD	1,000,000	NZD	1,606,106	Goldman Sachs	21/9/2022	16,080
USD	200,000	EUR	190,861	Goldman Sachs	21/9/2022	8,808
USD	28,194,818	GBP	23,575,381	Goldman Sachs	21/9/2022	817,191
USD	3,268,560	MXN	68,722,000	Morgan Stanley	21/9/2022	(127,677)
USD	6,892,295	ZAR	111,920,538	UBS	21/9/2022	343,727
USD	113,516,895	EUR	109,433,652	JP Morgan	21/9/2022	3,893,315
USD	5,465,000	SEK	55,363,601	Deutsche Bank	21/9/2022	271,539
USD	5,200,000	NOK	51,353,479	Morgan Stanley	21/9/2022	41,304
USD	8,991,137	AUD	12,968,699	Deutsche Bank	21/9/2022	100,226
USD	23,697,567	GBP	19,629,268	Deutsche Bank	21/9/2022	902,483
USD	33,964,510	EUR	33,376,289	Citigroup	21/9/2022	530,294
USD	1,800,000	AUD	2,604,775	Citigroup	21/9/2022	14,253
USD	8,107,000	JPY	1,087,025,568	Citigroup	21/9/2022	263,507
USD	11,233,000	JPY	1,489,775,634	HSBC Bank	21/9/2022	483,440
USD	2,995,000	JPY	398,572,491	Goldman Sachs	21/9/2022	119,078

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	1,734,000	BRL	8,987,322	Barclays	21/9/2022	6,248
USD	9,951,000	SEK	102,232,945	Citigroup	21/9/2022	360,893
USD	9,996,000	NOK	98,987,567	JP Morgan	21/9/2022	52,239
USD	16,508,041	NZD	26,574,677	Barclays	21/9/2022	228,073
USD	814,985	MXN	17,174,000	JP Morgan	21/9/2022	(33,753)
USD	3,300,000	NZD	5,244,347	HSBC Bank	21/9/2022	87,248
USD	6,836,402	EUR	6,607,354	HSBC Bank	21/9/2022	217,582
USD	224,627	HKD	1,759,000	HSBC Bank	21/9/2022	414
USD	6,386,000	CAD	8,243,806	HSBC Bank	21/9/2022	109,621
USD	8,690,000	CHF	8,325,632	JP Morgan	21/9/2022	175,565
USD	111,544,368	EUR	108,282,353	Bank of America	21/9/2022	3,074,091
USD	7,368,000	CHF	6,990,641	Morgan Stanley	21/9/2022	218,830
USD	16,067,310	NZD	25,642,057	Citigroup	21/9/2022	358,677
USD	400,000	NOK	3,916,071	Citigroup	21/9/2022	6,612
USD	11,410,695	CNH	76,799,000	HSBC Bank	21/9/2022	276,772
USD	6,364,000	TRY	124,543,480	Goldman Sachs	29/9/2022	(349,106)
USD	11,744,500	CHF	11,293,306	Deutsche Bank	21/9/2022	195,094
USD	3,404,496	NZD	5,413,288	Deutsche Bank	21/9/2022	88,251
USD	26,289,835	EUR	25,805,345	Deutsche Bank	21/9/2022	439,703
USD	2,070,000	NOK	20,429,037	UBS	21/9/2022	17,808
USD	13,816,807	JPY	1,857,459,890	JP Morgan	21/9/2022	414,202
USD	9,350,969	JPY	1,258,632,189	Deutsche Bank	21/9/2022	269,238
USD	17,710,737	GBP	14,663,754	JP Morgan	21/9/2022	682,008
USD	7,000,000	CHF	6,688,649	HSBC Bank	21/9/2022	159,670
USD	46,332,072	EUR	45,494,610	Barclays	21/9/2022	758,505
USD	22,785,311	EUR	21,579,000	RBS	21/9/2022	1,168,860
USD	14,442,881	GBP	11,906,257	Morgan Stanley	21/9/2022	616,380
USD	1,800,000	SEK	18,286,740	HSBC Bank	21/9/2022	84,586
USD	8,586,330	CAD	11,083,402	JP Morgan	21/9/2022	148,038
USD	10,881,323	NZD	17,506,647	JP Morgan	21/9/2022	156,539
USD	5,400,000	NOK	53,665,885	HSBC Bank	21/9/2022	9,014
USD	5,480,275	EUR	5,254,602	Standard Chartered Bank	21/9/2022	216,554
USD	900,000	CAD	1,173,004	Standard Chartered Bank	21/9/2022	6,939
USD	400,000	GBP	333,035	Standard Chartered Bank	21/9/2022	13,252
USD	100,000	GBP	83,674	Commonwealth Bank of Australia	21/9/2022	2,831
USD	5,734,000	CAD	7,429,178	Morgan Stanley	21/9/2022	77,834
USD	1,200,000	NOK	11,937,939	Goldman Sachs	21/9/2022	779
USD	1,601,815	GBP	1,313,700	Bank of America	21/9/2022	76,240
USD	900,000	CAD	1,176,621	Bank of America	21/9/2022	4,185
USD	2,687,255	NZD	4,257,063	Bank of America	21/9/2022	79,326
USD	2,086,000	BRL	11,391,229	Morgan Stanley	21/9/2022	(103,887)
USD	800,000	JPY	108,325,840	State Street	21/9/2022	18,369
USD	6,215,000	SEK	65,187,376	JP Morgan	21/9/2022	100,006
USD	2,800,000	CAD	3,626,509	Deutsche Bank	21/9/2022	38,976
USD	1,100,000	JPY	150,189,183	Morgan Stanley	21/9/2022	16,301
USD	1,900,000	SEK	19,621,322	Morgan Stanley	21/9/2022	59,393
USD	5,446,782	AUD	7,959,044	BNP Paribas	21/9/2022	(9,676)
USD	9,444,338	IDR	142,909,734,697	Bank of America	14/12/2022	(141,396)
USD	11,218,940	IDR	170,610,637,569	Goldman Sachs	14/12/2022	(224,846)
USD	13,747,697	EUR	13,660,000	UBS	21/9/2022	63,990
USD	37,512,530	NZD	60,362,137	Morgan Stanley	21/9/2022	533,956
USD	12,435,554	GBP	10,270,847	Citigroup	21/9/2022	508,221
USD	7,535,109	IDR	114,209,627,734	Citigroup	14/12/2022	(125,553)
USD	5,566,787	IDR	84,810,000,000	BNP Paribas	14/12/2022	(121,882)
USD	2,169,000	BRL	12,078,077	Citigroup	14/9/2022	(157,121)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	3,325,000	BRL	18,550,175	Citigroup	21/9/2022	(241,146)
USD	4,923,397	GBP	4,138,167	BNP Paribas	21/9/2022	117,824
USD	28,126,842	CNH	190,662,816	JP Morgan	21/9/2022	485,529
USD	6,317,967	CNH	42,760,000	Goldman Sachs	14/9/2022	119,241
USD	1,710,000	BRL	9,386,216	Royal Bank of Canada	21/9/2022	(94,437)
USD	3,659,984	NZD	5,866,551	BNP Paribas	21/9/2022	66,065
USD	300,000	SEK	3,063,738	RBS	21/9/2022	12,602
USD	1,600,000	CHF	1,545,856	UBS	21/9/2022	19,088
USD	5,179,000	ZAR	86,003,868	HSBC Bank	21/9/2022	146,838
USD	1,200,000	BRL	6,585,342	BNP Paribas	21/9/2022	(65,987)
USD	5,462,000	BRL	29,121,176	Citigroup	2/9/2022	(163,780)
USD	18,000	BRL	96,298	Morgan Stanley	2/9/2022	(604)
USD	200,000	SEK	2,037,728	Barclays	21/9/2022	8,848
USD	2,586,000	JPY	351,670,140	Nomura	21/9/2022	48,505
USD	5,587,756	EUR	5,500,000	JP Morgan	14/9/2022	80,855
USD	700,000	SEK	7,120,828	Goldman Sachs	21/9/2022	32,021
USD	900,000	CAD	1,153,505	Goldman Sachs	21/9/2022	21,785
USD	600,000	AUD	851,715	Standard Chartered Bank	21/9/2022	16,092
USD	5,500,000	BRL	28,979,667	JP Morgan	2/9/2022	(98,443)
USD	300,000	JPY	39,152,037	Barclays	21/9/2022	17,496
USD	3,218,000	CNH	21,779,366	Bank of America	21/9/2022	60,540
USD	2,562,500	CNH	17,305,367	Goldman Sachs	21/9/2022	53,657
USD	6,927,390	EUR	6,750,000	Société Générale	21/9/2022	165,675
USD	1,800,000	NOK	17,476,105	Royal Bank of Canada	21/9/2022	44,445
USD	7,341,000	BRL	37,660,919	BNP Paribas	2/9/2022	65,466
USD	2,582,384	MXN	52,643,000	Goldman Sachs	13/9/2022	(23,291)
USD	2,764,802	EUR	2,669,000	BNP Paribas	19/9/2022	91,537
USD	6,346,000	COP	26,852,583,100	Citigroup	19/9/2022	301,524
USD	23,042,680	EUR	22,566,000	Standard Chartered Bank	19/9/2022	440,616
USD	1,255,500	GBP	1,050,601	Barclays	21/9/2022	35,458
USD	5,448,000	MXN	110,145,148	Deutsche Bank	19/9/2022	2,510
USD	3,696,000	CLP	3,322,704,000	Citigroup	22/9/2022	16,072
USD	1,884,554	EUR	1,841,000	Morgan Stanley	23/11/2022	32,383
USD	2,930,742	MXN	59,806,290	HSBC Bank	23/11/2022	11,432
USD	20,604,705	MXN	415,034,000	BNY Mellon	13/9/2022	61,730
USD	7,588,610	COP	33,253,290,000	JP Morgan	23/11/2022	194,259
USD	5,548,390	AUD	7,978,000	JP Morgan	19/9/2022	79,118
USD	5,450,000	KRW	7,206,535,000	Citigroup	19/9/2022	70,782
USD	800,000	AUD	1,159,834	Royal Bank of Canada	21/9/2022	4,856
USD	1,756,000	ZAR	30,043,994	Citigroup	21/9/2022	(1,901)
USD	1,756,000	ZAR	29,855,863	BNP Paribas	21/9/2022	9,107
USD	7,341,000	BRL	37,792,570	HSBC Bank	4/10/2022	99,829
USD	22,705,397	AUD	32,850,000	Barclays	21/9/2022	184,525
USD	1,830,000	BRL	9,317,116	JP Morgan	4/10/2022	44,812
USD	8,094,000	EUR	8,102,646	HSBC Bank	9/9/2022	(16,031)
USD	8,094,000	CAD	10,543,406	HSBC Bank	9/9/2022	66,047
USD	8,094,000	AUD	11,752,185	HSBC Bank	9/9/2022	38,683
USD	8,094,000	GBP	6,921,451	HSBC Bank	9/9/2022	58,136
ZAR	115,374,000	USD	7,140,633	UBS	21/9/2022	(389,999)
ZAR	35,162,960	USD	2,061,065	JP Morgan	21/9/2022	(3,649)
ZAR	103,217,166	USD	6,026,965	Bank of America	21/9/2022	12,363
ZAR	42,892,589	USD	2,576,500	Citigroup	21/9/2022	(66,817)
ZAR	43,115,521	USD	2,623,000	HSBC Bank	19/9/2022	(99,793)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
ZAR	61,782,336	USD	3,696,000	Bank of America	19/9/2022	(80,374)
ZAR	36,644,395	USD	2,168,750	Goldman Sachs	21/9/2022	(24,654)
Net unrealised appreciation						83,649,286
AUD Hedged Share Class						
AUD	93,270,052	USD	65,089,200	BNY Mellon	15/9/2022	(1,152,411)
USD	94,806	AUD	135,501	BNY Mellon	15/9/2022	1,919
Net unrealised depreciation						(1,150,492)
CAD Hedged Share Class						
CAD	1,614,132,156	USD	1,251,201,870	BNY Mellon	15/9/2022	(22,232,886)
USD	10,300,848	CAD	13,300,000	BNY Mellon	15/9/2022	174,485
Net unrealised depreciation						(22,058,401)
CHF Hedged Share Class						
CHF	209,867,835	USD	219,805,435	BNY Mellon	15/9/2022	(5,279,467)
USD	2,073,900	CHF	1,989,101	BNY Mellon	15/9/2022	40,658
Net unrealised depreciation						(5,238,809)
CNH Hedged Share Class						
CNY	27,954	USD	4,137	BNY Mellon	15/9/2022	(84)
USD	20	CNY	141	BNY Mellon	15/9/2022	-
Net unrealised depreciation						(84)
EUR Hedged Share Class						
EUR	1,235,405,270	USD	1,262,260,526	BNY Mellon	15/9/2022	(25,197,795)
USD	17,154,398	EUR	17,156,807	BNY Mellon	15/9/2022	(25,093)
Net unrealised depreciation						(25,222,888)
GBP Hedged Share Class						
GBP	1,029,375,761	USD	1,247,148,446	BNY Mellon	15/9/2022	(51,881,442)
USD	26,965,640	GBP	22,574,587	BNY Mellon	15/9/2022	753,098
Net unrealised depreciation						(51,128,344)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
HKD Hedged Share Class						
HKD	3,071,647	USD	391,701	BNY Mellon	15/9/2022	(224)
USD	2,545	HKD	19,966	BNY Mellon	15/9/2022	1
Net unrealised depreciation						(223)
JPY Hedged Share Class						
JPY	50,163,408,575	USD	373,014,168	BNY Mellon	15/9/2022	(11,222,922)
USD	2,379,517	JPY	326,838,339	BNY Mellon	15/9/2022	22,330
Net unrealised depreciation						(11,200,592)
PLN Hedged Share Class						
PLN	92,697,010	USD	20,002,609	BNY Mellon	15/9/2022	(425,742)
USD	204,654	PLN	963,798	BNY Mellon	15/9/2022	1,099
Net unrealised depreciation						(424,643)
SEK Hedged Share Class						
SEK	11,017,623	USD	1,085,031	BNY Mellon	15/9/2022	(51,786)
USD	5,926	SEK	63,249	BNY Mellon	15/9/2022	(5)
Net unrealised depreciation						(51,791)
SGD Hedged Share Class						
SGD	107,892,158	USD	78,287,629	BNY Mellon	15/9/2022	(1,069,647)
USD	1,467,018	SGD	2,037,097	BNY Mellon	15/9/2022	9,076
Net unrealised depreciation						(1,060,571)
Total net unrealised depreciation (USD underlying exposure - USD 9,564,769,949)						(33,887,552)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/(depreciation) USD
(720)	EUR	Euro BOBL	September 2022	88,756,629	2,238,728
364	EUR	Euro Bund	September 2022	53,975,328	(118,589)
(324)	EUR	Euro BUXL	September 2022	53,859,038	1,599,472
(5,384)	EUR	Euro Schatz	September 2022	585,277,530	2,240,625
(809)	EUR	Euro-BTP	September 2022	97,138,019	4,943,035
(259)	JPY	Japanese 10 Year Bond (OSE)	September 2022	279,012,040	(110,226)
765	AUD	Australian 10 Year Bond	September 2022	62,942,782	497,142
(1,325)	AUD	Australian 3 Year Bond	September 2022	97,798,368	(253,918)
(27)	EUR	Dax Index	September 2022	8,736,913	41,877
(420)	EUR	EURO STOXX 50 Index	September 2022	14,920,627	(312,805)
(1,161)	EUR	EURO STOXX Banks Index	September 2022	4,616,964	(67,154)
10	GBP	FTSE 100 Index	September 2022	847,943	15,851
28	EUR	FTSE MIB Market Index	September 2022	3,045,612	(7,703)
151	USD	MSCI Emerging Markets Index	September 2022	7,469,215	(107,175)
20	USD	NASDAQ 100 E-Mini Index	September 2022	4,982,300	(190,525)
(452)	USD	Russell 2000 E-Mini Index	September 2022	41,925,260	(3,072,521)
25	USD	S&P 500 E-Mini Index	September 2022	5,000,937	(24,635)
280	KRW	Korean 10 Year Bond	September 2022	23,127,658	(680,273)
(181)	EUR	3 Month EURIBOR	December 2022	44,441,067	9,054

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(774)	USD	US Long Bond (CBT)	December 2022	105,481,687	713,771
2,667	USD	US Treasury 10 Year Note (CBT)	December 2022	312,330,703	(2,001,396)
(7,154)	USD	US Ultra 10 Year Note	December 2022	897,491,656	1,038,553
(539)	USD	US Ultra Bond (CBT)	December 2022	81,203,719	(320,675)
(299)	GBP	Long Gilt	December 2022	37,586,825	664,785
6,432	USD	US Treasury 2 Year Note (CBT)	December 2022	1,340,217,740	(1,660,437)
(11,968)	USD	US Treasury 5 Year Note (CBT)	December 2022	1,327,232,494	4,294,722
28	USD	30 Day Federal Funds	January 2023	11,232,399	(21,939)
(2,224)	EUR	3 Month EURIBOR	March 2023	543,640,756	2,290,100
582	USD	3 Month SOFR	March 2023	140,058,300	(302,663)
465	GBP	3 Month SONIA	March 2023	130,009,686	(630,384)
44	USD	3 Month SOFR	June 2023	10,576,500	(10,563)
(125)	USD	3 Month SOFR	September 2023	30,060,937	55,776
4	GBP	3 Month SONIA	September 2023	1,110,585	232
(1,954)	USD	3 Month SOFR	June 2024	472,501,625	952,575
2,043	EUR	3 Month EURIBOR	March 2025	499,958,679	(508,933)
Total				7,418,568,521	11,193,784

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (6,274,819)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	(843,172)	10,505
CDS	USD 5,940,000	Fund receives default protection on CDX.NA.HY.35.V1; and pays Fixed 5%	Bank of America	20/12/2025	288,232	(51,120)
CDS	EUR (10,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2026	(3,149)	(2,906)
CDS	USD 3,045,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	16,649	203,628
CDS	USD 3,045,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	14,836	203,628
CDS	USD 1,827,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	7,089	122,177
CDS	USD 3,395,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	14,520	227,034
CDS	USD 158,927,000	Fund receives default protection on CDX.NA.IG.38.V1; and pays Fixed 1%	Bank of America	20/6/2027	645,007	(622,815)
CDS	EUR 26,382,000	Fund receives default protection on ITRAXX.FINSR.37.V1; and pays Fixed 1%	Bank of America	20/6/2027	(80,038)	325,014
CDS	USD 856,000	Fund receives default protection on Beazer Homes USA; and pays Fixed 5%	Barclays	20/6/2024	28,762	8,190
CDS	USD 515,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	11,038	71,572
CDS	USD 215,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	3,890	29,880
CDS	USD 500,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Barclays	20/6/2024	(21,527)	(23,599)
CDS	USD 3,044,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	81	35,741
CDS	USD 3,045,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	82	35,753
CDS	USD 3,040,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	82	35,694

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 3,044,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	755	35,741
CDS	USD 4,260,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	1,057	50,019
CDS	USD 1,844,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	457	21,651
CDS	USD 2,740,000	Fund receives default protection on Occidental Petroleum; and pays Fixed 1%	Barclays	20/12/2024	(673,952)	(11,003)
CDS	USD (525,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(32,847)	56,710
CDS	USD (510,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(41,253)	55,090
CDS	USD (725,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(52,322)	78,314
CDS	USD (256,667)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(19,318)	27,725
CDS	EUR (70,977)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	(4,190)	(1,908)
CDS	EUR (26,683)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	(1,575)	(717)
CDS	EUR (900,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	(44,333)	(24,195)
CDS	USD 48,084,998	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/6/2027	517,065	3,215,585
CDS	USD 750,000	Fund receives default protection on Beazer Homes USA; and pays Fixed 5%	BNP Paribas	20/6/2024	23,074	7,175
CDS	USD 500,000	Fund receives default protection on Beazer Homes USA; and pays Fixed 5%	BNP Paribas	20/6/2024	16,225	4,784
CDS	USD 500,000	Fund receives default protection on Xerox; and pays Fixed 1%	BNP Paribas	20/6/2024	(7,283)	9,907
CDS	USD 1,250,000	Fund receives default protection on Boeing; and pays Fixed 1%	BNP Paribas	20/12/2024	23,322	11,850
CDS	USD (818,182)	Fund provides default protection on CCO Holdings / CCO Holdings Capital; and receives Fixed 5%	BNP Paribas	20/12/2025	(88,989)	59,770
CDS	USD (490,909)	Fund provides default protection on CCO Holdings / CCO Holdings Capital; and receives Fixed 5%	BNP Paribas	20/12/2025	(53,136)	35,862
CDS	EUR (650,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	BNP Paribas	20/12/2025	(69,710)	18,015
CDS	USD (1,750,000)	Fund provides default protection on AT&T; and receives Fixed 1%	BNP Paribas	20/6/2027	(8,230)	(19,106)
CDS	EUR (1,400,000)	Fund provides default protection on Saipem Finance International; and receives Fixed 5%	BNP Paribas	20/6/2027	(156,126)	(211,100)
CDS	USD 750,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/6/2027	(4,842)	5,859
CDS	USD 441,176	Fund receives default protection on Simon Property; and pays Fixed 1%	BNP Paribas	20/6/2027	(2,728)	3,593
CDS	USD 308,824	Fund receives default protection on Simon Property; and pays Fixed 1%	BNP Paribas	20/6/2027	(1,898)	2,515
CDS	EUR 3,600,000	Fund receives default protection on UniCredit; and pays Fixed 1%	BNP Paribas	20/6/2027	18,762	417,092
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2024	23,229	54,200
CDS	USD 750,000	Fund receives default protection on Staples; and pays Fixed 5%	Citibank	20/6/2024	87,570	91,935
CDS	USD 215,000	Fund receives default protection on Ally Financial; and pays Fixed 5%	Citibank	20/6/2025	(4,470)	(17,388)
CDS	USD 325,000	Fund receives default protection on Ally Financial; and pays Fixed 5%	Citibank	20/6/2025	(6,760)	(26,284)
CDS	EUR (130,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2026	(40,939)	(37,776)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 1,000,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/12/2026	4,835	8,131
CDS	EUR 1,006,313	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	15,428	6,517
CDS	EUR 503,105	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	7,713	3,258
CDS	EUR 1,050,582	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	9,776	6,804
CDS	EUR 3,340,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	37,431	21,632
CDS	USD 2,990,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(19,429)	199,950
CDS	USD 2,980,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(18,191)	199,281
CDS	USD 3,806,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(22,484)	254,518
CDS	USD 250,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(6,794)	(18,367)
CDS	USD 650,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(31,638)	(47,754)
CDS	EUR 3,340,000	Fund receives default protection on Mercedes-Benz; and pays Fixed 1%	Citibank	20/6/2027	33,446	35,425
CDS	USD (2,261,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Citigroup	17/9/2058	(354,707)	(365,894)
CDS	USD 1,440,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Citigroup	17/9/2058	186,328	233,033
CDS	USD 24,464,000	Fund receives default protection on CDX.NA.HY.33.V12; and pays Fixed 5%	Credit Suisse	20/12/2024	834,146	(468,913)
CDS	EUR (110,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2026	(5,843)	(52)
CDS	EUR (2,260,000)	Fund provides default protection on Altice France; and receives Fixed 5%	Credit Suisse	20/12/2026	(320,364)	(144,026)
CDS	EUR (290,000)	Fund provides default protection on Altice France; and receives Fixed 5%	Credit Suisse	20/12/2026	(41,109)	(18,481)
CDS	EUR (244,777)	Fund provides default protection on Intrum; and receives Fixed 5%	Credit Suisse	20/12/2026	(30,982)	(11,124)
CDS	EUR (155,223)	Fund provides default protection on Intrum; and receives Fixed 5%	Credit Suisse	20/12/2026	(19,743)	(7,054)
CDS	EUR (2,680,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(197,495)	(72,046)
CDS	EUR (147,145)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(8,968)	(3,956)
CDS	EUR (391,407)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(23,855)	(10,522)
CDS	EUR (425,714)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	5,820	(11,444)
CDS	EUR (638,572)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	8,171	(17,167)
CDS	USD (645,000)	Fund provides default protection on CMBX.NA.7.AA; and receives Fixed 1.5%	Credit Suisse	17/1/2047	45,140	(9,355)
CDS	USD 3,537,032	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Credit Suisse	17/9/2058	(42,067)	(3,935)
CDS	USD (491,207)	Fund provides default protection on CMBX.NA.6.BBB-; and receives Fixed 3%	Credit Suisse	11/5/2063	(63,444)	(105,181)
CDS	EUR 1,006,000	Fund receives default protection on Anheuser Busch Inbev; and pays Fixed 1%	Deutsche Bank	20/6/2027	972	(8,061)
CDS	USD (98,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Deutsche Bank	17/9/2058	(5,085)	(15,859)
CDS	USD 2,841,548	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Deutsche Bank	17/9/2058	(34,233)	(3,161)

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 241,520	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	(97)	(54)
CDS	USD 565,361	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	53	(127)
CDS	EUR (402,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/6/2023	(31,112)	(73,123)
CDS	EUR (95,541)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(3,026)	(10,118)
CDS	EUR (54,459)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(1,438)	(5,767)
CDS	USD 210,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2024	3,777	29,185
CDS	USD 250,000	Fund receives default protection on Staples; and pays Fixed 5%	Goldman Sachs	20/6/2024	8,206	30,645
CDS	USD 825,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(29,300)	(39,979)
CDS	USD 800,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(28,412)	(38,767)
CDS	USD 875,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(31,151)	(42,402)
CDS	USD 894,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(37,691)	(42,195)
CDS	USD 165,000	Fund receives default protection on Macys; and pays Fixed 1%	Goldman Sachs	20/6/2025	(11,411)	11,085
CDS	USD 250,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2025	(16,740)	(1,592)
CDS	USD 290,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2025	(15,203)	(1,847)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(13,792)	(1,637)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(12,949)	(1,637)
CDS	USD 1,040,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(37,330)	(2,560)
CDS	EUR (90,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	(8,309)	(42)
CDS	EUR (401,312)	Fund provides default protection on TK Elevator Holdco; and receives Fixed 5%	Goldman Sachs	20/12/2026	(7,922)	(1,372)
CDS	USD 3,525,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Goldman Sachs	20/12/2026	18,549	(70,706)
CDS	USD (291,773,229)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(4,799,431)	(2,990,736)
CDS	EUR (425,714)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2027	4,165	(11,444)
CDS	EUR 8,620,000	Fund provides default protection on ITRAXX.EUR.37.V1; and receives Fixed 1%	Goldman Sachs	20/6/2027	58,909	69,299
CDS	EUR 5,010,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Goldman Sachs	20/6/2027	49,074	32,448
CDS	USD 2,950,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(37,767)	197,275
CDS	USD 2,940,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(39,929)	196,606
CDS	USD 3,886,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(52,777)	259,868
CDS	USD 2,000,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Goldman Sachs	20/6/2027	7,751	(40,116)
CDS	USD 6,078,440	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	164,889	132,640
CDS	USD 5,144,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	105,294	368,861

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 15,591,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(61,705)	114,995
CDS	EUR 30,046,188	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	430,876	913,265
CDS	EUR 5,790,000	Fund receives default protection on Lloyds Banking; and pays Fixed 1%	Goldman Sachs	20/6/2027	112,878	15,480
CDS	USD 150,000	Fund receives default protection on Macys; and pays Fixed 1%	Goldman Sachs	20/6/2027	(2,909)	23,189
CDS	USD 550,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/6/2027	(3,472)	14,212
CDS	USD 22,900,795	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(58,262)	56,369
CDS	USD 2,605,200	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	50,982	198,134
CDS	USD 1,736,800	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	39,603	132,090
CDS	USD 1,420,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2027	13,286	11,564
CDS	USD 1,350,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2027	(3,536)	17,559
CDS	USD 3,462,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	60,850	831,259
CDS	USD 1,731,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	59,876	415,630
CDS	USD 865,500	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	28,764	207,815
CDS	USD 865,500	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	28,764	207,815
CDS	USD 645,000	Fund receives default protection on CMBX.NA.7.AA; and pays Fixed 1.5%	Goldman Sachs	17/1/2047	(27,276)	9,355
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(15,625)	(34,720)
CDS	USD (948,150)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(14,726)	(32,811)
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(17,739)	(34,720)
CDS	USD (1,841,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(74,839)	(297,926)
CDS	USD (220,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(11,009)	(35,602)
CDS	USD (1,129,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(65,179)	(182,704)
CDS	USD (2,250,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(351,852)	(364,114)
CDS	USD (660,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(33,513)	(106,807)
CDS	EUR (660,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(54,661)	(120,052)
CDS	EUR (268,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(25,497)	(48,748)
CDS	EUR (480,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(9,035)	(87,311)
CDS	USD 1,644,000	Fund receives default protection on KB Home; and pays Fixed 5%	JP Morgan	20/12/2023	(22,649)	(58,469)
CDS	USD 822,410	Fund receives default protection on Realogy; and pays Fixed 5%	JP Morgan	20/12/2023	10,429	8,441
CDS	USD 820,000	Fund receives default protection on RR Donnelley & Sons; and pays Fixed 5%	JP Morgan	20/12/2023	(39,808)	(28,791)
CDS	USD 250,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	JP Morgan	20/6/2024	(10,894)	(12,115)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 290,000	Fund receives default protection on Avis Budget; and pays Fixed 5%	JP Morgan	20/12/2024	(23,460)	(12,148)
CDS	USD 1,110,000	Fund receives default protection on Avis Budget; and pays Fixed 5%	JP Morgan	20/12/2024	(85,980)	(42,686)
CDS	EUR (1,130,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2025	(129,773)	39,159
CDS	USD 1,380,000	Fund receives default protection on Avis Budget; and pays Fixed 5%	JP Morgan	20/6/2025	(145,597)	(49,005)
CDS	USD (850,000)	Fund provides default protection on CCO Holdings / CCO Holdings Capital; and receives Fixed 5%	JP Morgan	20/12/2025	(94,936)	62,095
CDS	USD (490,909)	Fund provides default protection on CCO Holdings / CCO Holdings Capital; and receives Fixed 5%	JP Morgan	20/12/2025	(54,296)	35,862
CDS	EUR (1,300,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(126,517)	36,031
CDS	EUR (300,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(31,058)	8,315
CDS	EUR (20,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(2,071)	554
CDS	EUR (1,340,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(138,725)	37,139
CDS	EUR (260,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(100,487)	(74,415)
CDS	EUR (260,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(103,559)	(74,415)
CDS	EUR (393,314)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(25,107)	(10,573)
CDS	EUR (147,863)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(9,439)	(3,975)
CDS	EUR (369,715)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(23,601)	(9,939)
CDS	EUR (138,990)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(8,873)	(3,736)
CDS	EUR (104,587)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(6,663)	(2,812)
CDS	EUR (39,319)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(2,505)	(1,057)
CDS	EUR (1,070,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	(24,542)	(156,729)
CDS	EUR (1,300,000)	Fund provides default protection on Novafives; and receives Fixed 5%	JP Morgan	20/6/2027	(82,253)	(375,883)
CDS	USD 840,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	JP Morgan	20/6/2027	2,524	(16,849)
CDS	USD 500,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	JP Morgan	20/6/2027	11,034	(36,734)
CDS	USD 425,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	JP Morgan	20/6/2027	5,584	(31,224)
CDS	USD 250,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	JP Morgan	20/6/2027	(4,241)	(18,367)
CDS	USD 500,000	Fund receives default protection on General Motors; and pays Fixed 5%	JP Morgan	20/6/2027	(9,371)	(62,653)
CDS	EUR 5,010,000	Fund receives default protection on Mercedes-Benz; and pays Fixed 1%	JP Morgan	20/6/2027	44,447	53,138
CDS	USD 75,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/6/2027	570	611
CDS	USD (507,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	JP Morgan	17/9/2058	(26,465)	(82,047)
CDS	USD (400,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	JP Morgan	17/9/2058	25,870	(64,731)
CDS	USD (35,000)	Fund provides default protection on CMBX.NA.10.BBB-; and receives Fixed 3%	JP Morgan	17/11/2059	(2,193)	(5,357)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 491,207	Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3%	JP Morgan	11/5/2063	61,393	105,181
CDS	EUR (17,800,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 1%	Morgan Stanley	20/3/2023	47,086	34,347
CDS	EUR (7,875,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 5%	Morgan Stanley	20/6/2023	11,858	274,259
CDS	EUR (4,800,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 5%	Morgan Stanley	20/6/2023	7,228	167,167
CDS	EUR (7,875,000)	Fund provides default protection on Naturgy Energy; and receives Fixed 1%	Morgan Stanley	20/6/2023	41,503	13,241
CDS	EUR (4,800,000)	Fund provides default protection on Naturgy Energy; and receives Fixed 1%	Morgan Stanley	20/6/2023	25,297	8,071
CDS	USD 250,000	Fund receives default protection on Staples; and pays Fixed 5%	Morgan Stanley	20/12/2023	14,640	19,283
CDS	USD 3,445,000	Fund receives default protection on Boeing; and pays Fixed 1%	Morgan Stanley	20/12/2024	51,246	32,658
CDS	USD 811,501	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2025	(42,932)	14,848
CDS	USD 1,250,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Morgan Stanley	20/6/2025	(66,858)	(7,962)
CDS	EUR (290,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2025	(130,367)	(82,059)
CDS	USD (282,209)	Fund provides default protection on Mexico Government International Bond; and receives Fixed 1%	Morgan Stanley	20/6/2026	(1,938)	(3,826)
CDS	EUR (2,700,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2026	(844,866)	(784,586)
CDS	USD (1,750,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Morgan Stanley	20/6/2027	(12,916)	(16,847)
CDS	EUR 4,440,000	Fund receives default protection on British American Tobacco; and pays Fixed 1%	Morgan Stanley	20/6/2027	73,031	55,219
CDS	USD 19,921,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2027	422,626	538,806
CDS	EUR 680,851	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	7,765	6,537
CDS	EUR 1,117,021	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	12,740	10,725
CDS	USD (2,006,667)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Morgan Stanley	17/9/2058	(35,923)	(69,440)
CDS	USD (700,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(113,907)	(113,280)
CDS	USD (9,149,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,439,784)	(1,480,569)
CDS	USD (6,630,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,051,146)	(1,072,923)
CDS	USD (2,250,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(352,231)	(364,114)
CDS	USD (500,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	51,709	(80,914)
CDS	USD (4,520,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(241,228)	(731,465)
CDS	USD (3,616,400)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(196,340)	(585,237)
CDS	USD (4,520,500)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(229,943)	(731,546)
CDS	USD (4,520,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(225,947)	(731,465)
CDS	USD (4,520,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(226,222)	(731,465)
CDS	USD 1,987,097	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(23,631)	(2,210)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 3,606,580	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(42,895)	(4,012)
CDS	USD 3,994,064	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(52,160)	(4,443)
CDS	USD 646,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	70,201	104,541
CDS	USD 507,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	55,097	82,047
IFS	EUR 12,883,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 7.67%	Bank of America	16/8/2023	(18,237)	(19,034)
IFS	USD 12,883,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 3.24%	Bank of America	20/8/2023	2,010	2,010
IFS	USD 1,850,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.951%	Bank of America	11/8/2027	14,824	14,824
IFS	USD 9,240,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.8675%	Bank of America	13/8/2027	104,324	104,324
IFS	GBP 1,645,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.85%	Bank of America	16/7/2031	(343,168)	(343,168)
IFS	EUR 6,680,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Bank of America	16/8/2032	29,758	29,758
IFS	EUR 2,195,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.731%	Bank of America	16/8/2032	17,750	18,395
IFS	GBP 2,000,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.423%	Bank of America	15/3/2048	(387,028)	(387,028)
IFS	GBP 3,395,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.525%	Morgan Stanley	15/11/2046	(584,856)	(584,856)
IRS	USD 469,854,799	Fund receives Fixed 1.079%; and pays Floating USD SOFR 1 Day	Bank of America	18/3/2021	(17,880,174)	(17,880,174)
IRS	USD 4,020,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0955%	Bank of America	19/9/2022	111,856	111,856
IRS	MXN 393,224,917	Fund receives Fixed 4.415%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	28/2/2023	(504,999)	(504,999)
IRS	MXN 393,224,917	Fund receives Fixed 4.495%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	3/3/2023	(506,323)	(506,323)
IRS	CLP 19,211,685,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	1,828,213	1,828,213
IRS	CLP 19,211,685,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(1,859,889)	(1,859,889)
IRS	USD 194,737,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5005%	Bank of America	12/7/2023	1,814,555	3,439,416
IRS	MXN 279,585,258	Fund receives Fixed 4.68%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	27/2/2024	(983,774)	(983,774)
IRS	MXN 278,683,371	Fund receives Fixed 4.855%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	1/3/2024	(950,914)	(950,914)
IRS	USD 232,932,853	Fund receives Fixed 1.1285%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2024	(8,553,527)	(8,553,527)
IRS	USD 349,576,239	Fund receives Fixed 1.12925%; and pays Floating USD SOFR 1 Day	Bank of America	8/3/2024	(12,851,796)	(12,851,796)
IRS	USD 354,810,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.398%	Bank of America	8/3/2024	18,397,534	18,397,534
IRS	USD 104,313,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.447%	Bank of America	19/3/2024	5,405,303	5,405,303
IRS	PLN 66,743,500	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.15%	Bank of America	11/4/2024	184,356	184,356
IRS	EUR 43,791,200	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 1.447%	Bank of America	11/5/2024	345,339	346,609
IRS	USD 87,929,483	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.525%	Bank of America	6/6/2024	4,922,410	4,922,410
IRS	USD 79,318,511	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5705%	Bank of America	28/6/2024	4,466,672	4,466,672

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 142,220,900	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 1.545%	Bank of America	6/7/2024	945,955	966,881
IRS	USD 73,770,363	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.51%	Bank of America	13/7/2024	4,313,855	4,313,855
IRS	USD 109,280,260	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5425%	Bank of America	16/7/2024	6,367,337	6,367,337
IRS	MXN 478,108,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 9.51%	Bank of America	18/7/2024	(51,818)	(51,818)
IRS	USD 72,845,435	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5465%	Bank of America	20/7/2024	4,263,974	4,263,974
IRS	USD 36,422,718	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.548%	Bank of America	20/7/2024	2,130,997	2,130,997
IRS	USD 145,204,848	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.487%	Bank of America	23/7/2024	8,676,648	8,676,648
IRS	GBP 98,060,000	Fund receives Fixed 2.5975%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2024	(1,698,703)	(1,698,703)
IRS	PLN 86,542,000	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.3%	Bank of America	4/8/2024	182,409	182,409
IRS	GBP 98,290,000	Fund receives Fixed 2.83697%; and pays Floating GBP SONIA 1 Day	Bank of America	10/8/2024	(1,441,276)	(1,441,276)
IRS	USD 11,574,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9395%	Bank of America	12/8/2024	346,504	346,504
IRS	USD 110,244,063	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5555%	Bank of America	12/8/2024	6,615,022	6,615,022
IRS	USD 71,761,051	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.566%	Bank of America	13/8/2024	4,294,086	4,294,086
IRS	GBP 19,870,000	Fund receives Fixed 3.76%; and pays Floating GBP SONIA 1 Day	Bank of America	24/8/2024	(72,814)	(72,664)
IRS	USD 73,323,670	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.565%	Bank of America	27/8/2024	4,476,416	4,476,416
IRS	USD 36,295,220	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5665%	Bank of America	27/8/2024	2,214,788	2,214,788
IRS	USD 36,845,135	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.56886%	Bank of America	27/8/2024	2,246,687	2,246,687
IRS	USD 36,845,140	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5704%	Bank of America	27/8/2024	2,245,606	2,245,606
IRS	USD 32,570,000	Fund receives Fixed 3.25%; and pays Floating USD SOFR 1 Day	Bank of America	30/9/2024	(57,978)	(169,540)
IRS	USD 19,990,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.216%	Bank of America	8/11/2024	122,775	122,775
IRS	USD 11,945,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.059%	Bank of America	18/1/2025	93,008	93,008
IRS	USD 11,940,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.0945%	Bank of America	7/2/2025	79,586	79,586
IRS	USD 65,616,484	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2%	Bank of America	17/2/2025	1,785,384	1,785,384
IRS	USD 2,868,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.125%	Bank of America	21/2/2025	16,504	16,504
IRS	USD 6,100,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.243%	Bank of America	22/2/2025	21,216	21,216
IRS	USD 3,000,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4685%	Bank of America	2/3/2025	(2,935)	(2,935)
IRS	USD 13,480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.862%	Bank of America	18/4/2025	124,883	124,883
IRS	USD 6,810,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9765%	Bank of America	21/4/2025	47,770	47,770
IRS	USD 10,000,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.065%	Bank of America	2/5/2025	50,520	50,520
IRS	USD 100,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1245%	Bank of America	2/5/2025	393	393

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 3,037,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.224%	Bank of America	26/5/2025	4,275	4,275
IRS	USD 3,037,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2385%	Bank of America	26/5/2025	3,445	3,445
IRS	USD 14,170,000	Fund receives Fixed 0.098%; and pays Floating USD SOFR 1 Day	Bank of America	2/6/2025	(482,715)	(1,211,004)
IRS	USD 3,016,000	Fund receives Fixed 2.4385%; and pays Floating USD SOFR 1 Day	Bank of America	10/7/2025	(45,105)	(45,105)
IRS	USD 12,065,000	Fund receives Fixed 2.491%; and pays Floating USD SOFR 1 Day	Bank of America	10/7/2025	(168,565)	(168,565)
IRS	AUD 71,605,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.69%	Bank of America	22/7/2025	10,584	10,584
IRS	AUD 71,605,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.71%	Bank of America	22/7/2025	1,656	1,656
IRS	USD 3,740,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.085%	Bank of America	28/8/2025	5,895	5,895
IRS	USD 35,300,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1045%	Bank of America	28/8/2025	42,808	42,808
IRS	CNY 109,515,000	Fund receives Fixed 2.245%; and pays Floating CNY CNRR 3 Month	Bank of America	21/12/2025	405	405
IRS	CNY 109,515,000	Fund receives Fixed 2.24%; and pays Floating CNY CNRR 3 Month	Bank of America	21/12/2025	(1,889)	(1,889)
IRS	EUR 46,840,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.85%	Bank of America	12/2/2026	1,278,926	1,278,926
IRS	USD 13,050,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.245%	Bank of America	25/2/2026	11,510	183,334
IRS	EUR 47,320,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.635%	Bank of America	4/3/2026	1,492,878	1,492,878
IRS	USD 10,620,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.42%	Bank of America	6/3/2026	7,737	131,763
IRS	EUR 6,210,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.777%	Bank of America	7/5/2026	57,065	57,065
IRS	USD 181,181,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.15%	Bank of America	26/5/2026	85,273	318,099
IRS	EUR 473,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.14993%	Bank of America	11/6/2026	877	877
IRS	USD 6,240,000	Fund receives Fixed 2.039%; and pays Floating USD SOFR 1 Day	Bank of America	6/8/2026	(87,689)	(87,689)
IRS	USD 6,325,000	Fund receives Fixed 2.2665%; and pays Floating USD SOFR 1 Day	Bank of America	13/8/2026	(62,147)	(62,147)
IRS	USD 3,246,500	Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.8885%	Bank of America	23/8/2026	64,587	64,587
IRS	EUR 3,010,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.11301%	Bank of America	27/8/2026	9,586	9,586
IRS	EUR 3,000,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.1677%	Bank of America	27/8/2026	6,487	6,487
IRS	USD 6,330,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.668%	Bank of America	27/8/2026	14,905	14,905
IRS	USD 1,362,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.807%	Bank of America	3/9/2026	(352)	(352)
IRS	USD 1,362,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8095%	Bank of America	3/9/2026	(413)	(413)
IRS	USD 16,935,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.04%	Bank of America	28/2/2027	56,656	43,109
IRS	USD 116,466,427	Fund receives Fixed 1.549%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2027	(7,631,636)	(7,631,636)
IRS	USD 3,833,000	Fund receives Fixed 1.735%; and pays Floating USD SOFR 1 Day	Bank of America	14/3/2027	(221,869)	(221,869)
IRS	EUR 31,140,000	Fund receives Fixed 0.92799%; and pays Floating EUR EURIBOR 1 Day	Bank of America	7/4/2027	(260,612)	(304,358)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 121,800,000	Fund receives Fixed 0.94%; and pays Floating EUR EURIBOR 1 Day	Bank of America	7/4/2027	(1,162,986)	(1,176,893)
IRS	EUR 53,250,000	Fund receives Fixed 1.37%; and pays Floating EUR EURIBOR 1 Day	Bank of America	23/4/2027	(304,930)	(302,674)
IRS	EUR 81,690,000	Fund receives Fixed 1.673%; and pays Floating EUR EURIBOR 1 Day	Bank of America	12/5/2027	(225,278)	(236,073)
IRS	USD 6,714,000	Fund receives Fixed 1.36%; and pays Floating USD SOFR 1 Day	Bank of America	26/5/2027	(50,046)	(508,874)
IRS	USD 7,540,000	Fund receives Fixed 1.35%; and pays Floating USD SOFR 1 Day	Bank of America	26/5/2027	(55,987)	(574,778)
IRS	USD 8,320,000	Fund receives Fixed 1.2145%; and pays Floating USD SOFR 1 Day	Bank of America	1/8/2027	(57,153)	(702,180)
IRS	GBP 105,180,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.9%	Bank of America	4/8/2027	835,532	835,532
IRS	GBP 105,390,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.98697%	Bank of America	10/8/2027	743,131	743,131
IRS	USD 2,790,000	Fund receives Fixed 1.974%; and pays Floating USD SOFR 1 Day	Bank of America	19/9/2027	(140,828)	(140,828)
IRS	USD 2,790,000	Fund receives Fixed 1.9985%; and pays Floating USD SOFR 1 Day	Bank of America	19/9/2027	(137,681)	(137,681)
IRS	USD 2,790,000	Fund receives Fixed 1.9875%; and pays Floating USD SOFR 1 Day	Bank of America	19/9/2027	(139,094)	(139,094)
IRS	USD 5,954,500	Fund receives Fixed 2.943%; and pays Floating USD SOFR 1 Day	Bank of America	8/11/2027	(32,355)	(32,355)
IRS	USD 289,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.9025%	Bank of America	14/3/2028	5,388	5,388
IRS	USD 3,930,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 3.035%	Bank of America	13/9/2028	45,416	45,416
IRS	USD 64,027,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	16/2/2029	24,070	216,443
IRS	USD 3,450,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6815%	Bank of America	4/6/2029	8,115	8,115
IRS	USD 3,015,000	Fund receives Fixed 3.116%; and pays Floating USD SOFR 1 Day	Bank of America	17/6/2029	27,447	27,447
IRS	USD 18,395,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.96%	Bank of America	30/6/2029	103,370	(8,654)
IRS	USD 1,050,000	Fund receives Fixed 2.929%; and pays Floating USD SOFR 1 Day	Bank of America	26/8/2029	(1,941)	(1,941)
IRS	EUR 2,330,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.185%	Bank of America	16/1/2030	330,082	330,406
IRS	USD 15,435,000	Fund receives Fixed 0.6475%; and pays Floating USD SOFR 3 Month	Bank of America	25/9/2030	(2,770,999)	(2,770,999)
IRS	USD 15,435,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.6965%	Bank of America	25/9/2030	2,717,384	2,717,384
IRS	USD 12,348,000	Fund receives Fixed 0.6795%; and pays Floating USD SOFR 3 Month	Bank of America	29/9/2030	(2,191,344)	(2,191,344)
IRS	USD 12,348,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.75%	Bank of America	29/9/2030	2,129,538	2,129,538
IRS	EUR 6,510,000	Fund receives Fixed 0.6142%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(856,670)	(856,670)
IRS	EUR 28,050,000	Fund receives Fixed 0.7895%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(3,311,725)	(3,311,725)
IRS	EUR 8,470,000	Fund receives Fixed 1.2395%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(705,749)	(705,749)
IRS	EUR 9,690,000	Fund receives Fixed 1.465%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(637,002)	(638,754)
IRS	EUR 41,810,000	Fund receives Fixed 1.6988%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(2,001,599)	(2,001,599)
IRS	EUR 6,340,000	Fund receives Fixed 1.9045%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(202,863)	(202,863)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 18,325,000	Fund receives Fixed 0.767%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(2,195,360)	(2,195,360)
IRS	USD 14,140,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.502%	Bank of America	10/3/2031	152,205	444,927
IRS	USD 10,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.262%	Bank of America	30/3/2031	(19)	173
IRS	EUR 2,150,000	Fund receives Fixed 1.6119%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(131,528)	(131,528)
IRS	EUR 1,075,000	Fund receives Fixed 1.711%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(57,138)	(57,138)
IRS	EUR 1,079,000	Fund receives Fixed 1.72254%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(56,343)	(56,343)
IRS	EUR 1,075,000	Fund receives Fixed 1.7317%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(55,336)	(55,336)
IRS	EUR 1,075,000	Fund receives Fixed 1.745%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(54,358)	(54,179)
IRS	EUR 7,520,000	Fund receives Fixed 1.9275%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(267,876)	(267,876)
IRS	EUR 2,145,000	Fund receives Fixed 2.0077%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(62,480)	(62,480)
IRS	EUR 2,145,000	Fund receives Fixed 2.0742%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(50,930)	(50,930)
IRS	EUR 2,150,000	Fund receives Fixed 2.092%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(47,950)	(47,950)
IRS	EUR 1,079,000	Fund receives Fixed 2.124%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(21,268)	(21,268)
IRS	EUR 1,075,000	Fund receives Fixed 2.2162%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(13,164)	(13,164)
IRS	EUR 1,075,000	Fund receives Fixed 2.23%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(11,799)	(11,963)
IRS	EUR 7,520,000	Fund receives Fixed 2.358%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(5,747)	(5,747)
IRS	EUR 1,075,000	Fund receives Fixed 2.41437%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	4,085	4,085
IRS	EUR 1,075,000	Fund receives Fixed 2.4995%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	11,495	11,495
IRS	EUR 1,075,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.64005%	Bank of America	15/8/2031	(23,729)	(23,729)
IRS	EUR 7,240,000	Fund receives Fixed 1.86%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(299,649)	(297,472)
IRS	EUR 1,079,000	Fund receives Fixed 2.37%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	1,989	224
IRS	EUR 41,523,251	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.02%	Bank of America	26/8/2031	7,873,523	7,873,523
IRS	USD 9,990,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.425%	Bank of America	23/9/2031	100,712	1,177,875
IRS	USD 2,972,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.11567%	Bank of America	27/9/2031	423,903	423,903
IRS	USD 139,346,104	Fund receives Fixed 1.5638%; and pays Floating USD SOFR 3 Month	Bank of America	14/10/2031	(17,640,693)	(17,640,693)
IRS	USD 72,617,577	Fund receives Fixed 1.59%; and pays Floating USD SOFR 3 Month	Bank of America	19/11/2031	(9,164,346)	(9,164,346)
IRS	MXN 58,122,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.6%	Bank of America	1/1/2032	(217,232)	(217,232)
IRS	MXN 89,548,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.565%	Bank of America	12/1/2032	(344,804)	(344,804)
IRS	USD 156,867,514	Fund receives Fixed 1.7343%; and pays Floating USD SOFR 3 Month	Bank of America	28/1/2032	(18,272,030)	(18,272,030)
IRS	USD 5,370,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7575%	Bank of America	10/2/2032	510,008	510,008

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 1,160,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.8395%	Bank of America	16/2/2032	150,245	150,245
IRS	USD 4,980,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.308%	Bank of America	22/2/2032	51,172	658,625
IRS	EUR 580,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.8575%	Bank of America	1/3/2032	75,667	75,667
IRS	USD 5,050,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.687%	Bank of America	7/3/2032	512,281	512,281
IRS	USD 3,815,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.59%	Bank of America	9/3/2032	417,679	417,679
IRS	USD 6,587,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.652%	Bank of America	10/3/2032	687,583	687,583
IRS	EUR 850,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.905%	Bank of America	14/3/2032	107,661	107,661
IRS	EUR 590,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.024%	Bank of America	16/3/2032	68,662	68,662
IRS	USD 4,490,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9485%	Bank of America	16/3/2032	359,161	359,161
IRS	EUR 590,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.046%	Bank of America	17/3/2032	67,487	67,487
IRS	USD 3,750,548	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.98555%	Bank of America	18/3/2032	288,647	288,647
IRS	USD 7,483,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.106%	Bank of America	23/3/2032	501,849	501,849
IRS	USD 4,449,352	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.1245%	Bank of America	23/3/2032	291,570	291,570
IRS	EUR 1,610,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.1255%	Bank of America	29/3/2032	173,091	173,091
IRS	USD 5,301,448	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.263%	Bank of America	29/3/2032	286,995	286,995
IRS	USD 4,493,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3125%	Bank of America	7/4/2032	225,179	225,179
IRS	EUR 600,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.338%	Bank of America	8/4/2032	53,440	53,440
IRS	USD 10,222,322	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3525%	Bank of America	8/4/2032	478,389	478,389
IRS	USD 4,500,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.41%	Bank of America	8/4/2032	189,047	189,047
IRS	USD 8,180,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4225%	Bank of America	8/4/2032	335,130	335,130
IRS	USD 4,502,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4135%	Bank of America	11/4/2032	187,996	187,996
IRS	USD 4,567,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.554%	Bank of America	13/4/2032	137,253	137,253
IRS	USD 5,373,819	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.588%	Bank of America	19/4/2032	146,463	146,463
IRS	USD 3,863,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6187%	Bank of America	20/4/2032	95,405	95,405
IRS	USD 3,866,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.65335%	Bank of America	21/4/2032	84,308	84,308
IRS	USD 4,605,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7234%	Bank of America	21/4/2032	73,475	73,475
IRS	EUR 600,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.641%	Bank of America	21/4/2032	37,626	37,626
IRS	MXN 109,165,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 8.955%	Bank of America	21/4/2032	62,649	62,649
IRS	USD 5,760,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6375%	Bank of America	25/4/2032	133,388	133,388
IRS	USD 7,618,000	Fund receives Fixed 2.513%; and pays Floating USD SOFR 1 Day	Bank of America	28/4/2032	(255,856)	(255,856)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 3,050,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7245%	Bank of America	3/5/2032	48,514	48,514
IRS	USD 13,950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.505%	Bank of America	4/5/2032	136,964	2,816,881
IRS	USD 7,638,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.85%	Bank of America	9/5/2032	41,174	41,174
IRS	USD 13,630,000	Fund receives Fixed 2.87%; and pays Floating USD SOFR 1 Day	Bank of America	15/5/2032	(80,786)	(35,203)
IRS	USD 5,973,136	Fund receives Fixed 2.6565%; and pays Floating USD SOFR 1 Day	Bank of America	16/5/2032	(129,402)	(129,402)
IRS	USD 63,216,532	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.58%	Bank of America	24/5/2032	1,764,860	1,778,785
IRS	USD 11,858,932	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.585%	Bank of America	26/5/2032	328,833	328,833
IRS	USD 6,666,000	Fund receives Fixed 2.5278%; and pays Floating USD SOFR 1 Day	Bank of America	27/5/2032	(217,023)	(217,023)
IRS	USD 5,170,704	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.715%	Bank of America	3/6/2032	86,863	86,863
IRS	GBP 4,540,000	Fund receives Fixed 2.7075%; and pays Floating GBP SONIA 1 Day	Bank of America	7/6/2032	(117,981)	(117,981)
IRS	USD 6,660,568	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.84671%	Bank of America	8/6/2032	37,831	37,831
IRS	USD 24,565,000	Fund receives Fixed 2.767%; and pays Floating USD SOFR 1 Day	Bank of America	9/6/2032	(305,105)	(305,105)
IRS	USD 5,970,050	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.77467%	Bank of America	9/6/2032	70,278	70,278
IRS	USD 5,952,826	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.83485%	Bank of America	13/6/2032	39,808	39,808
IRS	USD 5,210,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9425%	Bank of America	14/6/2032	(12,654)	(12,654)
IRS	USD 5,210,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.948%	Bank of America	14/6/2032	(15,080)	(15,080)
IRS	USD 3,675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.155%	Bank of America	15/6/2032	(75,065)	(75,065)
IRS	USD 14,784,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.07269%	Bank of America	17/6/2032	(199,049)	(199,049)
IRS	USD 7,457,888	Fund receives Fixed 2.981%; and pays Floating USD SOFR 1 Day	Bank of America	21/6/2032	42,550	42,550
IRS	USD 7,373,000	Fund receives Fixed 2.769%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(90,719)	(90,719)
IRS	USD 6,144,167	Fund receives Fixed 2.818%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(49,972)	(49,972)
IRS	USD 5,925,920	Fund receives Fixed 2.696%; and pays Floating USD SOFR 1 Day	Bank of America	6/7/2032	(109,730)	(109,730)
IRS	USD 4,057,349	Fund receives Fixed 2.6095%; and pays Floating USD SOFR 1 Day	Bank of America	7/7/2032	(105,025)	(105,025)
IRS	USD 2,941,500	Fund receives Fixed 2.6715%; and pays Floating USD SOFR 1 Day	Bank of America	8/7/2032	(60,625)	(60,625)
IRS	USD 3,489,271	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.892%	Bank of America	12/7/2032	6,377	6,377
IRS	EUR 12,710,000	Fund receives Fixed 2.048%; and pays Floating EUR EURIBOR 1 Day	Bank of America	13/7/2032	(93,119)	(93,119)
IRS	EUR 12,710,000	Fund receives Fixed 2.111%; and pays Floating EUR EURIBOR 1 Day	Bank of America	13/7/2032	(58,463)	(58,463)
IRS	EUR 25,420,000	Fund receives Fixed 2.266%; and pays Floating EUR EURIBOR 1 Day	Bank of America	13/7/2032	53,604	53,604
IRS	USD 14,080,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.816%	Bank of America	13/7/2032	(49,440)	(49,440)
IRS	USD 28,150,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.873%	Bank of America	13/7/2032	(163,608)	(163,608)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 8,974,000	Fund receives Fixed 2.4425%; and pays Floating EUR EURIBOR 6 Month	Bank of America	14/7/2032	(44,889)	(44,889)
IRS	AUD 17,115,000	Fund receives Fixed 4.16%; and pays Floating AUD BBSW 3 Month	Bank of America	21/7/2032	(10,193)	(10,193)
IRS	AUD 17,115,000	Fund receives Fixed 4.14%; and pays Floating AUD BBSW 3 Month	Bank of America	21/7/2032	(18,930)	(18,930)
IRS	EUR 2,000,000	Fund receives Fixed 2.099%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/7/2032	(39,480)	(39,480)
IRS	USD 7,211,000	Fund receives Fixed 2.58638%; and pays Floating USD SOFR 1 Day	Bank of America	26/7/2032	(201,614)	(201,614)
IRS	USD 2,260,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.5125%	Bank of America	26/7/2032	19,904	19,904
IRS	EUR 8,460,000	Fund receives Fixed 1.8035%; and pays Floating EUR EURIBOR 1 Day	Bank of America	28/7/2032	(152,701)	(152,701)
IRS	EUR 8,580,000	Fund receives Fixed 1.568%; and pays Floating EUR EURIBOR 6 Month	Bank of America	28/7/2032	(549,377)	(555,388)
IRS	USD 679,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.276%	Bank of America	4/8/2032	12,483	12,483
IRS	USD 19,242,000	Fund receives Fixed 2.534%; and pays Floating USD SOFR 1 Day	Bank of America	10/8/2032	(626,099)	(626,099)
IRS	EUR 9,310,000	Fund receives Fixed 1.747%; and pays Floating EUR EURIBOR 1 Day	Bank of America	11/8/2032	(191,994)	(191,994)
IRS	USD 11,520,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4025%	Bank of America	11/8/2032	153,470	153,470
IRS	CAD 1,363,000	Fund receives Fixed 3.26%; and pays Floating CAD CDOR 6 Month	Bank of America	18/8/2032	(22,852)	(26,502)
IRS	USD 450,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.93%	Bank of America	18/8/2032	38,046	38,046
IRS	USD 680,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6425%	Bank of America	19/8/2032	15,817	15,817
IRS	USD 2,210,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.645%	Bank of America	19/8/2032	50,931	50,931
IRS	USD 1,355,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.65%	Bank of America	19/8/2032	6,031	30,644
IRS	USD 2,715,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.651%	Bank of America	19/8/2032	61,167	61,167
IRS	CAD 2,700,000	Fund receives Fixed 3.42%; and pays Floating CAD CDOR 6 Month	Bank of America	22/8/2032	(24,709)	(24,709)
IRS	CAD 1,362,000	Fund receives Fixed 3.461%; and pays Floating CAD CDOR 6 Month	Bank of America	23/8/2032	(8,871)	(8,871)
IRS	USD 890,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7265%	Bank of America	23/8/2032	14,278	14,278
IRS	USD 680,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.72735%	Bank of America	23/8/2032	10,859	10,859
IRS	USD 1,355,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7355%	Bank of America	23/8/2032	20,687	20,687
IRS	USD 7,211,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7435%	Bank of America	23/8/2032	105,124	105,124
IRS	USD 680,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.767%	Bank of America	24/8/2032	8,538	8,538
IRS	USD 680,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7915%	Bank of America	24/8/2032	7,103	7,103
IRS	USD 1,360,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8045%	Bank of America	24/8/2032	12,683	12,683
IRS	USD 2,040,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.808%	Bank of America	24/8/2032	18,410	18,410
IRS	USD 1,360,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.80918%	Bank of America	24/8/2032	12,135	12,135
IRS	USD 680,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8145%	Bank of America	24/8/2032	5,756	5,756

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 5,420,000	Fund receives Fixed 2.665%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2032	(15,341)	(15,341)
IRS	USD 1,360,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.854%	Bank of America	25/8/2032	6,883	6,883
IRS	GBP 881,000	Fund receives Fixed 2.8415%; and pays Floating GBP SONIA 1 Day	Bank of America	26/8/2032	(10,769)	(10,769)
IRS	USD 675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.874%	Bank of America	26/8/2032	2,253	2,253
IRS	USD 675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.88%	Bank of America	26/8/2032	1,904	1,904
IRS	USD 675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.902%	Bank of America	26/8/2032	624	624
IRS	USD 675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.905%	Bank of America	26/8/2032	449	449
IRS	USD 675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9165%	Bank of America	26/8/2032	(220)	(220)
IRS	USD 1,310,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.919%	Bank of America	26/8/2032	(709)	(709)
IRS	EUR 26,300,000	Fund receives Fixed 2.1175%; and pays Floating EUR EURIBOR 1 Day	Bank of America	27/8/2032	(125,680)	(125,680)
IRS	CAD 2,715,000	Fund receives Fixed 3.5595%; and pays Floating CAD CDOR 6 Month	Bank of America	29/8/2032	(844)	(844)
IRS	USD 1,362,333	Fund receives Fixed 2.828%; and pays Floating USD SOFR 1 Day	Bank of America	29/8/2032	(9,949)	(9,949)
IRS	USD 1,300,000	Fund receives Fixed 2.873%; and pays Floating USD SOFR 1 Day	Bank of America	30/8/2032	(4,447)	(4,447)
IRS	USD 1,445,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9075%	Bank of America	31/8/2032	637	637
IRS	USD 7,277,057	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	1/9/2032	(4,516)	(4,516)
IRS	EUR 16,610,000	Fund receives Fixed 2.2185%; and pays Floating EUR EURIBOR 1 Day	Bank of America	1/9/2032	(7,833)	(7,833)
IRS	USD 45,530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6925%	Bank of America	1/9/2032	80,347	80,347
IRS	USD 1,362,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93947%	Bank of America	1/9/2032	(3,135)	(3,135)
IRS	USD 1,365,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.944%	Bank of America	1/9/2032	(3,674)	(3,674)
IRS	USD 1,864,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6885%	Bank of America	6/2/2033	191,742	191,742
IRS	EUR 12,306,000	Fund receives Fixed 1.91%; and pays Floating EUR EURIBOR 6 Month	Bank of America	17/5/2033	(613,434)	(613,434)
IRS	USD 1,498,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.835%	Bank of America	7/5/2034	(6,003)	(6,003)
IRS	USD 4,200,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.59%	Bank of America	29/5/2034	67,044	67,044
IRS	USD 6,450,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6%	Bank of America	29/5/2034	97,661	97,661
IRS	USD 10,600,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.605%	Bank of America	30/5/2034	155,968	155,968
IRS	USD 294,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.364%	Bank of America	13/8/2034	9,924	9,924
IRS	USD 1,405,000	Fund receives Fixed 2.748%; and pays Floating USD SOFR 1 Day	Bank of America	27/8/2034	(3,206)	(3,206)
IRS	USD 8,890,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.497%	Bank of America	12/2/2035	25,597	916,204
IRS	USD 1,000,000	Fund receives Fixed 1.81%; and pays Floating USD SOFR 1 Day	Bank of America	1/2/2037	(77,111)	(77,111)
IRS	USD 2,114,015	Fund receives Fixed 2.9895%; and pays Floating USD SOFR 1 Day	Bank of America	17/5/2037	2,168	2,168

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 1,789,031	Fund receives Fixed 2.993%; and pays Floating USD SOFR 1 Day	Bank of America	17/5/2037	2,055	2,055
IRS	USD 3,766,381	Fund receives Fixed 3.00397%; and pays Floating USD SOFR 1 Day	Bank of America	17/5/2037	5,776	5,776
IRS	USD 1,883,191	Fund receives Fixed 3.0055%; and pays Floating USD SOFR 1 Day	Bank of America	17/5/2037	2,989	2,989
IRS	USD 1,013,516	Fund receives Fixed 2.8025%; and pays Floating USD SOFR 1 Day	Bank of America	21/5/2037	(5,613)	(5,613)
IRS	USD 1,066,859	Fund receives Fixed 2.8175%; and pays Floating USD SOFR 1 Day	Bank of America	21/5/2037	(5,347)	(5,347)
IRS	EUR 1,846,800	Fund receives Fixed 2.14946%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2037	(34,433)	(34,433)
IRS	EUR 1,846,800	Fund receives Fixed 2.19748%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2037	(31,073)	(31,073)
IRS	EUR 1,846,800	Fund receives Fixed 2.2215%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2037	(29,392)	(29,392)
IRS	EUR 1,846,800	Fund receives Fixed 2.32113%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2037	(22,420)	(22,420)
IRS	EUR 3,596,400	Fund receives Fixed 2.50712%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2037	(18,315)	(18,315)
IRS	USD 1,855,217	Fund receives Fixed 2.9285%; and pays Floating USD SOFR 1 Day	Bank of America	2/6/2037	(2,111)	(2,111)
IRS	USD 1,855,217	Fund receives Fixed 2.9555%; and pays Floating USD SOFR 1 Day	Bank of America	2/6/2037	(356)	(356)
IRS	USD 1,952,860	Fund receives Fixed 3.07028%; and pays Floating USD SOFR 1 Day	Bank of America	2/6/2037	7,477	7,477
IRS	USD 3,902,202	Fund receives Fixed 2.9985%; and pays Floating USD SOFR 1 Day	Bank of America	9/6/2037	5,082	5,082
IRS	USD 3,905,720	Fund receives Fixed 3.029%; and pays Floating USD SOFR 1 Day	Bank of America	9/6/2037	9,257	9,257
IRS	USD 3,902,202	Fund receives Fixed 3.0593%; and pays Floating USD SOFR 1 Day	Bank of America	9/6/2037	13,389	13,389
IRS	EUR 1,798,200	Fund receives Fixed 2.52853%; and pays Floating EUR EURIBOR 6 Month	Bank of America	11/6/2037	(7,392)	(7,392)
IRS	USD 1,952,860	Fund receives Fixed 3.1175%; and pays Floating USD SOFR 1 Day	Bank of America	15/6/2037	10,656	10,656
IRS	USD 1,949,341	Fund receives Fixed 3.154%; and pays Floating USD SOFR 1 Day	Bank of America	15/6/2037	13,126	13,126
IRS	EUR 1,798,200	Fund receives Fixed 2.80506%; and pays Floating EUR EURIBOR 6 Month	Bank of America	28/6/2037	11,754	11,754
IRS	EUR 1,798,200	Fund receives Fixed 2.909%; and pays Floating EUR EURIBOR 6 Month	Bank of America	28/6/2037	18,824	18,824
IRS	EUR 374,000	Fund receives Fixed 2.6325%; and pays Floating EUR EURIBOR 6 Month	Bank of America	13/7/2037	59	59
IRS	EUR 1,798,200	Fund receives Fixed 2.545%; and pays Floating EUR EURIBOR 6 Month	Bank of America	20/7/2037	(5,528)	(5,528)
IRS	EUR 4,345,000	Fund receives Fixed 2.2315%; and pays Floating EUR EURIBOR 6 Month	Bank of America	13/8/2037	(63,597)	(63,597)
IRS	USD 5,490,000	Fund receives Fixed 2.9505%; and pays Floating USD SOFR 1 Day	Bank of America	24/8/2037	(2,733)	(2,733)
IRS	USD 5,605,000	Fund receives Fixed 3.027%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2037	12,120	12,120
IRS	USD 4,160,000	Fund receives Fixed 3.119%; and pays Floating USD SOFR 1 Day	Bank of America	26/8/2037	22,304	22,304
IRS	USD 2,775,000	Fund receives Fixed 3.0525%; and pays Floating USD SOFR 1 Day	Bank of America	27/8/2037	8,452	8,452
IRS	USD 5,731,000	Fund receives Fixed 1.835%; and pays Floating USD SOFR 1 Day	Bank of America	17/1/2039	(418,752)	(418,752)
IRS	USD 5,030,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.7065%	Bank of America	17/8/2040	81,600	1,532,569

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 8,083,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	26/11/2041	(46,745)	(62,200)
IRS	USD 1,484,174	Fund receives Fixed 2.5735%; and pays Floating USD SOFR 1 Day	Bank of America	27/5/2042	(4,197)	(4,197)
IRS	USD 2,593,961	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.1955%	Bank of America	19/5/2047	(1,058)	(1,058)
IRS	USD 1,299,654	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.132%	Bank of America	21/5/2047	1,683	1,683
IRS	USD 1,898,672	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.14%	Bank of America	28/5/2047	1,945	1,945
IRS	EUR 1,260,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.27%	Bank of America	18/1/2048	(28,571)	(28,571)
IRS	USD 4,870,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0775%	Bank of America	5/7/2049	29,225	52,924
IRS	USD 3,370,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.445%	Bank of America	16/8/2049	19,303	151,393
IRS	USD 3,440,000	Fund receives Fixed 1.449%; and pays Floating USD SOFR 1 Day	Bank of America	12/2/2050	(62,658)	(824,178)
IRS	USD 18,194,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	25/1/2051	(161,146)	(436,587)
IRS	USD 33,463,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	28/1/2051	(296,393)	(805,094)
IRS	USD 18,855,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	1/2/2051	(166,840)	(417,263)
IRS	USD 10,566,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	4/2/2051	(93,499)	(234,493)
IRS	USD 10,880,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	5/2/2051	(96,278)	(241,458)
IRS	USD 4,010,000	Fund receives Fixed 1.585%; and pays Floating USD SOFR 1 Day	Bank of America	19/2/2051	(77,320)	(862,862)
IRS	USD 4,450,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	22/2/2051	139,727	(99,540)
IRS	USD 16,715,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	27/5/2051	526,207	(392,407)
IRS	USD 2,732,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	28/5/2051	86,015	(64,142)
IRS	USD 1,343,000	Fund receives Fixed 1.614%; and pays Floating USD SOFR 1 Day	Bank of America	11/6/2051	(26,348)	(281,961)
IRS	USD 36,909,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.79%	Bank of America	21/1/2052	1,171,966	(897,347)
IRS	EUR 660,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.765%	Bank of America	14/4/2052	17,702	17,702
IRS	EUR 330,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.648%	Bank of America	14/4/2052	11,202	11,202
IRS	EUR 660,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.708%	Bank of America	14/4/2052	19,993	19,993
IRS	EUR 660,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.729%	Bank of America	14/4/2052	19,149	19,149
IRS	EUR 660,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.73728%	Bank of America	14/4/2052	18,816	18,816
IRS	USD 880,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9%	Bank of America	22/4/2052	6,921	7,065
IRS	JPY 10,082,160	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.8599%	Bank of America	25/4/2052	2,666	2,666
IRS	USD 880,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.85%	Bank of America	28/4/2052	9,703	9,273
IRS	USD 880,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9%	Bank of America	2/5/2052	6,965	6,961
IRS	USD 880,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9095%	Bank of America	2/5/2052	6,530	6,530

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 1,895,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.72806%	Bank of America	9/5/2052	54,672	54,672
IRS	EUR 815,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.74936%	Bank of America	9/5/2052	22,457	22,457
IRS	EUR 815,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.799%	Bank of America	9/5/2052	19,996	19,996
IRS	JPY 10,082,160	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.8535%	Bank of America	9/5/2052	2,800	2,800
IRS	JPY 10,082,160	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.857%	Bank of America	9/5/2052	2,733	2,733
IRS	USD 880,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.91%	Bank of America	12/5/2052	6,777	6,403
IRS	USD 880,000	Fund receives Fixed 2.0085%; and pays Floating USD SOFR 1 Day	Bank of America	16/5/2052	(1,895)	(1,895)
IRS	USD 3,513,036	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.902%	Bank of America	17/5/2052	280	280
IRS	USD 7,026,075	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.91718%	Bank of America	17/5/2052	(2,050)	(2,050)
IRS	USD 3,513,036	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9225%	Bank of America	17/5/2052	(1,482)	(1,482)
IRS	USD 950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.983%	Bank of America	19/5/2052	3,260	3,260
IRS	USD 880,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0525%	Bank of America	19/5/2052	(133)	(133)
IRS	USD 950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.038%	Bank of America	20/5/2052	558	558
IRS	USD 1,531,324	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.894%	Bank of America	21/5/2052	400	400
IRS	EUR 680,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.95%	Bank of America	23/5/2052	10,361	10,361
IRS	JPY 19,611,570	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.88%	Bank of America	23/5/2052	4,478	4,478
IRS	EUR 680,000	Fund receives Fixed 1.02637%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2052	(7,189)	(7,189)
IRS	EUR 680,000	Fund receives Fixed 1.0713%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2052	(5,331)	(5,331)
IRS	EUR 680,000	Fund receives Fixed 1.11%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2052	(3,731)	(3,731)
IRS	EUR 680,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.031%	Bank of America	26/5/2052	6,997	6,997
IRS	EUR 680,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.057%	Bank of America	26/5/2052	5,922	5,922
IRS	JPY 16,172,460	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.85%	Bank of America	26/5/2052	4,624	4,624
IRS	JPY 16,172,460	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.7915%	Bank of America	27/5/2052	6,430	6,430
IRS	USD 946,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.98%	Bank of America	27/5/2052	3,260	3,305
IRS	USD 946,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.99%	Bank of America	27/5/2052	2,263	2,818
IRS	USD 475,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.02794%	Bank of America	27/5/2052	486	486
IRS	USD 1,785,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.03%	Bank of America	27/5/2052	2,163	1,639
IRS	USD 950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0455%	Bank of America	27/5/2052	113	113
IRS	USD 5,352,444	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0585%	Bank of America	27/5/2052	(2,946)	(2,946)
IRS	EUR 2,284,200	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.85752%	Bank of America	28/5/2052	13,359	13,359

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 2,284,200	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.89209%	Bank of America	28/5/2052	11,038	11,038
IRS	EUR 2,284,200	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.9075%	Bank of America	28/5/2052	10,003	10,003
IRS	EUR 2,284,200	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.97108%	Bank of America	28/5/2052	5,734	5,734
IRS	EUR 4,985,550	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.22706%	Bank of America	28/5/2052	(25,000)	(25,000)
IRS	EUR 805,000	Fund receives Fixed 1.302%; and pays Floating EUR EURIBOR 6 Month	Bank of America	30/5/2052	5,020	5,020
IRS	EUR 13,896,000	Fund receives Fixed 1.6487%; and pays Floating EUR EURIBOR 6 Month	Bank of America	30/5/2052	(357,205)	(808,695)
IRS	EUR 680,000	Fund receives Fixed 1.2135%; and pays Floating EUR EURIBOR 6 Month	Bank of America	2/6/2052	585	585
IRS	EUR 680,000	Fund receives Fixed 1.2403%; and pays Floating EUR EURIBOR 6 Month	Bank of America	2/6/2052	1,692	1,692
IRS	USD 950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0785%	Bank of America	3/6/2052	(1,575)	(1,575)
IRS	USD 2,694,243	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.946%	Bank of America	4/6/2052	(2,860)	(2,860)
IRS	USD 2,650,787	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9725%	Bank of America	4/6/2052	(4,531)	(4,531)
IRS	USD 2,836,045	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.99146%	Bank of America	4/6/2052	(6,163)	(6,163)
IRS	USD 950,000	Fund receives Fixed 2.15%; and pays Floating USD SOFR 1 Day	Bank of America	6/6/2052	5,080	5,103
IRS	EUR 805,000	Fund receives Fixed 1.3%; and pays Floating EUR EURIBOR 6 Month	Bank of America	9/6/2052	5,037	4,966
IRS	EUR 850,000	Fund receives Fixed 1.63%; and pays Floating EUR EURIBOR 6 Month	Bank of America	9/6/2052	22,300	22,292
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.24828%	Bank of America	9/6/2052	(2,203)	(2,203)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.2785%	Bank of America	9/6/2052	(3,540)	(3,540)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.29422%	Bank of America	9/6/2052	(4,235)	(4,235)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.31167%	Bank of America	9/6/2052	(5,007)	(5,007)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.3165%	Bank of America	9/6/2052	(5,221)	(5,221)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.32558%	Bank of America	9/6/2052	(5,623)	(5,623)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.341%	Bank of America	9/6/2052	(6,305)	(6,305)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.3608%	Bank of America	9/6/2052	(7,181)	(7,181)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.37%	Bank of America	9/6/2052	(7,272)	(7,588)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.3705%	Bank of America	9/6/2052	(7,610)	(7,610)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.37987%	Bank of America	9/6/2052	(8,025)	(8,025)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.38%	Bank of America	9/6/2052	(8,163)	(8,031)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.5%	Bank of America	9/6/2052	(13,248)	(13,340)
IRS	USD 945,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.014%	Bank of America	9/6/2052	1,506	1,506
IRS	USD 945,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0925%	Bank of America	9/6/2052	(2,313)	(2,313)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 2,397,600	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.25485%	Bank of America	11/6/2052	(13,979)	(13,979)
IRS	USD 5,668,572	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9455%	Bank of America	11/6/2052	(6,090)	(6,090)
IRS	USD 5,672,091	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.959%	Bank of America	11/6/2052	(7,965)	(7,965)
IRS	USD 5,668,572	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0055%	Bank of America	11/6/2052	(14,403)	(14,403)
IRS	USD 950,000	Fund receives Fixed 2.105%; and pays Floating USD SOFR 1 Day	Bank of America	13/6/2052	2,977	2,977
IRS	USD 950,000	Fund receives Fixed 2.138%; and pays Floating USD SOFR 1 Day	Bank of America	13/6/2052	4,590	4,590
IRS	USD 965,000	Fund receives Fixed 2.0885%; and pays Floating USD SOFR 1 Day	Bank of America	16/6/2052	2,239	2,239
IRS	USD 965,000	Fund receives Fixed 2.10274%; and pays Floating USD SOFR 1 Day	Bank of America	16/6/2052	2,946	2,946
IRS	USD 965,000	Fund receives Fixed 2.10523%; and pays Floating USD SOFR 1 Day	Bank of America	16/6/2052	3,070	3,070
IRS	USD 965,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9115%	Bank of America	16/6/2052	6,551	6,551
IRS	USD 965,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9785%	Bank of America	16/6/2052	3,224	3,224
IRS	USD 480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.03438%	Bank of America	16/6/2052	223	223
IRS	USD 940,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.055%	Bank of America	16/6/2052	(560)	(560)
IRS	JPY 25,029,525	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.985%	Bank of America	17/6/2052	740	740
IRS	USD 2,779,747	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9565%	Bank of America	17/6/2052	(3,793)	(3,793)
IRS	USD 2,776,229	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.964%	Bank of America	17/6/2052	(4,297)	(4,297)
IRS	USD 965,000	Fund receives Fixed 2.003%; and pays Floating USD SOFR 1 Day	Bank of America	20/6/2052	(1,964)	(1,964)
IRS	EUR 725,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.445%	Bank of America	23/6/2052	(10,932)	(10,932)
IRS	EUR 2,393,302	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.19426%	Bank of America	26/6/2052	(9,694)	(9,694)
IRS	EUR 2,393,797	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.2055%	Bank of America	26/6/2052	(10,486)	(10,486)
IRS	USD 965,000	Fund receives Fixed 2.086%; and pays Floating USD SOFR 1 Day	Bank of America	8/7/2052	2,350	2,350
IRS	USD 965,000	Fund receives Fixed 2.01254%; and pays Floating USD SOFR 1 Day	Bank of America	14/7/2052	(1,226)	(1,226)
IRS	USD 965,000	Fund receives Fixed 2.049%; and pays Floating USD SOFR 1 Day	Bank of America	14/7/2052	582	582
IRS	EUR 1,700,000	Fund receives Fixed 1.15%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/7/2052	(5,633)	(4,548)
IRS	EUR 850,000	Fund receives Fixed 1.1715%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/7/2052	(1,165)	(1,165)
IRS	EUR 850,000	Fund receives Fixed 1.299%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/7/2052	5,411	5,411
IRS	USD 965,000	Fund receives Fixed 2.0225%; and pays Floating USD SOFR 1 Day	Bank of America	21/7/2052	(655)	(655)
IRS	USD 965,000	Fund receives Fixed 2.023%; and pays Floating USD SOFR 1 Day	Bank of America	21/7/2052	(630)	(630)
IRS	EUR 2,272,050	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.957%	Bank of America	22/7/2052	6,614	6,614
IRS	JPY 49,810,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.99%	Bank of America	26/7/2052	1,114	1,114

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 965,000	Fund receives Fixed 2.062%; and pays Floating USD SOFR 1 Day	Bank of America	28/7/2052	1,378	1,378
IRS	USD 1,880,000	Fund receives Fixed 2.11484%; and pays Floating USD SOFR 1 Day	Bank of America	28/7/2052	7,786	7,786
IRS	USD 965,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.95715%	Bank of America	1/8/2052	3,773	3,773
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.9625%	Bank of America	4/8/2052	10,116	10,116
IRS	EUR 1,285,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.965%	Bank of America	4/8/2052	17,662	17,662
IRS	EUR 1,285,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.9705%	Bank of America	4/8/2052	17,233	17,233
IRS	USD 965,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9518%	Bank of America	4/8/2052	4,004	4,004
IRS	EUR 850,000	Fund receives Fixed 1.048%; and pays Floating EUR EURIBOR 6 Month	Bank of America	5/8/2052	(7,396)	(7,396)
IRS	EUR 850,000	Fund receives Fixed 1.07%; and pays Floating EUR EURIBOR 6 Month	Bank of America	11/8/2052	(6,223)	(6,223)
IRS	EUR 820,000	Fund receives Fixed 1.1275%; and pays Floating EUR EURIBOR 6 Month	Bank of America	11/8/2052	(3,145)	(3,145)
IRS	EUR 820,000	Fund receives Fixed 1.15035%; and pays Floating EUR EURIBOR 6 Month	Bank of America	11/8/2052	(2,009)	(2,009)
IRS	USD 940,000	Fund receives Fixed 2.1%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2052	3,323	3,323
IRS	USD 940,000	Fund receives Fixed 2.101%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2052	3,371	3,371
IRS	USD 965,000	Fund receives Fixed 2.135%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2052	5,669	5,144
IRS	USD 940,000	Fund receives Fixed 2.15%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2052	5,829	5,734
IRS	GBP 1,247,000	Fund receives Fixed 1.90281%; and pays Floating GBP SONIA 1 Day	Bank of America	12/8/2052	(24,000)	(24,000)
IRS	GBP 2,495,000	Fund receives Fixed 1.907%; and pays Floating GBP SONIA 1 Day	Bank of America	12/8/2052	(47,388)	(47,388)
IRS	GBP 1,247,000	Fund receives Fixed 1.92999%; and pays Floating GBP SONIA 1 Day	Bank of America	12/8/2052	(21,956)	(21,956)
IRS	EUR 5,405,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.955%	Bank of America	13/8/2052	16,023	16,023
IRS	USD 1,775,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.10894%	Bank of America	14/8/2052	(7,143)	(7,143)
IRS	USD 1,770,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.11568%	Bank of America	14/8/2052	(7,734)	(7,734)
IRS	USD 845,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.1165%	Bank of America	14/8/2052	(3,728)	(3,728)
IRS	USD 3,545,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.13505%	Bank of America	14/8/2052	(19,012)	(19,012)
IRS	CAD 580,000	Fund receives Floating CAD CDOR 6 Month; and pays Fixed 3.26%	Bank of America	18/8/2052	8,632	11,766
IRS	EUR 690,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.26152%	Bank of America	18/8/2052	(2,996)	(2,996)
IRS	EUR 820,000	Fund receives Fixed 1.2013%; and pays Floating EUR EURIBOR 6 Month	Bank of America	19/8/2052	572	572
IRS	CAD 1,155,000	Fund receives Floating CAD CDOR 6 Month; and pays Fixed 3.382%	Bank of America	22/8/2052	2,840	2,840
IRS	CAD 575,000	Fund receives Floating CAD CDOR 6 Month; and pays Fixed 3.396%	Bank of America	23/8/2052	239	239
IRS	EUR 850,000	Fund receives Fixed 1.2775%; and pays Floating EUR EURIBOR 6 Month	Bank of America	25/8/2052	4,558	4,558
IRS	USD 855,000	Fund receives Fixed 2.1155%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2052	3,844	3,844

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 850,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.04%	Bank of America	25/8/2052	(531)	(531)
IRS	GBP 365,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 2.525%	Bank of America	26/8/2052	8,836	8,836
IRS	USD 850,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0495%	Bank of America	26/8/2052	(945)	(945)
IRS	USD 8,050,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9395%	Bank of America	26/8/2052	(9,676)	(9,676)
IRS	USD 8,055,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.937%	Bank of America	27/8/2052	(9,192)	(9,192)
IRS	USD 4,028,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.975%	Bank of America	27/8/2052	(8,323)	(8,323)
IRS	USD 5,860,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.01%	Bank of America	27/8/2052	(17,101)	(17,101)
IRS	CAD 1,170,000	Fund receives Floating CAD CDOR 6 Month; and pays Fixed 3.4495%	Bank of America	29/8/2052	(8,586)	(8,586)
IRS	USD 845,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.05%	Bank of America	29/8/2052	(435)	(988)
IRS	USD 930,000	Fund receives Fixed 2.7735%; and pays Floating USD SOFR 1 Day	Bank of America	21/2/2053	(15,813)	26,966
IRS	USD 2,710,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.621%	Bank of America	12/7/2053	39,075	1,059,094
IRS	USD 480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.645%	Bank of America	15/1/2055	77,882	77,882
IRS	USD 150,500	Fund receives Fixed 1.6525%; and pays Floating USD SOFR 1 Day	Bank of America	1/12/2056	(1,377)	(21,140)
IRS	BRL 64,965,000	Fund receives Fixed 5.42%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2023	(415,430)	(415,430)
IRS	MXN 279,950,277	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.71%	BNP Paribas	19/11/2026	625,478	625,478
IRS	BRL 30,597,000	Fund receives Fixed 11.694%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	(41,489)	(41,489)
IRS	MXN 274,683,000	Fund receives Fixed 6.02%; and pays Floating MXN MXIBTIIE 1 Month	Citibank	24/3/2026	(1,276,806)	(1,276,806)
IRS	MXN 414,800,000	Fund receives Fixed 7.481%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	14/4/2027	(1,157,058)	(1,157,058)
IRS	BRL 8,497,537	Fund receives Fixed 12.4%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	847,472	847,472
IRS	BRL 14,017,904	Fund receives Fixed 8.195%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	223,724	223,724
IRS	BRL 10,765,416	Fund receives Fixed 8.375%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	197,792	197,792
IRS	BRL 29,228,390	Fund receives Fixed 9.45%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	1,108,337	1,108,337
IRS	BRL 6,194,622	Fund receives Fixed 9.45%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	234,899	234,899
IRS	BRL 21,841,287	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(33,589)	(33,589)
IRS	THB 710,287,976	Fund receives Floating THB BKIBOR 3 Month; and pays Fixed 2.17%	Morgan Stanley	21/9/2024	(58,498)	(58,498)
IRS	MXN 144,525,723	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.64%	UBS	18/11/2026	340,576	340,576
TRS	USD 6,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(178,127)	(179,276)
TRS	USD 4,771,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(109,157)	(110,170)
TRS	USD 10,190,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	295,241	292,603
TRS	USD 2,500,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	43,225	42,499

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 2,044,049	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(20,237)	(21,392)
TRS	USD 11,075,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(516,506)	(533,727)
TRS	USD (591)	Fund receives USD SOFR 1 Day - 10bps; and pays Sherwin Williams + 0 bps	BNP Paribas	2/9/2022	19,929	19,929
TRS	USD (628)	Fund receives USD SOFR 1 Day - 12bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	559	559
TRS	USD (9,200)	Fund receives USD SOFR 1 Day - 13bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	8,188	8,188
TRS	USD (8,412)	Fund receives USD SOFR 1 Day - 8bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	7,487	7,487
TRS	USD (4,206)	Fund receives USD SOFR 1 Day - 8bps; and pays Sherwin Williams + 0 bps	BNP Paribas	2/9/2022	141,826	141,826
TRS	USD 9,592,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(338,749)	(340,440)
TRS	USD 4,985,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(118,812)	(119,871)
TRS	USD 5,107,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(69,147)	(70,331)
TRS	USD 6,356,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	62,864	61,100
TRS	USD 5,494,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(185,614)	(189,313)
TRS	USD 11,034,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(365,803)	(379,267)
TRS	USD 10,762,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(58,260)	(55,717)
TRS	USD 32,159,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(100,516)	(104,341)
TRS	USD 6,075,300	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	14,026	12,711
TRS	USD 1,922,796	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(12,292)	(13,080)
TRS	USD 5,530,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(237,456)	(245,327)
TRS	EUR 3,200,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays Markit iBoxx Euro Liquid High Yield + 0bps	BNP Paribas	20/12/2022	(74,116)	(75,219)
TRS	EUR 8,179,000	Fund receives iBoxx Euro Corporate + 0bps; and pays EUR EURIBOR 3 Month + 0bps	BNP Paribas	20/12/2022	(289,727)	(287,703)
TRS	USD 2,517	Fund receives USD SOFR 1 Day + 20bps; and pays S5INDU PERFORMANCE SHELL +0 bps	Citibank	9/9/2022	54,137	54,137
TRS	USD (5,000)	Fund receives USD SOFR 1 Day - 25bps; and pays Pitney Bowes + 0 bps	Citibank	27/12/2022	4,650	4,650
TRS	EUR 300,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays EUR EURIBOR 3 Month + 0bps	Goldman Sachs	20/9/2022	(6,187)	(6,304)
TRS	USD 11,032,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	158,811	156,650
TRS	USD 24,515,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(211,457)	(218,164)
TRS	USD 6,356,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(30,294)	(32,033)
TRS	USD 8,170,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(79,829)	(82,202)
TRS	USD 11,034,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(455,317)	(470,651)
TRS	USD 11,034,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(373,515)	(387,316)
TRS	USD 11,052,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(281,909)	(296,097)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 5,524,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(123,521)	(134,920)
TRS	USD 11,047,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(132,461)	(155,256)
TRS	USD 3,668,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(51,492)	(59,750)
TRS	EUR 6,500,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays iboxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/12/2022	(501,358)	(501,596)
TRS	EUR 2,600,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays iboxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/12/2022	(168,880)	(169,097)
TRS	EUR 2,370,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays Markit iBoxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/12/2022	(129,449)	(129,643)
TRS	USD 17,000	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	16/9/2022	(90,837)	(90,837)
TRS	USD 8,274,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(465)	(2,153)
TRS	USD 8,170,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(66,694)	(69,102)
TRS	USD 8,314,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(257,737)	(271,498)
TRS	USD 48,322	Fund receives JPMEBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	15/11/2022	(1,230,313)	(1,230,313)
TRS	USD 47,678	Fund receives JPMEBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	16/11/2022	(1,055,280)	(1,055,280)
TRS	USD 90,094,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	2,812,083	2,789,652
TRS	USD 10,749,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(110,002)	(114,638)
TRS	USD 4,502,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(93,118)	(95,337)
TRS	USD 4,502,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(83,581)	(85,800)
TRS	USD 19,228,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(583,052)	(595,995)
TRS	USD 5,530,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(244,305)	(252,176)
TRS	USD 3,668,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(46,062)	(54,321)
Total (USD underlying exposure - USD 7,946,073,031)					(23,536,498)	(14,922,666)

CDS: Credit Default Swaps

IFS: Inflation Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
56,262,071	Call	OTC EUR/USD	Bank of America	EUR 1.09	29/9/2022	(60,332)	2,016
56,262,071	Put	OTC EUR/USD	Bank of America	EUR 1.005	29/9/2022	181,261	781,685
6,444,034	Put	OTC USD/JPY	Bank of America	USD 136	29/9/2022	(36,648)	9,749
790,000	Put	OTC EUR/USD	Bank of America	EUR 1	3/10/2022	211,935	335,363
18,780,000	Put	OTC USD/JPY	Bank of America	USD 125	21/12/2022	(21,350)	55,742
2,090,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(111,386)	14,015
2,090,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(111,386)	14,015

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
1,490,000	Put	OTC USD/JPY	Bank of America	USD 110	19/4/2023	(88,531)	20,537
2,200,000	Put	OTC USD/JPY	Bank of America	USD 110	19/5/2023	(171,437)	37,783
14,380,000	Put	OTC USD/JPY	Barclays	USD 130.04	8/9/2022	(168,493)	41
14,380,000	Put	OTC USD/JPY	Barclays	USD 130.04	8/9/2022	(168,493)	41
32,540,000	Put	OTC USD/JPY	Barclays	USD 115	21/9/2022	(261,296)	-
130,240,000	Put	OTC EUR/USD	BNP Paribas	EUR 0.985	13/10/2022	(70,739)	1,071,609
19,570,000	Call	OTC USD/CNH	BNP Paribas	USD 6.8	17/10/2022	125,863	180,658
111,480,000	Put	OTC EUR/USD	BNP Paribas	EUR 1	2/11/2022	499,472	1,720,442
4,410,000	Put	OTC EUR/USD	Citibank	EUR 0.9	12/2/2022	86,455	145,438
18,486,000	Call	OTC USD/CNH	Citibank	USD 6.85	20/9/2022	100,726	174,116
16,596,000	Put	OTC EUR/USD	Citibank	EUR 0.98	22/9/2022	(64,075)	62,348
172,500	Put	OTC USD/CNH	Citibank	USD 7	11/10/2022	44,765	71,589
132,000	Put	OTC USD/ZAR	Citibank	USD 17	10/11/2022	57,279	128,159
15,805,000	Put	OTC USD/ZAR	Citibank	USD 16.5	10/11/2022	(14,221)	174,576
1,030,000	Put	OTC USD/JPY	Citibank	USD 125	21/12/2022	19,097	61,069
862,500	Put	OTC EUR/USD	Citibank	EUR 0.85	18/1/2023	(13,901)	29,814
15,986,000	Call	OTC AUD/USD	Deutsche Bank	AUD 0.702	15/9/2022	(68,183)	26,350
16,780,000	Put	OTC USD/JPY	Goldman Sachs	USD 115	13/9/2022	(36,748)	-
53,255,170	Call	OTC USD/CNH	Goldman Sachs	USD 6.79	26/9/2022	463,237	895,456
16,282,000	Call	OTC USD/CNH	Goldman Sachs	USD 6.83	28/9/2022	103,010	199,497
17,195,000	Call	OTC USD/CNH	Goldman Sachs	USD 6.8	11/10/2022	174,556	282,025
12,117,000	Put	OTC EUR/USD	Goldman Sachs	EUR 0.99	26/10/2022	(14,472)	134,002
43,987,729	Call	OTC USD/CNH	Goldman Sachs	USD 6.8	27/10/2022	341,815	756,840
1,350,000	Put	OTC USD/JPY	Goldman Sachs	USD 122	8/12/2022	(120,766)	32,999
895,000	Call	OTC USD/CNH	HSBC Bank	USD 7	12/2/2022	104,632	219,639
21,910,000	Call	OTC USD/CNH	HSBC Bank	USD 6.9	22/9/2022	23,839	120,331
26,043,000	Put	OTC EUR/NOK	HSBC Bank	EUR 9.39	30/9/2022	(270,737)	3,634
10,900,000	Call	OTC EUR/CNH	HSBC Bank	EUR 7	18/11/2022	(8,895)	125,993
37,113,297	Put	OTC EUR/CHF	JP Morgan	EUR 0.965	14/9/2022	(197,113)	78,097
88,628,770	Call	OTC USD/CNH	JP Morgan	USD 6.8	15/9/2022	461,112	1,319,128
13,070,000	Put	OTC USD/JPY	JP Morgan	USD 130.04	15/9/2022	(202,090)	1,018
345,000	Put	OTC USD/SEK	JP Morgan	USD 9.5	19/9/2022	(34,074)	81
11,052,000	Put	OTC USD/ZAR	JP Morgan	USD 16.9	20/10/2022	(47,813)	177,814
8,993,000	Put	OTC EUR/NOK	JP Morgan	EUR 9.35	26/10/2022	(58,912)	5,400
9,270,000	Put	OTC USD/JPY	JP Morgan	USD 130	15/11/2022	(15,330)	41,124
7,366,000	Call	OTC USD/CLP	Morgan Stanley	USD 70	8/9/2022	(75,997)	205
7,366,000	Put	OTC USD/CLP	Morgan Stanley	USD 970	8/9/2022	372,631	571,366
860,000	Call	OTC USD/CNH	Morgan Stanley	USD 7.2	11/10/2022	7,753	28,823
748,680	Put	OTC USD/JPY	Morgan Stanley	USD 109	12/10/2022	(20,963)	-
16,845,300	Put	OTC USD/JPY	Morgan Stanley	USD 116	12/10/2022	(82,295)	11
16,300,000	Put	OTC USD/JPY	Morgan Stanley	USD 134	26/10/2022	(128,740)	121,155
30,341,000	Put	OTC EUR/NOK	Morgan Stanley	EUR 9.65	16/11/2022	(126,753)	145,828
17,387,000	Put	OTC USD/CAD	RBC	USD 1.25	10/4/2022	(50,992)	2,125
64,834,996	Put	OTC USD/JPY	RBC	USD 130	8/9/2022	(817,073)	172
9,290,000	Put	OTC USD/JPY	RBC	USD 127	21/9/2022	(65,727)	282
5,615,000	Call	OTC USD/JPY	RBC	USD 135	10/12/2022	135,928	174,465
2,020,000	Call	OTC EUR/CHF	UBS	EUR 1.1	9/6/2022	(129,952)	-
13,540,000	Call	OTC EUR/CHF	UBS	EUR 1.06	5/9/2022	(70,482)	-
561,600	Call	OTC AUD/USD	UBS	AUD 0.76	22/9/2022	(31,102)	229
1,487	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	2/9/2022	(323,553)	556,881

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
1,249	Call	Alphabet	Exchange Traded	USD 115	16/9/2022	(171,235)	190,472
1,367	Put	Apple	Exchange Traded	USD 125	16/9/2022	(132,846)	7,519
347	Put	Apple	Exchange Traded	USD 140	16/9/2022	(144,934)	10,237
513	Call	BASF	Exchange Traded	EUR 52	16/9/2022	(107,176)	513
1,057	Call	BASF	Exchange Traded	EUR 56	16/9/2022	(176,133)	1,057
366	Call	Cellnex Telecom	Exchange Traded	EUR 54	16/9/2022	(50,472)	-
163	Put	Dollar Tree	Exchange Traded	USD 145	16/9/2022	32,391	147,515
35	Call	Domino's Pizza	Exchange Traded	USD 400	16/9/2022	(47,272)	7,700
111	Call	Eli Lilly	Exchange Traded	USD 330	16/9/2022	(39,319)	19,203
80	Call	EURO STOXX 50 Index	Exchange Traded	EUR 350	16/9/2022	(5,620)	80
80	Call	EURO STOXX 50 Index	Exchange Traded	EUR 850	16/9/2022	(71,465)	1,841
120	Put	EURO STOXX 50 Index	Exchange Traded	EUR 700	16/9/2022	(101,972)	960
214	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,000	16/9/2022	(108,266)	5,673
120	Put	EURO STOXX 50 Index	Exchange Traded	EUR 300	16/9/2022	(229,225)	18,668
477	Put	EURO STOXX 50 Index	Exchange Traded	EUR 400	16/9/2022	(626,899)	144,116
477	Put	EURO STOXX 50 Index	Exchange Traded	EUR 700	16/9/2022	(519,986)	790,968
836	Call	EURO STOXX Bank Index	Exchange Traded	EUR 140	16/9/2022	(53,044)	2,091
1,033	Call	EURO STOXX Bank Index	Exchange Traded	EUR 130	16/9/2022	(33,474)	2,584
175	Put	First Quantum Minerals	Exchange Traded	CAD 18	16/9/2022	(9,538)	1,266
925	Put	Ford Motor	Exchange Traded	USD 10	16/9/2022	(30,973)	925
55	Put	FTSE 100 Index	Exchange Traded	GBP 200	16/9/2022	(79,167)	1,437
55	Put	FTSE 100 Index	Exchange Traded	GBP 7,000	16/9/2022	(180,362)	19,792
363	Call	General Motors	Exchange Traded	USD 38	16/9/2022	(63,858)	73,689
1,058	Put	Intel	Exchange Traded	USD 32.5	16/9/2022	62,180	125,902
44	Call	Intuit	Exchange Traded	USD 490	16/9/2022	(77,120)	6,050
125	Call	Lions Gate Entertainment	Exchange Traded	USD 14	16/9/2022	(2,836)	1,875
530	Call	Microsoft	Exchange Traded	USD 290	16/9/2022	(379,866)	21,465
399	Call	Mosaic	Exchange Traded	USD 70	16/9/2022	(234,082)	5,187
120	Put	Sherwin-Williams	Exchange Traded	USD 240	16/9/2022	(49,948)	97,200
1,081	Call	SOFR 3 Month Index	Exchange Traded	USD 97.125	16/9/2022	(126,063)	13,513
2,531	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	16/9/2022	(1,231,911)	56,947
75	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 405	16/9/2022	64,004	84,225
675	Put	Uber Technologies	Exchange Traded	USD 15	16/9/2022	(28,330)	675
37	Call	United Rentals	Exchange Traded	USD 350	16/9/2022	(26,778)	925
75	Call	Valero Energy	Exchange Traded	USD 110	16/9/2022	8,270	63,187
144	Put	Vertiv Holdings	Exchange Traded	USD 7.5	16/9/2022	(9,033)	144
185	Call	Walt Disney	Exchange Traded	USD 125	16/9/2022	(58,872)	4,440
750	Call	Western Digital	Exchange Traded	USD 60	16/9/2022	(30,568)	3,375
141	Call	US Treasury 10 Year Note	Exchange Traded	USD 118.5	23/9/2022	565	58,383
166	Put	US Treasury 10 Year Note	Exchange Traded	USD 116.5	23/9/2022	(1,188)	118,016
442	Put	US Treasury 10 Year Note	Exchange Traded	USD 116	23/9/2022	(2,106)	238,265
1,326	Put	US Treasury 10 Year Note	Exchange Traded	USD 117	23/9/2022	96,078	1,232,766
10	Put	Nasdaq-100 Index	Exchange Traded	USD 900	30/9/2022	340,295	654,750
57	Put	Nasdaq-100 Index	Exchange Traded	USD 100	30/9/2022	2,754,471	4,485,615
482	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 410	30/9/2022	459,930	798,192
2,660	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 415	30/9/2022	3,356,440	5,274,780
489	Put	3 Month SOFR	Exchange Traded	USD 96.125	14/10/2022	(13,267)	110,025
425	Put	Carnival	Exchange Traded	USD 5	21/10/2022	(10,044)	3,613
55	Put	Change Healthcare	Exchange Traded	USD 17	21/10/2022	(68)	1,375
38	Call	Eli Lilly	Exchange Traded	USD 330	21/10/2022	(39,700)	22,705

Fixed Income Global Opportunities Fund continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
266	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,000	21/10/2022	(91,321)	50,163
210	Put	EURO STOXX 50 Index	Exchange Traded	EUR 400	21/10/2022	50,846	167,337
135	Put	iHeartCommunications	Exchange Traded	USD 7.5	21/10/2022	(5,932)	6,750
425	Put	KB Home	Exchange Traded	USD 25	21/10/2022	3,015	30,812
109	Call	Microsoft	Exchange Traded	USD 290	21/10/2022	(35,168)	33,245
8	Call	S&P 500 Index	Exchange Traded	USD 300	21/10/2022	(13,538)	18,800
23	Put	S&P 500 Index	Exchange Traded	USD 500	21/10/2022	(219,472)	54,395
125	Put	Sabre	Exchange Traded	USD 5	21/10/2022	(6,799)	938
160	Put	Sabre	Exchange Traded	USD 6	21/10/2022	(3,242)	3,440
1,088	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	21/10/2022	(527,385)	236,640
15	Call	Tesla	Exchange Traded	USD 316.67	21/10/2022	(10,160)	14,663
99	Call	Tesla	Exchange Traded	USD 320	21/10/2022	(75,149)	88,605
185	Call	Walt Disney	Exchange Traded	USD 130	21/10/2022	(50,270)	15,818
350	Put	Xerox Holdings	Exchange Traded	USD 15	21/10/2022	4,948	17,500
86	Call	Dynatrace	Exchange Traded	USD 45	18/11/2022	(33,278)	14,620
109	Call	Eli Lilly	Exchange Traded	USD 330	18/11/2022	(1,878)	117,175
54	Call	Generac Holdings	Exchange Traded	USD 300	18/11/2022	(81,470)	21,600
5	Call	S&P 500 Index	Exchange Traded	USD 300	18/11/2022	(5,586)	23,475
138	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	18/11/2022	66,312	140,898
39	Call	Tesla	Exchange Traded	USD 320	18/11/2022	(29,239)	57,037
250	Call	Western Digital	Exchange Traded	USD 65	18/11/2022	(18,156)	3,500
375	Put	Ally Financial	Exchange Traded	USD 20	16/12/2022	(15,148)	6,563
352	Call	Commerzbank	Exchange Traded	EUR 9	16/12/2022	(27,995)	4,050
45	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,000	16/12/2022	(26,406)	10,647
130	Put	EURO STOXX 50 Index	Exchange Traded	EUR 100	16/12/2022	(85,283)	86,942
137	Put	EURO STOXX 50 Index	Exchange Traded	EUR 300	16/12/2022	(12,335)	148,092
400	Call	EURO STOXX Bank Index	Exchange Traded	EUR 100	16/12/2022	(41,676)	8,504
425	Put	Ford Motor	Exchange Traded	USD 8	16/12/2022	(17,519)	3,188
48	Call	Lions Gate Entertainment	Exchange Traded	USD 15	16/12/2022	(803)	1,320
14	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 640	16/12/2022	13,967	75,457
4	Call	S&P 500 Index	Exchange Traded	USD 300	16/12/2022	(2,089)	28,080
1,082	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	16/12/2022	(1,223,449)	696,267
249	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 350	16/12/2022	(82,741)	66,013
146	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 470	16/12/2022	(10,616)	153,366
47	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 840	16/12/2022	(20,299)	14,811
103	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 40	16/12/2022	28,699	180,328
28	Put	STOXX Europe 600 Personal & Household Goods Index	Exchange Traded	EUR 800	16/12/2022	(16,212)	15,056
79	Call	Abbott Laboratories	Exchange Traded	USD 125	20/1/2023	(42,441)	5,530
14	Call	Adobe	Exchange Traded	USD 480	20/1/2023	(38,822)	11,235
20	Call	Align Technology	Exchange Traded	USD 290	20/1/2023	(46,833)	37,900
140	Call	Alphabet	Exchange Traded	USD 125	20/1/2023	(61,484)	60,900
5	Call	Booking Holdings	Exchange Traded	USD 600	20/1/2023	(79,939)	11,550
88	Call	Dynatrace	Exchange Traded	USD 45	20/1/2023	(25,035)	23,980
27	Call	Eli Lilly	Exchange Traded	USD 340	20/1/2023	(22,237)	34,897
88	Call	Glencore	Exchange Traded	GBP 5.8	20/1/2023	(36,841)	12,627
13	Call	Humana	Exchange Traded	USD 500	20/1/2023	8,586	36,660

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
15	Call	Intuit	Exchange Traded	USD 450	20/1/2023	(818)	59,625
91	Call	Otis Worldwide	Exchange Traded	USD 85	20/1/2023	(21,363)	10,920
500	Put	PG&E	Exchange Traded	USD 7	20/1/2023	(4,959)	7,500
65	Call	S&P 500 Index	Exchange Traded	USD 6,000	20/1/2023	(44,506)	488
48	Call	salesforce.com	Exchange Traded	USD 210	20/1/2023	(57,917)	11,712
48	Call	salesforce.com	Exchange Traded	USD 200	20/1/2023	(48,289)	18,240
16	Call	ServiceNow	Exchange Traded	USD 550	20/1/2023	(65,236)	24,320
62	Call	XPO Logistics	Exchange Traded	USD 57.5	20/1/2023	(13,716)	28,830
651	Call	3 Month SOFR	Exchange Traded	USD 97.125	10/3/2023	(298,080)	117,994
649	Call	3 Month SOFR	Exchange Traded	USD 96.75	10/3/2023	(394,443)	214,981
652	Call	3 Month SOFR	Exchange Traded	USD 96.375	10/3/2023	(290,316)	387,125
1,089	Call	Nasdaq-100 Index	Goldman Sachs	USD 707.725	16/9/2022	(236,074)	1,421
Total (USD underlying exposure - USD 896,415,716)						(3,419,666)	29,778,206

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(112,608,663)	Put	OTC EUR/USD	Bank of America	EUR 0.975	29/9/2022	55,177	(451,475)
(18,780,000)	Put	OTC USD/JPY	Bank of America	USD 120	21/12/2022	12,860	(16,531)
(14,380,000)	Put	OTC USD/JPY	Barclays	USD 124.71	8/9/2022	56,082	-
(14,380,000)	Put	OTC USD/JPY	Barclays	USD 124.71	8/9/2022	56,082	-
(32,540,000)	Put	OTC USD/JPY	Barclays	USD 112	21/9/2022	150,986	-
(130,240,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.965	13/10/2022	30,954	(533,475)
(111,480,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.98	2/11/2022	(206,478)	(968,873)
(18,486,000)	Call	OTC USD/CNH	Citibank	USD 6.95	20/9/2022	(22,944)	(51,043)
(22,128,000)	Put	OTC EUR/USD	Citibank	EUR 0.95	22/9/2022	34,842	(14,639)
(23,707,000)	Put	OTC USD/ZAR	Citibank	USD 15.75	10/11/2022	867	(76,183)
(4,390,000)	Call	OTC USD/ZAR	Citibank	USD 17	10/11/2022	12,649	(140,308)
(23,980,000)	Call	OTC AUD/USD	Deutsche Bank	AUD 0.716	15/9/2022	40,367	(8,363)
(16,780,000)	Put	OTC USD/JPY	Goldman Sachs	USD 109	13/9/2022	41,950	-
(53,255,170)	Call	OTC USD/CNH	Goldman Sachs	USD 6.99	26/9/2022	753	(116,994)
(16,282,000)	Call	OTC USD/CNH	Goldman Sachs	USD 6.93	28/9/2022	(22,938)	(72,859)
(12,117,000)	Put	OTC EUR/USD	Goldman Sachs	EUR 0.96	26/10/2022	29,644	(38,324)
(43,987,729)	Call	OTC USD/CNH	Goldman Sachs	USD 7.05	27/10/2022	(18,960)	(129,809)
(43,987,729)	Call	OTC USD/CNH	Goldman Sachs	USD 7.05	27/10/2022	(55,469)	(129,809)
(21,910,000)	Call	OTC USD/CNH	HSBC Bank	USD 7	22/9/2022	1,871	(36,449)
(37,113,297)	Put	OTC EUR/CHF	JP Morgan	EUR 0.94	14/9/2022	50,549	(7,085)
(88,628,770)	Call	OTC USD/CNH	JP Morgan	USD 7	15/9/2022	154,691	(95,951)
(13,070,000)	Put	OTC USD/JPY	JP Morgan	USD 124.71	15/9/2022	90,049	(3)
(17,195,000)	Call	OTC USD/CNH	JP Morgan	USD 6.8	11/10/2022	(120,392)	(282,025)
(19,570,000)	Call	OTC USD/CNH	JP Morgan	USD 6.8	17/10/2022	(20,674)	(180,659)
(16,578,000)	Put	OTC USD/ZAR	JP Morgan	USD 16.35	20/10/2022	35,841	(102,337)
(7,368,000)	Call	OTC USD/ZAR	JP Morgan	USD 18	20/10/2022	9,113	(61,583)
(9,270,000)	Put	OTC USD/JPY	JP Morgan	USD 125	15/11/2022	5,801	(11,719)
(7,366,000)	Call	OTC USD/CLP	Morgan Stanley	USD 40	8/9/2022	115,068	(659)
(11,048,000)	Put	OTC USD/CLP	Morgan Stanley	USD 920	8/9/2022	(236,018)	(332,302)
(5,615,000)	Call	OTC USD/JPY	Morgan Stanley	USD 135	12/10/2022	(126,704)	(174,465)
(16,300,000)	Put	OTC USD/JPY	Morgan Stanley	USD 130	26/10/2022	75,580	(44,975)

Fixed Income Global Opportunities Fund continued

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(30,341,000)	Put	OTC EUR/NOK	Morgan Stanley	EUR 9.35	16/11/2022	37,045	(36,464)
(18,717,000)	Put	OTC USD/JPY	Morgan Stanley	USD 109	10/12/2022	31,295	-
(64,834,996)	Put	OTC USD/JPY	RBC	USD 125	8/9/2022	299,927	-
(4,847)	Put	S&P 500 Index	Citibank	USD 700	16/9/2022	710,775	(55,051)
(1,137)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	2/9/2022	234,331	(9,665)
(1,037)	Call	Alphabet	Exchange Traded	USD 125	16/9/2022	100,376	(12,963)
(1,714)	Put	Apple	Exchange Traded	USD 115	16/9/2022	73,409	(2,571)
(163)	Put	Dollar Tree	Exchange Traded	USD 125	16/9/2022	28,426	(12,714)
(954)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 550	16/9/2022	1,258,565	(712,468)
(110)	Put	FTSE 100 Index	Exchange Traded	GBP 600	16/9/2022	245,617	(7,981)
(530)	Call	Microsoft	Exchange Traded	USD 310	16/9/2022	53,938	(4,770)
(75)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	16/9/2022	(19,151)	(26,325)
(37)	Put	United Rentals	Exchange Traded	USD 270	16/9/2022	9,821	(11,748)
(75)	Put	Valero Energy	Exchange Traded	USD 110	16/9/2022	17,982	(20,850)
(185)	Put	Walt Disney	Exchange Traded	USD 110	16/9/2022	(13,455)	(32,468)
(1,722)	Put	US Treasury 10 Year Note	Exchange Traded	USD 115	23/9/2022	33,258	(484,313)
(575)	Put	US Treasury 10 Year Note	Exchange Traded	USD 114	23/9/2022	(5,366)	(76,367)
(87)	Put	US Treasury 5 Year Note	Exchange Traded	USD 111.25	23/9/2022	(10,385)	(73,406)
(57)	Put	Nasdaq-100 Index	Exchange Traded	USD 100	30/9/2022	(1,006,362)	(1,633,620)
(10)	Put	Nasdaq-100 Index	Exchange Traded	USD 900	30/9/2022	(117,437)	(227,400)
(2,660)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 390	30/9/2022	(1,247,280)	(1,956,430)
(482)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	30/9/2022	(166,780)	(284,621)
(434)	Put	3 Month SOFR	Exchange Traded	USD 96.5	14/10/2022	(139,323)	(322,788)
(38)	Put	Eli Lilly	Exchange Traded	USD 260	21/10/2022	21,404	(8,151)
(210)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 200	21/10/2022	(24,315)	(81,935)
(109)	Put	Microsoft	Exchange Traded	USD 250	21/10/2022	(25,239)	(63,765)
(21)	Put	Nasdaq-100 Index	Exchange Traded	USD 600	21/10/2022	(242,778)	(518,595)
(23)	Put	S&P 500 Index	Exchange Traded	USD 250	21/10/2022	148,874	(24,265)
(2,175)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 440	21/10/2022	662,857	(204,450)
(15)	Put	Tesla	Exchange Traded	USD 233.33	21/10/2022	1,813	(12,075)
(219)	Put	Tesla	Exchange Traded	USD 240	21/10/2022	(1,685)	(208,598)
(5)	Put	Tesla	Exchange Traded	USD 700	21/10/2022	(196,675)	(210,563)
(185)	Put	Walt Disney	Exchange Traded	USD 110	21/10/2022	(32,326)	(74,463)
(86)	Put	Dynatrace	Exchange Traded	USD 35	18/11/2022	4,181	(18,490)
(109)	Put	Eli Lilly	Exchange Traded	USD 260	18/11/2022	6,950	(40,766)
(54)	Put	Generac Holdings	Exchange Traded	USD 220	18/11/2022	(67,783)	(116,640)
(138)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 340	18/11/2022	(20,146)	(46,575)
(39)	Put	Tesla	Exchange Traded	USD 240	18/11/2022	(9,740)	(55,478)
(352)	Put	Commerzbank	Exchange Traded	EUR 7.2	16/12/2022	(18,534)	(36,448)
(14)	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 520	16/12/2022	18,970	(14,216)
(438)	Put	SOFR 3 Month Index	Exchange Traded	USD 96.25	16/12/2022	(22,833)	(213,525)
(1,298)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 310	16/12/2022	794,702	(332,937)
(146)	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 400	16/12/2022	4,192	(67,554)
(103)	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 940	16/12/2022	(11,462)	(79,087)
(977)	Put	3 Month SOFR	Exchange Traded	USD 96.25	13/1/2023	(93,948)	(848,769)
(977)	Put	3 Month SOFR	Exchange Traded	USD 96	13/1/2023	(63,144)	(549,563)
(79)	Put	Abbott Laboratories	Exchange Traded	USD 105	20/1/2023	(13,410)	(55,103)
(14)	Put	Adobe	Exchange Traded	USD 400	20/1/2023	(15,462)	(64,085)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(20)	Put	Align Technology	Exchange Traded	USD 230	20/1/2023	3,947	(47,500)
(140)	Put	Alphabet	Exchange Traded	USD 100	20/1/2023	15,505	(65,100)
(5)	Put	Booking Holdings	Exchange Traded	USD 2,000	20/1/2023	(47,141)	(114,000)
(88)	Put	Dynatrace	Exchange Traded	USD 35	20/1/2023	11,069	(26,180)
(27)	Put	Eli Lilly	Exchange Traded	USD 280	20/1/2023	7,392	(35,303)
(88)	Put	Glencore	Exchange Traded	GBP 4.5	20/1/2023	(7,168)	(40,457)
(13)	Put	Humana	Exchange Traded	USD 390	20/1/2023	19,223	(7,865)
(15)	Put	Intuit	Exchange Traded	USD 370	20/1/2023	20,028	(27,000)
(91)	Put	Otis Worldwide	Exchange Traded	USD 65	20/1/2023	4,976	(17,973)
(96)	Put	salesforce.com	Exchange Traded	USD 160	20/1/2023	(29,748)	(140,400)
(16)	Put	ServiceNow	Exchange Traded	USD 450	20/1/2023	(11,077)	(79,280)
(62)	Put	XPO Logistics	Exchange Traded	USD 45	20/1/2023	7,588	(17,205)
(651)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 97.625	10/3/2023	158,017	(207,506)
(652)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 96.75	10/3/2023	31,609	(684,600)
(649)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 97.125	3/10/2023	189,657	(425,906)
Total (USD underlying exposure - USD 791,614,104)						1,818,765	(15,966,251)

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR 6,550,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2027; and pays 5% Fixed	Bank of America	21/9/2022	(96,317)	42,374
EUR 6,550,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2027; and pays 5% Fixed	Bank of America	21/9/2022	(32,871)	42,374
EUR 19,800,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Bank of America	21/9/2022	(172,863)	233,568
USD 5,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Bank of America	19/10/2022	7,694	46,205
USD 2,500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Bank of America	19/10/2022	4,590	23,102
USD 16,100,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/6/2024; and pays 3.9% Fixed semi-annually from 15/12/2023	Bank of America	13/6/2023	(117,700)	164,050
USD 19,255,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.62% Fixed semi-annually from 30/11/2024; and pays Floating USD SOFR annually from 30/5/2025	Bank of America	28/5/2024	(113,222)	741,700
USD 19,255,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/5/2025; and pays 2.62% Fixed semi-annually from 30/11/2024	Bank of America	28/5/2024	175,100	1,030,022
USD 9,295,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/8/2028; and pays 3.15% Fixed semi-annually from 25/2/2028	Bank of America	23/8/2027	21,114	270,220
EUR 19,400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.FINSR.37.V1 quarterly from 20/6/2022; and pays 1% Fixed	Barclays	21/9/2022	(37,371)	27,973
EUR 19,300,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	(165,237)	22,841

Fixed Income Global Opportunities Fund continued

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR 12,800,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	19/10/2022	(22,852)	7,847
EUR 7,400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(15,938)	76,736
EUR 7,400,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	19/10/2022	(85)	1,416
EUR 6,700,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	14,490	97,891
USD 20,250,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/6/2024; and pays 2.96% Fixed semi-annually from 26/12/2023	Barclays	22/6/2023	(135,814)	638,748
USD 20,250,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.96% Fixed semi-annually from 26/12/2023; and pays Floating USD SOFR annually from 26/6/2024	Barclays	22/6/2023	10,078	784,641
EUR 36,480,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.05% Fixed annually from 4/3/2025; and pays Floating EUR EURIBOR 6 Month semi-annually from 4/9/2024	Barclays	29/2/2024	(124,752)	31,378
USD 4,070,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.94% Fixed semi-annually from 12/12/2024; and pays Floating USD SOFR annually from 12/6/2025	Barclays	10/6/2024	27,662	214,678
USD 4,070,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 12/6/2025; and pays 2.94% Fixed semi-annually from 12/12/2024	Barclays	10/6/2024	(17,751)	169,265
USD 16,800,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/4/2024; and pays 3.25% Fixed semi-annually from 25/10/2023	BNP Paribas	21/4/2023	(28,804)	334,076
EUR 14,030,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023; and pays 2.63% Fixed annually from 15/9/2023	Citibank	13/9/2022	(136,424)	49,569
USD 8,085,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 11/6/2025; and pays 2.805% Fixed semi-annually from 11/12/2024	Citibank	7/6/2024	14,781	374,564
USD 8,085,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.805% Fixed semi-annually from 11/12/2024; and pays Floating USD SOFR annually from 11/6/2025	Citibank	7/6/2024	15,993	375,776
USD 10,460,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.232% Fixed semi-annually from 27/8/2025; and pays Floating USD SOFR 1 Day annually from 27/2/2026	Citibank	25/2/2025	(155,781)	100,728
USD 10,460,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 27/2/2026; and pays 1.232% Fixed semi-annually from 27/8/2025	Citibank	25/2/2025	531,548	1,408,319
USD 10,193,500	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.79% Fixed semi-annually from 29/12/2028; and pays Floating USD SOFR annually from 29/6/2029	Citibank	27/6/2028	(22,671)	586,397
USD 33,500,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.24% Fixed semi-annually from 16/12/2023; and pays Floating USD SOFR annually from 16/6/2024	Deutsche Bank	14/6/2023	445,320	1,771,920
USD 33,500,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/6/2024; and pays 3.24% Fixed semi-annually from 16/12/2023	Deutsche Bank	14/6/2023	(573,341)	753,259
USD 17,655,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.43% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Deutsche Bank	10/8/2023	(246,627)	368,649

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 17,655,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.43% Fixed semi-annually from 14/2/2024	Deutsche Bank	10/8/2023	386,030	1,001,306
EUR 71,730,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.35% Fixed annually from 12/2/2025; and pays Floating EUR EURIBOR 6 Month semi-annually from 12/8/2024	Deutsche Bank	8/2/2024	(212,489)	92,356
USD 10,890,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/4/2027; and pays 2.342% Fixed semi-annually from 9/10/2026	Deutsche Bank	7/4/2026	(139,695)	822,717
USD 10,890,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.342% Fixed semi-annually from 9/10/2026; and pays Floating USD SOFR annually from 9/4/2027	Deutsche Bank	7/4/2026	17,564	422,987
USD 6,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	21/9/2022	(15,843)	37,617
USD 427,133,762	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/2/2024; and pays 3.75% Fixed annually from 13/8/2023	Goldman Sachs	9/2/2023	213,469	1,494,870
GBP 229,114,058	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 3/4/2024; and pays 2.47% Fixed annually from 3/4/2023	Goldman Sachs	3/4/2023	3,311,506	4,812,317
EUR 315,429,398	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 4/11/2023; and pays 1% Fixed annually from 4/5/2024	Goldman Sachs	2/5/2023	3,107,925	4,782,149
USD 9,295,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 23/6/2028; and pays 3.29% Fixed semi-annually from 23/12/2027	Goldman Sachs	21/6/2027	(51,752)	249,871
USD 33,073,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.8725% Fixed semi-annually from 1/3/2024; and pays Floating USD SOFR annually from 1/9/2024	JP Morgan	30/8/2023	43,029	1,270,038
USD 33,073,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/9/2024; and pays 2.8725% Fixed semi-annually from 1/3/2024	JP Morgan	30/8/2023	(6,894)	1,220,114
USD 2,255,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 29/4/2039; and pays 2.725% Fixed semi-annually from 29/10/2038	JP Morgan	27/4/2038	10,333	102,588
USD 2,255,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.725% Fixed semi-annually from 29/10/2038; and pays Floating USD SOFR 1 Day annually from 29/4/2039	JP Morgan	27/4/2038	(95,404)	145,394
USD 2,777,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 24/2/2040; and pays 2.62% Fixed semi-annually from 24/8/2029	JP Morgan	22/2/2039	10,258	128,206
USD 2,777,500	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.62% Fixed semi-annually from 24/8/2039; and pays Floating USD SOFR 1 Day annually from 24/2/2040	JP Morgan	22/2/2039	(110,549)	173,189
EUR 6,666,667	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Morgan Stanley	19/10/2022	65,081	165,326
USD 29,055,610	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.26% Fixed semi-annually from 30/4/2023; and pays Floating USD SOFR annually from 31/10/2023	Morgan Stanley	27/10/2022	(211,621)	58,925
USD 551,236,172	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.8% Fixed semi-annually from 20/9/2023; and pays Floating USD SOFR 3 Month BBA quarterly 20/6/2023	Morgan Stanley	16/3/2023	(1,748,367)	4,564
USD 4,280,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.195% Fixed semi-annually from 1/10/2024; and pays Floating USD SOFR annually from 1/4/2025	Morgan Stanley	28/3/2024	(107,022)	96,813
USD 4,280,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/4/2025; and pays 2.195% Fixed semi-annually from 1/10/2024	Morgan Stanley	28/3/2024	108,272	312,107

Fixed Income Global Opportunities Fund continued

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 4,215,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.169% Fixed semi-annually from 9/12/2025; and pays Floating USD SOFR 1 Day annually from 9/6/2026	UBS	5/6/2025	(57,167)	41,833
USD 4,215,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 9/6/2026; and pays 1.169% Fixed semi-annually from 9/12/2025	UBS	5/6/2025	211,654	586,290
EUR 7,557,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 20/7/2028; and pays 3% Fixed annually from 20/1/2029	UBS	18/1/2028	(48,277)	452,943
Total (USD underlying exposure -USD 925,357,362)				3,731,990	29,264,806

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (6,600,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Bank of America	19/10/2022	61,945	(31,033)
USD (5,325,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 7/11/2023; and pays 2.56% Fixed semi-annually from 7/5/2023	Bank of America	3/11/2022	68,778	(35,192)
USD (5,325,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.06% Fixed semi-annually from 7/5/2023; and pays Floating USD SOFR annually from 7/11/2023	Bank of America	3/11/2022	31,408	(72,563)
USD (9,180,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2023; and pays 2.44% Fixed semi-annually from 16/5/2023	Bank of America	14/11/2022	100,401	(50,084)
USD (24,690,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.475% Fixed semi-annually from 14/8/2023; and pays Floating USD SOFR annually from 14/2/2024	Bank of America	10/2/2023	(565,733)	(1,224,956)
USD (24,690,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/2/2024; and pays 2.475% Fixed semi-annually from 14/8/2023	Bank of America	10/2/2023	349,303	(309,920)
USD (9,388,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/3/2024; and pays 1.93% Fixed semi-annually from 15/9/2023	Bank of America	13/3/2023	262,681	(46,418)
USD (9,388,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.93% Fixed semi-annually from 15/9/2023; and pays Floating USD SOFR annually from 15/3/2024	Bank of America	13/3/2023	(509,739)	(818,839)
USD (9,700,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/4/2024; and pays 2.605% Fixed semi-annually from 14/10/2023	Bank of America	12/4/2023	175,785	(194,270)
USD (9,700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.605% Fixed semi-annually from 14/10/2023; and pays Floating USD SOFR annually from 14/4/2024	Bank of America	12/4/2023	(61,905)	(431,960)
USD (28,693,986)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/4/2024; and pays 3.45% Fixed semi-annually from 20/10/2023	Bank of America	18/4/2023	2,106	(431,890)
USD (128,790,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed annually from 15/12/2023; and pays Floating USD SOFR annually from 15/6/2024	Bank of America	13/6/2023	137,282	(144,446)
USD (17,980,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.765% Fixed semi-annually from 26/12/2024; and pays Floating USD SOFR annually from 26/6/2025	Bank of America	24/6/2024	8,024	(248,640)
USD (17,980,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/6/2025; and pays 2.765% Fixed semi-annually from 26/12/2024	Bank of America	24/6/2024	39,236	(217,429)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (31,877,988)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.855% Fixed semi-annually from 28/2/2026; and pays Floating USD SOFR annually from 28/8/2026	Bank of America	26/8/2025	35,069	(1,670,403)
USD (31,877,988)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/8/2026; and pays 2.855% Fixed semi-annually from 28/2/2026	Bank of America	26/8/2025	(106,186)	(1,811,658)
USD (4,647,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/8/2028; and pays 2.15% Fixed semi-annually from 25/2/2028	Bank of America	23/8/2027	597	(110,023)
EUR (6,400,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	79,816	(22,942)
EUR (10,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	65,877	(35,490)
EUR (6,700,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	21/9/2022	(100,643)	(231,857)
EUR (7,400,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	42,196	(34,795)
EUR (21,485,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(345,240)	(532,805)
EUR (6,600,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	45,825	(72,402)
EUR (6,700,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	16/11/2022	26,528	(46,686)
EUR (6,600,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	16/11/2022	28,591	(45,989)
USD (14,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.178% Fixed semi-annually from 11/7/2023; and pays Floating USD SOFR annually from 11/1/2024	Barclays	9/1/2023	(29,820)	(2,209,461)
USD (44,130,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 16/1/2024; and pays 1.25% Fixed semi-annually from 16/7/2023	Barclays	12/1/2023	175,775	(2,069)
USD (44,130,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed semi-annually from 16/7/2023; and pays Floating USD SOFR 1 Day annually from 16/1/2024	Barclays	12/1/2023	(1,278,867)	(1,456,711)
EUR (4,375,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed annually from 25/1/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 25/7/2023	Barclays	23/1/2023	(39,949)	(99,376)
USD (9,700,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/4/2024; and pays 2.63% Fixed semi-annually from 17/10/2023	Barclays	13/4/2023	155,449	(202,966)
USD (9,700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.63% Fixed semi-annually from 17/10/2023; and pays Floating USD SOFR annually from 17/4/2024	Barclays	13/4/2023	(61,098)	(419,513)
USD (19,790,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/8/2024; and pays 1.48% Fixed semi-annually from 16/2/2024	Barclays	14/8/2023	15,870	(91,269)
USD (19,790,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.48% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR annually from 16/8/2024	Barclays	14/8/2023	329,799	(2,366,151)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (72,960,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.05% Fixed annually from 4/3/2025; and pays Floating EUR EURIBOR 6 Month semi-annually from 4/9/2024	Barclays	29/2/2024	(1,445,917)	(1,997,296)
USD (17,980,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.18% Fixed semi-annually from 20/12/2024; and pays Floating USD SOFR annually from 20/6/2025	Barclays	17/6/2024	70,600	(191,458)
USD (17,980,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/6/2025; and pays 3.18% Fixed semi-annually from 20/12/2024	Barclays	17/6/2024	(31,593)	(293,651)
USD (17,385,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.735% Fixed semi-annually from 26/12/2024; and pays Floating USD SOFR annually from 26/6/2025	Barclays	24/6/2024	(1,287)	(244,894)
USD (17,385,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/6/2025; and pays 2.735% Fixed semi-annually from 26/12/2024	Barclays	24/6/2024	38,325	(205,282)
USD (1,255,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/3/2030; and pays 1.4075% Fixed semi-annually from 14/3/2030	Barclays	12/3/2029	2,803	(72,657)
USD (1,255,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.79% Fixed semi-annually from 14/9/2029; and pays Floating USD SOFR annually from 14/3/2030	Barclays	12/3/2029	4,811	(79,814)
EUR (12,900,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	BNP Paribas	21/9/2022	119,217	(22,363)
USD (134,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 25/10/2023; and pays Floating USD SOFR annually from 25/4/2024	BNP Paribas	21/4/2023	38,616	(383,484)
EUR (14,030,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.13% Fixed annually from 15/9/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023	Citibank	13/9/2022	48,366	(2,160)
USD (9,610,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/10/2023; and pays 2.07% Fixed semi-annually from 3/4/2023	Citibank	29/9/2022	167,844	(1,292)
USD (9,610,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.57% Fixed semi-annually from 3/4/2023; and pays Floating USD SOFR annually from 3/10/2023	Citibank	29/9/2022	(162,499)	(327,791)
USD (54,305,155)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.88% Fixed semi-annually from 2/5/2023; and pays Floating USD SOFR annually from 2/11/2023	Citibank	31/10/2022	(712,717)	(1,109,144)
USD (57,080,119)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/11/2023; and pays Floating USD SOFR annually from 9/5/2024	Citibank	5/5/2023	348,327	(610,619)
USD (53,491,389)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.67% Fixed semi-annually from 27/12/2023; and pays Floating USD SOFR annually from 27/6/2024	Citibank	23/6/2023	180,433	(733,185)
USD (45,020,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/9/2023; and pays 1.95% Fixed semi-annually from 21/3/2023	Deutsche Bank	19/9/2022	144,064	-
USD (5,665,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.54% Fixed semi-annually from 12/4/2023; and pays Floating USD SOFR annually from 12/10/2023	Deutsche Bank	7/10/2022	25,389	(676,020)
USD (9,830,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/10/2023; and pays 2.34% Fixed semi-annually from 14/4/2023	Deutsche Bank	12/10/2022	151,119	(15,991)
USD (9,830,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.84% Fixed semi-annually from 14/4/2023; and pays Floating USD SOFR annually from 14/10/2023	Deutsche Bank	12/10/2022	(4,036)	(192,281)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (7,650,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.78% Fixed semi-annually from 17/4/2023; and pays Floating USD SOFR annually from 17/10/2023	Deutsche Bank	13/10/2022	(37,122)	(174,822)
USD (7,650,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/10/2023; and pays 2.28% Fixed semi-annually from 17/4/2023	Deutsche Bank	13/10/2022	104,857	(9,893)
USD (5,665,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.535% Fixed semi-annually from 17/4/2023; and pays Floating USD SOFR annually from 17/10/2023	Deutsche Bank	13/10/2022	26,502	(678,343)
USD (18,760,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 20/1/2024; and pays 1.36% Fixed semi-annually from 20/7/2023	Deutsche Bank	18/1/2023	74,838	(1,327)
USD (28,120,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/4/2024; and pays 2.8825% Fixed semi-annually from 13/10/2024	Deutsche Bank	11/4/2023	172,010	(117,275)
USD (28,120,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.8825% Fixed semi-annually from 13/10/2023; and pays Floating USD SOFR annually from 13/4/2024	Deutsche Bank	11/4/2023	(89,476)	(378,760)
USD (9,266,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.765% Fixed semi-annually from 18/11/2023; and pays Floating USD SOFR annually from 18/5/2024	Deutsche Bank	16/5/2023	(5,192)	(352,667)
USD (9,266,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/5/2024; and pays 2.765% Fixed semi-annually from 18/11/2023	Deutsche Bank	16/5/2023	88,796	(258,679)
USD (4,669,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/7/2024; and pays 2.75% Fixed semi-annually from 21/1/2024	Deutsche Bank	19/7/2023	24,670	(144,746)
USD (4,669,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed semi-annually from 21/1/2024; and pays Floating USD SOFR annually from 21/7/2024	Deutsche Bank	19/7/2023	(22,774)	(190,227)
USD (12,708,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.435% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Deutsche Bank	10/8/2023	(271,619)	(717,352)
USD (12,708,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.435% Fixed semi-annually from 14/2/2024	Deutsche Bank	10/8/2023	178,467	(267,266)
EUR (71,730,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.35% Fixed annually from 12/2/2025; and pays Floating EUR EURIBOR 6 Month semi-annually from 12/8/2024	Deutsche Bank	8/2/2024	(1,203,557)	(1,653,665)
USD (3,990,268)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 8/5/2025; and pays 2.75% Fixed semi-annually from 8/11/2024	Deutsche Bank	6/5/2024	8,788	(111,319)
USD (3,990,268)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 8/5/2025; and pays 2.75% Fixed semi-annually from 8/11/2024	Deutsche Bank	6/5/2024	11,147	(108,960)
USD (17,385,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/6/2025; and pays 2.78% Fixed semi-annually from 26/12/2024	Deutsche Bank	24/6/2024	33,699	(212,733)
USD (17,385,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.78% Fixed semi-annually from 26/12/2024; and pays Floating USD SOFR annually from 20/6/2025	Deutsche Bank	24/6/2024	8,237	(238,195)
USD (30,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.15% Fixed semi-annually from 18/12/2025; and pays Floating USD SOFR annually from 18/6/2026	Deutsche Bank	16/6/2025	427,647	(1,259,853)
USD (30,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/6/2026; and pays 3.15% Fixed semi-annually from 18/12/2025	Deutsche Bank	16/6/2025	(408,314)	(2,095,814)

Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (18,214,776)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.555% Fixed semi-annually from 30/1/2026	Deutsche Bank	28/7/2025	130,763	(803,655)
USD (5,506,299)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.555% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Deutsche Bank	28/7/2025	(66,343)	(348,816)
USD (5,506,299)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.555% Fixed semi-annually from 30/1/2026	Deutsche Bank	28/7/2025	39,530	(242,944)
USD (18,214,776)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.555% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Deutsche Bank	28/7/2025	(219,461)	(1,153,879)
USD (615,318)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 31/7/2026; and pays 2.545% Fixed semi-annually from 31/1/2026	Deutsche Bank	29/7/2025	3,755	(26,950)
USD (615,318)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.545% Fixed semi-annually from 31/1/2026; and pays Floating USD SOFR annually from 31/7/2026	Deutsche Bank	29/7/2025	(8,526)	(39,230)
USD (27,068,934)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.545% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 31/7/2026	Deutsche Bank	29/7/2025	215,422	(1,124,490)
USD (27,068,934)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.484% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 31/7/2026	Deutsche Bank	29/7/2025	(455,170)	(1,795,083)
EUR (105,926,397)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed annually from 9/9/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 9/3/2023	Goldman Sachs	7/9/2022	(198,659)	(469,882)
EUR (6,500,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	21/9/2022	64,730	(7,530)
USD (6,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	21/9/2022	10,209	(10,284)
USD (5,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2027; and pays 5% Fixed	Goldman Sachs	21/9/2022	(650)	(8,570)
EUR (6,700,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	19/10/2022	31,746	(73,499)
USD (53,540,807)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 28/4/2023; and pays Floating USD SOFR annually from 28/10/2023	Goldman Sachs	26/10/2022	(354,779)	(692,086)
USD (54,182,125)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.92% Fixed semi-annually from 4/5/2023; and pays Floating USD SOFR annually from 4/11/2023	Goldman Sachs	2/11/2022	(592,081)	(1,023,100)
USD (87,128,964)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed semi-annually from 15/5/2023; and pays Floating USD SOFR annually from 15/11/2023	Goldman Sachs	10/11/2022	(1,183,804)	(1,802,548)
EUR (4,487,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.821% Fixed annually from 15/11/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/5/2023	Goldman Sachs	11/11/2022	78,585	(24,257)
EUR (4,487,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.821% Fixed annually from 15/11/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/5/2023	Goldman Sachs	11/11/2022	(175,583)	(269,343)
USD (63,645,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/11/2023; and pays 1.74% Fixed semi-annually from 17/5/2023	Goldman Sachs	15/11/2022	349,260	(1,583)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (63,645,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/11/2023; and pays 1.78% Fixed semi-annually from 17/5/2023	Goldman Sachs	15/11/2022	332,323	(1,813)
USD (53,201,779)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 28/5/2023; and pays Floating USD SOFR annually from 28/11/2023	Goldman Sachs	23/11/2022	(10,526)	(616,445)
EUR (5,080,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed annually from 14/12/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/6/2023	Goldman Sachs	12/12/2022	(32,032)	(84,434)
USD (854,267,523)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed annually from 13/8/2023; and pays Floating USD SOFR annually from 13/2/2024	Goldman Sachs	9/2/2023	(41,342)	(1,178,710)
USD (174,553,141)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(1,663,804)	(3,126,559)
USD (56,890,021)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.28% Fixed semi-annually from 28/9/2023; and pays Floating USD SOFR annually from 28/3/2024	Goldman Sachs	24/3/2023	(523,541)	(1,007,106)
GBP (458,228,116)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.22% Fixed annually from 3/4/2023; and pays Floating GBP SONIA annually from 3/4/2024	Goldman Sachs	3/4/2023	(5,060,409)	(6,561,221)
EUR (630,858,796)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed annually from 4/5/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 4/11/2023	Goldman Sachs	2/5/2023	(4,185,937)	(5,815,086)
USD (54,834,240)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.57% Fixed semi-annually from 15/11/2023; and pays Floating USD SOFR annually from 15/5/2024	Goldman Sachs	11/5/2023	297,659	(755,707)
USD (10,125,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.104% Fixed semi-annually from 20/12/2023; and pays Floating USD SOFR annually from 20/6/2024	Goldman Sachs	15/6/2023	117,615	(267,641)
USD (10,125,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/6/2024; and pays 3.104% Fixed semi-annually from 20/12/2023	Goldman Sachs	15/6/2023	(75,691)	(460,947)
EUR (26,501,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed annually from 27/8/2028; and pays Floating USD SOFR semi-annually from 27/2/2028	Goldman Sachs	25/8/2027	(100,094)	(659,924)
USD (17,304,865)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	JP Morgan	21/9/2022	70,995	(8,840)
USD (16,150,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.22% Fixed semi-annually from 4/5/2023; and pays Floating USD SOFR annually from 4/11/2023	JP Morgan	2/11/2022	(168,274)	(718,850)
USD (5,580,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.45% Fixed semi-annually from 7/6/2023; and pays Floating USD SOFR 1 Day annually from 7/12/2023	JP Morgan	5/12/2022	(534,288)	(704,478)
USD (8,952,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.421% Fixed semi-annually from 19/6/2023; and pays Floating USD SOFR 1 Day annually from 19/12/2023	JP Morgan	15/12/2022	(898,538)	(1,150,089)
EUR (2,352,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.81% Fixed annually from 10/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023	JP Morgan	8/2/2023	(89,281)	(162,743)
EUR (2,352,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023; and pays 1.81% Fixed annually from 10/2/2024	JP Morgan	8/2/2023	48,482	(24,980)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (14,550,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/3/2024; and pays 2.278% Fixed semi-annually from 27/9/2023	JP Morgan	23/3/2023	323,612	(152,355)
USD (14,550,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.278% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	JP Morgan	23/3/2023	(441,435)	(917,402)
USD (9,266,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.674% Fixed semi-annually from 24/11/2023; and pays Floating USD SOFR annually from 24/5/2024	JP Morgan	22/5/2023	(61,013)	(392,967)
USD (9,266,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/5/2024; and pays 2.674% Fixed semi-annually from 24/11/2023	JP Morgan	22/5/2023	102,233	(229,722)
USD (13,955,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 23/8/2024; and pays 2.678% Fixed semi-annually from 23/2/2024	JP Morgan	21/8/2023	87,460	(416,315)
USD (13,955,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.678% Fixed semi-annually from 23/2/2024; and pays Floating USD SOFR annually from 23/8/2024	JP Morgan	21/8/2023	(120,864)	(624,639)
USD (11,300,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.265% Fixed semi-annually from 6/3/2023; and pays Floating USD SOFR annually from 6/9/2023	Morgan Stanley	1/9/2022	11,069	(1,615,799)
USD (116,003,796)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.91% Fixed semi-annually from 6/4/2023; and pays Floating USD SOFR annually from 6/10/2023	Morgan Stanley	4/10/2022	(592,797)	(1,486,026)
EUR (6,666,667)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Morgan Stanley	19/10/2022	54,755	(18,175)
USD (107,641,689)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 31/10/2023; and pays 2.47% Fixed semi-annually from 30/4/2023	Morgan Stanley	27/10/2022	202,959	(14,913)
USD (5,037,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 9/5/2023; and pays Floating USD SOFR annually from 9/11/2023	Morgan Stanley	7/11/2022	55,826	(49,979)
USD (5,037,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2023; and pays 2.7% Fixed semi-annually from 9/5/2023	Morgan Stanley	7/11/2022	32,105	(52,539)
USD (109,447,660)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.35% Fixed semi-annually from 12/6/2023; and pays Floating USD SOFR annually from 12/12/2023	Morgan Stanley	8/12/2022	143,489	(1,030,337)
USD (8,953,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4325% Fixed semi-annually from 15/6/2023; and pays Floating USD SOFR 1 Day annually from 15/12/2023	Morgan Stanley	13/12/2022	(888,804)	(1,142,174)
EUR (2,352,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.798% Fixed annually from 14/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023	Morgan Stanley	10/2/2023	(93,007)	(165,237)
EUR (2,352,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023; and pays 1.798% Fixed annually from 14/2/2024	Morgan Stanley	10/2/2023	47,581	(24,648)
USD (233,257,979)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/2/2024; and pays 1.4% Fixed semi-annually from 17/2/2023	Morgan Stanley	15/2/2023	737,821	(30,783)
USD (233,257,979)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually from 17/2/2024	Morgan Stanley	15/2/2023	(2,908,990)	(3,786,836)
USD (233,257,979)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.6% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually from 17/2/2024	Morgan Stanley	15/2/2023	(3,158,275)	(4,143,583)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (9,192,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 6/3/2024; and pays 1.724% Fixed semi-annually from 6/9/2023	Morgan Stanley	2/3/2023	271,117	(26,933)
USD (9,192,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.724% Fixed semi-annually from 6/9/2023; and pays Floating USD SOFR annually from 6/3/2024	Morgan Stanley	2/3/2023	(647,885)	(945,935)
USD (9,388,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.84% Fixed semi-annually from 13/9/2023; and pays Floating USD SOFR annually from 13/3/2024	Morgan Stanley	9/3/2023	(566,955)	(881,923)
USD (9,388,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/3/2024; and pays 1.84% Fixed semi-annually from 13/9/2023	Morgan Stanley	9/3/2023	277,558	(37,410)
USD (551,236,172)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 20/6/2023; and pays 0.4% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	604,987	(1,373)
USD (551,236,172)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 20/6/2023; and pays 0.6% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	1,044,813	(2,536)
USD (58,188,598)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed semi-annually from 10/10/2023; and pays Floating USD SOFR annually from 10/4/2024	Morgan Stanley	6/4/2023	(233,479)	(901,193)
USD (26,900,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/4/2024; and pays 2.849% Fixed semi-annually from 14/10/2023	Morgan Stanley	12/4/2023	159,797	(107,186)
USD (26,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.849% Fixed semi-annually from 14/10/2023; and pays Floating USD SOFR annually from 14/4/2024	Morgan Stanley	12/4/2023	(106,501)	(373,483)
USD (26,900,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/4/2024; and pays 2.831% Fixed semi-annually from 14/10/2023	Morgan Stanley	12/4/2023	160,585	(104,380)
USD (26,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.831% Fixed semi-annually from 14/10/2023; and pays Floating USD SOFR annually from 14/4/2024	Morgan Stanley	12/4/2023	(114,787)	(379,752)
USD (9,700,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/4/2024; and pays 2.575% Fixed semi-annually from 18/10/2023	Morgan Stanley	14/4/2023	153,681	(186,425)
USD (9,700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.575% Fixed semi-annually from 18/10/2023; and pays Floating USD SOFR annually from 18/4/2024	Morgan Stanley	14/4/2023	(107,418)	(447,524)
USD (31,327,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/6/2024; and pays 2.84% Fixed semi-annually from 9/12/2023	Morgan Stanley	7/6/2023	44,341	(1,013,594)
USD (31,327,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.84% Fixed semi-annually from 9/12/2023; and pays Floating USD SOFR annually from 9/6/2024	Morgan Stanley	7/6/2023	(46,444)	(1,116,003)
USD (20,971,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.46% Fixed semi-annually from 10/2/2024; and pays Floating USD SOFR annually from 10/8/2024	Morgan Stanley	8/8/2023	(409,228)	(1,155,795)
USD (20,971,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 10/8/2024; and pays 2.46% Fixed semi-annually from 10/2/2024	Morgan Stanley	8/8/2023	291,771	(454,796)
USD (21,980,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4075% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR annually from 16/8/2024	Morgan Stanley	14/8/2023	206,704	(2,748,814)
USD (21,980,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/8/2024; and pays 1.4075% Fixed semi-annually from 16/2/2024	Morgan Stanley	14/8/2023	26,681	(89,370)

Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (3,887,390)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.828% Fixed semi-annually from 15/11/2024; and pays Floating USD SOFR annually from 15/5/2025	Morgan Stanley	13/5/2024	6,808	(114,090)
USD (3,887,390)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/5/2025; and pays 2.828% Fixed semi-annually from 15/11/2024	Morgan Stanley	13/5/2024	18,098	(102,800)
USD (6,690,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed semi-annually from 15/11/2024; and pays Floating USD SOFR annually from 15/5/2025	Morgan Stanley	13/5/2024	963	(171,639)
USD (16,785,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.99% Fixed semi-annually from 22/2/2025; and pays Floating USD SOFR annually from 22/8/2025	Morgan Stanley	20/8/2024	(121,410)	(1,439,868)
USD (11,012,597)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.555% Fixed semi-annually from 30/1/2026	Morgan Stanley	28/7/2025	83,464	(485,887)
USD (11,012,597)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.555% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Morgan Stanley	28/7/2025	(128,281)	(697,632)
USD (11,012,598)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.53% Fixed semi-annually from 30/1/2026	Morgan Stanley	28/7/2025	92,172	(475,528)
USD (11,012,598)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.53% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Morgan Stanley	28/7/2025	(141,305)	(709,005)
USD (4,590,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed semi-annually from 22/5/2023; and pays Floating USD SOFR annually from 22/11/2023	Nomura	18/11/2022	3,539	(80,343)
USD (4,590,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/11/2023; and pays 2.5% Fixed semi-annually from 22/5/2023	Nomura	18/11/2022	52,276	(31,607)
USD (5,510,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/6/2024; and pays 2.715% Fixed semi-annually from 2/12/2023	Nomura	31/5/2023	37,687	(148,000)
USD (5,510,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.715% Fixed semi-annually from 2/12/2023; and pays Floating USD SOFR annually from 2/6/2024	Nomura	31/5/2023	(39,049)	(224,736)
USD (8,155,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.1% Fixed semi-annually from 22/11/2024; and pays Floating USD SOFR annually from 22/5/2025	Nomura	20/5/2024	(20,988)	(177,564)
USD (8,155,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/5/2025; and pays 2.1% Fixed semi-annually from 22/11/2024	Nomura	20/5/2024	20,663	(122,049)
Total (USD underlying exposure - USD 2,835,781,783)				(23,197,409)	(97,324,388)

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised depreciation USD
Belgium			
15,499	Telenet Group Holding	Bank of America	(18,142)
			(18,142)

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised depreciation USD
China			
(63,250)	ZTO Express Cayman	Bank of America	(79,508)
			(79,508)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised depreciation USD
Italy			
417,353	Telecom Italia	Bank of America	(13,486)
			(13,486)
United Kingdom			
60,814	Liberty Global	Bank of America	(80,883)
			(80,883)
Total (USD underlying exposure - USD 3,224,513)			(192,019)

To Be Announced Securities Contracts as at 31 August 2022

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD (1,688,600)	Fannie Mae or Freddie Mac 2% TBA	(1,460,177)	(0.02)
USD (146,106,300)	Fannie Mae or Freddie Mac 2.5% TBA	(130,992,993)	(1.46)
USD (2,190,200)	Fannie Mae or Freddie Mac 3% TBA	(2,036,458)	(0.02)
USD 43,482,300	Fannie Mae or Freddie Mac 3.5% TBA	41,634,302	0.46
USD 127,951,000	Fannie Mae or Freddie Mac 4% TBA	125,441,961	1.39
USD (59,493,250)	Fannie Mae or Freddie Mac 4.5% TBA	(59,354,975)	(0.66)
USD 234,614,000	Fannie Mae or Freddie Mac 5% TBA	237,523,763	2.64
USD (151,563,050)	Fannie Mae or Freddie Mac 3% TBA	(140,843,468)	(1.56)
USD (639,300,000)	Fannie Mae or Freddie Mac 4% TBA	(626,007,361)	(6.96)
USD (303,000,000)	Fannie Mae or Freddie Mac 4.5% TBA	(301,917,011)	(3.35)
USD 210,000,000	Fannie Mae or Freddie Mac 5% TBA	212,284,569	2.36
Total TBA (USD underlying exposure - USD 1,879,497,039)		(645,727,848)	(7.18)

Future Consumer Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				United Kingdom			
				7,123	Dechra Pharmaceuticals	292,633	2.44
				11,081	Keywords Studios*	322,871	2.69
						615,504	5.13
FUNDS				United States			
	Ireland			869	Adobe	329,455	2.75
4,185	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	418,551	3.50	1,760	Airbnb	201,714	1.68
Total Funds		418,551	3.50	3,827	Amazon.com	496,936	4.15
COMMON STOCKS (SHARES)				13,869	Elanco Animal Health	207,064	1.73
	Brazil			2,309	Estee Lauder	595,814	4.97
78,038	Locaweb Servicos de Internet	143,220	1.19	1,103	Etsy	118,848	0.99
	Cayman Islands			3,836	Live Nation Entertainment	354,369	2.96
11,451	Farfetch	121,495	1.02	2,227	Mastercard	735,979	6.14
4,900	Tencent	204,276	1.71	5,490	Match	316,389	2.64
		325,771	2.73	178	MercadoLibre	156,597	1.31
	China			2,115	Meta Platforms	349,631	2.92
70,000	Hainan Meilan International Airport	165,533	1.38	2,881	NIKE	309,045	2.58
	Denmark			12,472	Olaplex	172,488	1.44
1,817	Pandora	110,231	0.92	2,322	ROBLOX	93,716	0.78
	France			4,324	T-Mobile US	630,136	5.26
2,605	EssilorLuxottica*	397,173	3.32	7,424	Uber Technologies	219,750	1.84
693	Kering	354,345	2.96	3,504	Walt Disney	396,618	3.31
2,007	L'Oreal	697,532	5.82	1,939	Zebra Technologies	583,678	4.88
		1,449,050	12.10	4,243	Zoetis	672,940	5.62
	Germany					6,941,167	57.95
2,768	HelloFresh	66,876	0.56	Total Common Stocks (Shares)		11,540,927	96.34
	India			Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
7,537	Reliance Industries	497,065	4.15			11,959,478	99.84
	Italy			Total Portfolio		11,959,478	99.84
54,400	PRADA	295,268	2.46	Other Net Assets		19,461	0.16
	Japan			Total Net Assets (USD)		11,978,939	100.00
7,100	Sony	569,565	4.75				
	Spain						
9,185	Cellnex Telecom	361,677	3.02				

~Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

Future Consumer Fund continued

Sector Breakdown as at 31 August 2022

	% of Net Assets
Communications	28.02
Consumer Non-cyclical	25.90
Consumer Cyclical	16.63
Technology	11.10
Financials	6.14
Industrial	4.40
Energy	4.15
Investment Funds	3.50
Other Net Assets	0.16
	100.00

Future Of Transport Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Ireland			Netherlands			
948,442	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	94,859,273	5.92	94,205	ASML [*]	46,632,720	2.91
Total Funds		94,859,273	5.92	197,432	NXP Semiconductors	32,653,278	2.03
COMMON STOCKS (SHARES)				962,222	STMicroelectronics	34,135,095	2.13
	Australia					113,421,093	7.07
4,757,960	Lynas Rare Earths	28,956,611	1.80	South Korea			
7,987,054	Pilbara Minerals [*]	19,979,907	1.25	3,747,447	Hanon Systems	28,857,765	1.80
		48,936,518	3.05	114,298	LG Chem	54,006,455	3.37
	Canada			147,130	Samsung SDI	65,779,775	4.10
1,170,644	Sigma Lithium	26,296,354	1.64	432,528	SK IE Technology	26,904,661	1.68
Cayman Islands				298,757	SK Innovation	42,438,659	2.65
18,219,000	Geely Automobile [*]	36,908,750	2.30			217,987,315	13.60
Chile				Switzerland			
531,139	Sociedad Quimica y Minera de Chile	53,857,494	3.36	519,855	TE Connectivity	66,078,769	4.12
China				United Kingdom			
1,130,000	BYD [*]	34,870,667	2.18	5,802,664	Auto Trader	44,188,308	2.76
1,905,991	Eve Energy	26,243,124	1.64	1,155,220	Sensata Technologies	46,913,484	2.93
869,800	JL Mag Rare-Earth	3,252,634	0.20			91,101,792	5.69
2,484,762	Shanghai Putailai New Energy Technology	22,827,262	1.42	United States			
		87,193,687	5.44	289,484	AGCO	31,782,448	1.98
France				202,822	Albemarle	55,216,262	3.44
1,221,976	Dassault Systemes	47,977,113	2.99	274,281	Analog Devices	41,602,942	2.59
479,362	McPhy Energy [*]	6,172,047	0.39	186,462	ANSYS	47,363,213	2.95
385,155	Schneider Electric	46,546,773	2.90	283,712	Cadence Design Systems	49,870,895	3.11
55,630	SOITEC [*]	8,000,258	0.50	458,693	Darling Ingredients	34,470,779	2.15
		108,696,191	6.78	135,248	Deere	49,548,105	3.09
Germany				2,141,360	Ford Motor	32,998,357	2.06
2,629,688	Infineon Technologies [*]	64,915,512	4.05	920,236	General Motors	35,880,002	2.24
Ireland				654,714	ON Semiconductor	44,847,909	2.80
228,558	Eaton	31,684,996	1.98	195,937	Texas Instruments	32,637,226	2.04
Japan				492,464	Trimble	31,626,038	1.97
446,900	Rohm [*]	33,870,448	2.11			487,844,176	30.42
Jersey				Total Common Stocks (Shares)			
505,717	Aptiv	48,096,215	3.00			1,516,889,310	94.61
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
						1,611,748,583	100.53
				Total Portfolio			
						1,611,748,583	100.53
				Other Net Liabilities			
						(8,522,245)	(0.53)
				Total Net Assets (USD)			
						1,603,226,338	100.00

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Future Of Transport Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
CNH Hedged Share Class						
CNY	103,274,800	USD	15,276,884	BNY Mellon	15/9/2022	(305,424)
USD	1,534,597	CNY	10,512,897	BNY Mellon	15/9/2022	10,574
Net unrealised depreciation						(294,850)
EUR Hedged Share Class						
EUR	350,330,007	USD	357,945,851	BNY Mellon	15/9/2022	(7,145,830)
USD	36,012,287	EUR	35,811,507	BNY Mellon	15/9/2022	153,250
Net unrealised depreciation						(6,992,580)
GBP Hedged Share Class						
USD	1,744,429	GBP	1,472,068	BNY Mellon	15/9/2022	35,137
GBP	13,109,080	USD	15,879,494	BNY Mellon	15/9/2022	(657,793)
Net unrealised depreciation						(622,656)
SGD Hedged Share Class						
SGD	10,266,432	USD	7,449,844	BNY Mellon	15/9/2022	(102,201)
USD	703,780	SGD	979,532	BNY Mellon	15/9/2022	2,735
Net unrealised depreciation						(99,466)
Total net unrealised depreciation (USD underlying exposure - USD 427,776,973)						(8,009,552)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Technology	30.21
Industrial	21.20
Basic Materials	17.96
Consumer Cyclical	13.58
Communications	6.86
Investment Funds	5.92
Energy	2.65
Consumer Non-cyclical	2.15
Other Net Liabilities	(0.53)
	100.00

Global Allocation Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Canada			
				52,194	Barrick Gold*	775,004	0.00
				41,952	Canadian Imperial Bank of Commerce	2,007,417	0.01
				30,376	Canadian National Railway	3,614,786	0.03
				2,675,913	Enbridge*	111,416,413	0.74
				8,883	George Weston	1,032,739	0.01
				35,320	Imperial Oil*	1,736,870	0.01
				361,986	Lions Gate Entertainment	3,779,134	0.02
				76,946	Nutrien	7,040,356	0.05
				34,345	Pembina Pipeline*	1,211,643	0.01
				205,365	TC Energy*	9,973,776	0.06
				31,378	Waste Connections	4,394,803	0.03
						146,982,941	0.97
FUNDS				Cayman Islands			
	Ireland			100,000	AAC Technologies*	186,275	0.00
1,474,946	iShares S&P 500 Industrials Sector UCITS ETF~	11,135,842	0.08	2,377,356	Alibaba	28,563,643	0.19
	Luxembourg			50,800	ANTA Sports Products	614,239	0.00
1,609,000	BlackRock Global Funds - Emerging Markets Bond Fund™	31,681,210	0.21	221,500	ASMPT	1,722,928	0.01
44,961	BlackRock Strategic Funds - Emerging Markets Short Duration Bond Fund~	4,934,020	0.03	48,900	Baidu	881,603	0.01
		36,615,230	0.24	298,000	China Feihe	247,175	0.00
	United States			212,000	China Hongqiao	206,906	0.00
181,119	SPDR Gold Shares	28,955,495	0.19	183,000	China Mengniu Dairy	831,224	0.01
Total Funds		76,706,567	0.51	482,000	China Resources Cement	297,849	0.00
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS				106,000	China Resources Land	435,555	0.00
	Australia			1,380,000	Country Garden Services	2,735,876	0.02
368,343	AGL Energy*	1,938,776	0.01	296,500	Dali Foods	135,621	0.00
26,796	Australia & New Zealand Banking	419,266	0.01	1,463,182	Diversey*	9,203,415	0.06
576,585	BHP*	15,880,209	0.11	19,700	ENN Energy	287,144	0.00
8,330	CSL	1,675,816	0.01	1,024,000	Haidilao International	2,426,725	0.02
419,084	Endeavour*	2,088,091	0.02	499,375	Hedosophia European Growth	4,945,943	0.03
126,864	Goodman	1,710,239	0.01	169,284	Hedosophia European Growth (Wts 13/5/2027)*	25,403	0.00
210,190	QBE Insurance	1,738,735	0.01	154,452	Highland Transcend Partners I (Wts 31/12/2027)	14,827	0.00
2,889,032	South32	8,217,022	0.05	364,400	Hygeia Healthcare	1,980,182	0.01
207,581	Treasury Wine Estates	1,876,490	0.01	900,550	JD Health International*	6,270,551	0.04
88,592	Woodside Energy	2,031,130	0.01	130,078	JD.com	4,090,314	0.03
		37,575,774	0.25	2,994,000	Jinxin Fertility	1,956,937	0.01
	Belgium			739,200	Kingsoft	2,260,377	0.02
50,169	KBC	2,383,051	0.02	403,927	Li Auto	11,750,236	0.08
	Bermuda			196,100	Meituan	4,742,218	0.03
441,861	Bunge	43,558,657	0.29	8,660,000	Microport Cardioflow Medtech	3,133,602	0.02
78,000	China Gas	110,710	0.00	672,000	Ming Yuan Cloud	557,388	0.00
194,800	China Resources Gas	760,724	0.01	63,075	NetEase	1,139,571	0.01
72,500	Orient Overseas International	2,030,362	0.02	450,474	NU	2,198,313	0.01
43,902	Signet Jewelers	2,879,532	0.02	145,200	Sands China	327,452	0.00
		49,339,985	0.34	64,600	Shenzhou International	677,803	0.00
	Brazil			749,000	SITC International*	1,908,620	0.01
400,702	Embraer	1,113,151	0.01	1,089,900	Tencent	45,436,788	0.30
155,838	Engie Brasil Energia	1,226,502	0.01	436,000	Tingyi Cayman Islands	775,496	0.01
163,391	Hapvida Participacoes e Investimentos	232,001	0.00	194,042	TPB Acquisition I	1,888,029	0.01
360,352	Petroleo Brasileiro	2,281,273	0.02				
417,507	Sendas Distribuidora	1,485,687	0.01				
216,851	Usinas Siderurgicas de Minas Gerais Usiminas	338,072	0.00				
118,161	Vale	1,481,698	0.01				
		8,158,384	0.06				
	British Virgin Islands						
388,504	Capri*	18,865,754	0.12				

*Cross umbrella holding and investment in connected party fund, see further information in Note 10.

~Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
64,680	TPB Acquisition I (Wts 19/2/2023)	19,411	0.00	213,000	Ping An Insurance of China	1,257,874	0.01
41,240	TPG Pace Beneficial Finance (Wts 9/10/2027)	2,474	0.00	64,400	SG Micro	1,495,427	0.01
574,000	Want Want China*	405,163	0.00	85,500	Shanghai Fosun Pharmaceutical	276,154	0.00
938,500	WH	640,924	0.00	238,000	Shanghai Jinjiang International Hotels	1,991,224	0.01
356,297	Wuxi Biologics Cayman	3,164,118	0.02	199,900	TBEA	718,011	0.01
90,000	Zhongsheng	427,146	0.00	673,307	Venustech	1,835,772	0.01
		149,515,464	0.96	513,630	Wuhan Raycus Fiber Laser Technologies	2,115,137	0.01
Chile				174,202	WuXi AppTec	2,263,707	0.02
44,620	Sociedad Quimica y Minera de Chile	4,524,468	0.03	147,792	Yifeng Pharmacy Chain	1,143,955	0.01
China				983,460	Yonyou Network Technology	2,863,871	0.02
7,019,000	Agricultural Bank of China	2,298,349	0.02	880,000	Zijin Mining	1,002,370	0.01
482,779	Aier Eye Hospital	2,058,770	0.01	296,900	Zijin Mining	378,712	0.00
648,033	Amoy Diagnostics	2,353,938	0.02	335,600	ZTE	711,513	0.00
10,100	Anhui Gujing Distillery	154,487	0.00			135,772,955	0.92
87,962	Asymchem Laboratories Tianjin	2,187,271	0.01	Curacao			
1,265,000	Bank of China	444,844	0.00	215,694	Schlumberger	8,181,273	0.06
30,500	BYD	941,199	0.01	Denmark			
503,100	BYD	21,000,684	0.14	669	AP Moller - Maersk	1,599,131	0.01
5,037,000	China Construction Bank	3,125,421	0.02	59,234	DSV	8,708,865	0.06
266,000	China Life Insurance	382,295	0.00	149,020	Novo Nordisk	15,976,190	0.10
212,000	China Merchants Bank*	1,088,550	0.01	19,158	Pandora	1,162,243	0.01
1,086,000	China National Building Material	1,029,462	0.01			27,446,429	0.18
276,800	China Pacific Insurance	587,555	0.00	Finland			
5,774,000	China Petroleum & Chemical	2,729,345	0.02	169,284	Fortum	1,700,344	0.01
68,500	China Tourism Duty Free	1,941,128	0.01	23,246	Kone	937,915	0.01
395,900	Contemporary Amperex Technology	27,717,204	0.18	188,033	Wartsila	1,563,604	0.01
819,600	COSCO SHIPPING	1,230,141	0.01			4,201,863	0.03
1,088,000	Dongfeng Motor	691,731	0.01	France			
285,060	Foshan Haitian Flavouring & Food	3,328,684	0.02	219,944	Arkema	18,628,483	0.12
1,016,800	Ganfeng Lithium*	8,984,412	0.06	180,744	Atos*	1,840,767	0.01
339,592	Glodon	2,414,422	0.02	458,129	BNP Paribas	21,408,427	0.14
1,530,500	Great Wall Motor*	2,316,634	0.02	60,282	Carrefour*	1,002,319	0.01
429,200	Gree Electric Appliances of Zhuhai	1,986,440	0.01	814,624	Cie de Saint-Gobain*	33,063,537	0.22
1,768,600	Guangzhou Baiyun International Airport	3,463,393	0.02	362,443	Danone*	19,007,449	0.13
79,000	Haier Smart Home	259,690	0.00	63,694	Engie	760,961	0.01
607,594	Hangzhou Robam Appliances	2,214,972	0.02	160,447	EssilorLuxottica*	24,462,659	0.16
186,100	Hangzhou Tigermed Consulting*	1,851,847	0.01	13,822	Hermes International	18,017,827	0.12
675,625	Hundsun Technologies	3,294,416	0.02	4,656	Kering	2,380,707	0.02
6,723,000	Industrial & Commercial Bank of China	3,426,342	0.02	68,690	La Francaise des Jeux SAEM	2,252,628	0.01
492,800	Jiangsu Hengrui Medicine	2,475,803	0.02	151,255	LVMH Moet Hennessy Louis Vuitton	99,523,280	0.66
42,900	JiuGui Liquor	928,149	0.01	4,663	Remy Cointreau	875,622	0.00
13,300	Kweichow Moutai	3,709,142	0.03	15,508	Schneider Electric	1,874,173	0.01
282,400	Nongfu Spring*	1,685,706	0.01	190,665	Societe Generale	4,226,957	0.03
3,170,000	PetroChina	1,498,445	0.01	178,200	TotalEnergies	9,029,719	0.06
168,100	Pharmaron Beijing	1,116,940	0.01			258,355,515	1.71
740,000	PICC Property & Casualty	801,417	0.01	Germany			
				6,427	adidas	964,980	0.00
				41,663	BASF	1,752,684	0.01
				270,212	Commerzbank	1,786,331	0.01

*All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
11,266	Deutsche Boerse	1,908,719	0.01	7,300	BayCurrent Consulting*	2,182,558	0.01
3,249,583	Deutsche Telekom*	61,456,588	0.41	700	Capcom	19,214	0.00
63,577	Fresenius	1,574,209	0.01	37,900	CyberAgent*	373,799	0.00
36,267	Fresenius Medical Care	1,243,768	0.01	17,400	East Japan Railway	907,450	0.01
8,848	Henkel	573,951	0.00	8,600	Eisai*	352,971	0.00
310,768	Infineon Technologies	7,671,505	0.05	334,200	FANUC*	54,257,385	0.36
1,162,855	Mercedes-Benz*	66,008,824	0.44	68,300	Food & Life*	1,087,938	0.01
56,765	Porsche Automobil	4,037,731	0.03	8,900	Fujitsu	1,062,126	0.01
735,569	SAP*	63,175,809	0.42	287,600	Hino Motors*	1,321,918	0.01
782,323	Siemens*	80,332,233	0.53	56,100	Honda Motor*	1,505,107	0.01
50,108	Symrise	5,288,672	0.04	297,352	Hoya	30,526,750	0.20
665,500	Telefonica Deutschland*	1,715,732	0.01	132,600	Inpex	1,532,296	0.01
122,822	Uniper	650,008	0.00	212,800	Japan Post Bank*	1,554,549	0.01
1,614,196	Vantage Towers	41,825,692	0.28	21,400	Kao	933,518	0.01
20,197	Volkswagen	2,901,943	0.02	31,619	Keyence*	12,036,654	0.08
		344,869,379	2.28	139,700	Kose*	13,325,369	0.09
	Guernsey			62,900	Kyowa Kirin	1,420,637	0.01
608,833	Genius Sports*	2,551,010	0.02	202,500	Mazda Motor*	1,795,882	0.01
111,286	Genius Sports (Wts 31/12/2028)	87,927	0.00	157,400	Mitsubishi Electric*	1,608,529	0.01
		2,638,937	0.02	26,400	Morinaga Milk Industry*	811,181	0.00
	Hong Kong			22,700	Oracle Japan	1,365,549	0.01
3,685,400	AIA	35,663,182	0.24	168,403	Recruit	5,438,929	0.04
21,500	BYD Electronic International	57,252	0.00	135,400	Ryohin Keikaku*	1,268,110	0.01
130,000	China Resources Power	259,384	0.00	53,200	Sega Sammy	794,522	0.01
604,000	CSPC Pharmaceutical	614,881	0.00	4,200	Shin-Etsu Chemical*	493,664	0.00
2,286,000	Lenovo	1,893,203	0.01	32,900	Shionogi*	1,612,706	0.01
		38,487,902	0.25	27,800	SoftBank*	1,113,963	0.01
	India			7,700	Sysmex*	477,239	0.00
88,916	HCL Technologies	1,050,712	0.01	53,600	Terumo*	1,740,006	0.01
522,816	Indian Oil	470,453	0.00	62,100	Yamato*	975,311	0.01
372,553	Vedanta	1,267,113	0.01	93,900	ZOZO*	2,103,879	0.01
		2,788,278	0.02			147,830,255	0.98
	Ireland				Jersey		
76,984	Allegion	7,428,186	0.05	301,568	Aptiv	28,680,625	0.19
16,090	ICON	3,417,677	0.02	88,487	Aptiv	9,727,376	0.06
54,574	Kingspan	3,133,898	0.02	67,045	Experian	2,064,030	0.02
40,579	Linde	11,539,450	0.08	9,174,086	Glencore	50,405,209	0.33
24,847	Seagate Technology	1,647,853	0.01			90,877,240	0.60
8,662	Trane Technologies	1,350,059	0.01		Luxembourg		
11,966	Willis Towers Watson	2,486,535	0.02	220,200	Samsonite International	539,796	0.00
		31,003,658	0.21		Mexico		
	Israel			539,928	Fomento Economico Mexicano	3,442,039	0.02
248,327	Nice	54,023,539	0.36	40,242	Grupo Aeroportuario del Sureste	863,027	0.01
	Italy			107,906	Grupo Bimbo	370,980	0.00
484,283	Enel	2,308,118	0.02			4,676,046	0.03
25,066	FinecoBank Banca Fineco	274,466	0.00		Netherlands		
18,789,767	Intesa Sanpaolo	32,603,015	0.21	21,698	Adyen	34,345,369	0.23
111,501	UniCredit	1,092,957	0.01	333,533	Akzo Nobel	21,235,187	0.14
		36,278,556	0.24	148,528	ASML	73,523,322	0.49
	Japan			52,023	Ferrari	10,130,641	0.07
6,700	AGC	229,278	0.00	13,281	Heineken	1,198,462	0.01
112,000	Astellas Pharma	1,601,268	0.01	7,202,309	ING Groep	63,508,506	0.42

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
176,925	Koninklijke Ahold Delhaize	4,872,844	0.03		Switzerland		
51,150	Koninklijke Philips	857,746	0.00	65,990	ABB	1,837,456	0.01
345,298	LyondellBasell Industries	28,556,145	0.19	84,060	Alcon	5,604,752	0.04
67,793	Stellantis	913,972	0.01	9,298	Chubb	1,776,290	0.01
201,017	STMicroelectronics	7,131,134	0.05	97,259	Cie Financiere Richemont*	11,057,930	0.07
14,759	Wolters Kluwer	1,475,059	0.01	2,828	Cie Financiere Richemont (Wts 22/11/2023)	1,819	0.00
		247,748,387	1.65	88,031	Coca-Cola HBC	2,035,641	0.01
	Norway			24,417	Lonza	13,233,571	0.09
845,811	Norsk Hydro	5,779,018	0.04	103,536	Nestle	12,168,038	0.08
36,055	Yara International	1,524,639	0.01	35,879	Novartis	2,905,508	0.02
		7,303,657	0.05	12,885	Roche	4,182,431	0.03
	Poland			42,552	Sika	9,719,408	0.07
52,957	Polski Koncern Naftowy ORLEN	678,162	0.00	355,865	TE Connectivity	45,234,000	0.30
	Saudi Arabia			18,901	Temenos	1,557,443	0.01
4,423	Dr Sulaiman Al Habib Medical Services	235,330	0.00	2,106	VAT*	511,357	0.00
	South Africa					111,825,644	0.74
51,088	Kumba Iron Ore*	1,153,703	0.01		Taiwan		
	South Korea			122,000	Evergreen Marine Taiwan	353,925	0.00
123,481	Amorepacific	11,355,211	0.08	62,000	MediaTek	1,358,654	0.01
15,698	Fila	366,175	0.00	138,000	Nan Ya Printed Circuit Board	1,226,416	0.01
116,445	Hana Financial	3,417,043	0.02	3,646,000	Taiwan Semiconductor Manufacturing	60,492,194	0.40
2,032	Kakao	111,509	0.00	626,000	Unimicron Technology	3,115,862	0.02
26,775	KB Financial	989,887	0.01	348,000	United Microelectronics	469,907	0.00
20,166	Kia	1,218,207	0.01			67,016,958	0.44
26,018	LG Chem	12,293,653	0.08		United Kingdom		
58,825	LG Display	686,083	0.00	31,107	Admiral	772,405	0.00
109,161	LG Energy Solution	37,745,850	0.25	1,504,973	Alphawave IP	2,341,044	0.02
28,435	Samsung Electronics	1,269,163	0.01	413,004	Anglo American	13,225,234	0.09
4,910	Samsung Fire & Marine Insurance	715,824	0.00	469,303	AstraZeneca	58,880,945	0.39
36,663	Samsung SDI	16,391,517	0.11	98,124	AstraZeneca	6,183,774	0.04
51,556	SK Telecom	2,008,200	0.02	10,359	Atlassian	2,639,577	0.02
		88,568,322	0.59	809,893	Auto Trader	6,167,478	0.04
	Spain			606,968	BP	3,079,801	0.02
1,362,498	Cellnex Telecom	53,651,030	0.36	88,097	BP	2,683,435	0.02
40,134	Endesa	690,602	0.00	75,222	Burberry	1,546,027	0.01
114,940	Iberdrola	1,211,990	0.01	1,858,621	Compass	40,228,083	0.27
18,399	Industria de Diseno Textil	402,559	0.00	224,894	Dr Martens	617,687	0.00
		55,956,181	0.37	124,714	GSK	2,005,123	0.01
	Sweden			436,055	Kingfisher	1,169,309	0.01
676,432	Atlas Copco	6,992,245	0.04	325,243	Legal & General	954,467	0.01
356,017	Epiroc	5,565,238	0.04	140,149,814	Lloyds Banking	71,617,420	0.47
10,380	Evolution	842,038	0.00	44,434	National Grid	559,914	0.00
84,858	H & M Hennes & Mauritz*	890,375	0.01	616,002	NatWest	1,771,268	0.01
576,591	Hexagon	6,025,037	0.04	173,585	Rio Tinto	9,570,595	0.06
70,831	Husqvarna	482,984	0.00	544,601	Shell	28,684,135	0.19
118,178	Swedbank	1,542,783	0.01	1,257,071	Shell	33,081,501	0.22
361,255	Telefonaktiebolaget LM Ericsson	2,716,914	0.02	32,861	Smith & Nephew	389,478	0.00
482,479	Telia	1,710,534	0.01	63,609	Spirax-Sarco Engineering	7,945,238	0.05
2,713,695	Volvo	43,264,669	0.29	1,235,512	Unilever	56,502,047	0.38
		70,032,817	0.46			352,615,985	2.33

*All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
United States				19,853	Chevron	3,120,693	0.02
20,940	2020 Cash Mandatory Exchangeable Trust	25,636,084	0.17	4,568	Chipotle Mexican Grill	7,417,564	0.05
937,947	Abbott Laboratories	97,049,376	0.64	29,367	Cigna	8,390,152	0.06
457,239	AbbVie	62,074,767	0.41	2,834	Cintas	1,168,997	0.01
114,419	Activision Blizzard	9,031,092	0.06	40,095	Cisco Systems	1,817,506	0.01
20,045	Adobe	7,599,460	0.05	387,410	Citigroup Capital XIII	10,615,034	0.07
15,534	Advance Auto Parts	2,645,751	0.02	54,119	CME	10,690,667	0.07
19,101	Agilent Technologies	2,481,029	0.02	1,040,470	Comcast	37,758,656	0.25
263,561	Air Products and Chemicals	67,563,862	0.45	1,280,699	ConocoPhillips	138,686,895	0.92
13,176	Airbnb	1,510,101	0.01	13,696	Copart	1,651,464	0.01
118,779	Albemarle	32,336,395	0.21	85,128	Corteva	5,228,562	0.03
310,233	Alcoa	15,443,399	0.10	126,220	Costco Wholesale	66,015,584	0.44
14,172	Align Technology	3,528,261	0.02	116,907	Coupang	2,002,617	0.01
1,798,196	Alphabet	199,761,593	1.32	196,570	Crowdstrike	37,672,640	0.25
4,960	Alphabet	546,294	0.00	15,138	Crown	1,392,999	0.01
163,409	Altair Engineering	8,588,777	0.06	16,975	Crown Castle	2,914,777	0.02
448,087	AltC Acquisition	4,356,526	0.03	216,646	CSX	6,841,681	0.05
99,329	Altria	4,481,228	0.03	39,702	Darling Ingredients	2,983,605	0.02
304,400	Altus Power	3,211,420	0.02	173,510	Datadog	18,861,405	0.12
48,134	Altus Power (Wts 12/1/2027)	137,182	0.00	37,500	DaVita	3,285,750	0.02
1,347,352	Amazon.com	174,953,657	1.16	103,399	Deere	37,880,224	0.25
15,263	American Express	2,367,139	0.02	22,886	Dell Technologies	898,047	0.01
339,811	American Tower [†]	86,777,535	0.57	63,162	Delta Air Lines	1,997,182	0.01
12,816	Amgen	3,115,185	0.02	73,526	Devon Energy	5,126,968	0.03
38,898	ANSYS	9,880,481	0.07	338,079	Dexcom	28,327,639	0.19
41,988	APA	1,621,996	0.01	64,189	Domino's Pizza	24,267,935	0.16
1,624,675	Apple [†]	260,134,838	1.72	42,917	Dow	2,177,179	0.01
329,615	Applied Materials	31,016,771	0.21	589,394	DR Horton	42,566,035	0.28
874,558	Archer-Daniels-Midland	76,366,405	0.51	744,977	Dynatrace	28,875,308	0.19
461,453	Astra Space	415,308	0.00	33,853	eBay	1,511,198	0.01
1,117	AutoZone	2,386,739	0.02	304,399	Edwards Lifesciences	27,876,860	0.18
277,284	Baker Hughes	6,812,868	0.05	128,209	Element Solutions	2,400,073	0.02
52,839	Ball	2,972,722	0.02	11,330	Elevance Health	5,563,597	0.04
1,905,897	Bank of America	65,372,267	0.43	42,678	Eli Lilly	13,132,021	0.09
345,952	Becton Dickinson and	17,460,197	0.11	78,050	Embark Technology (Wts 31/12/2027)	8,929	0.00
3,690	Berkshire Hathaway	1,055,340	0.01	32,347	Emerson Electric	2,688,683	0.02
196,983	Blend Labs	608,677	0.00	1,065,900	EQT	50,097,300	0.33
14,687	Boeing	2,384,434	0.02	4,253	Equinix	2,840,579	0.02
7,426	Booking	14,198,512	0.09	8,542	Essex Property Trust	2,287,291	0.02
1,412,121	Boston Scientific	57,642,779	0.38	35,374	Eversource Energy	3,199,224	0.02
54,071	Boston Scientific	5,664,478	0.04	92,280	Evgo (Wts 15/9/2025)	198,402	0.00
43,465	Brown-Forman	3,194,895	0.02	123,235	Excelerate Energy	3,050,066	0.02
97,539	Cadence Design Systems	17,145,405	0.11	30,187	Expedia	3,147,599	0.02
266,242	California Resources	13,029,884	0.09	1,379,100	Exscientia	13,342,792	0.09
178,074	Cano Health (Wts 3/6/2026)	267,111	0.00	6,722	Extra Space Storage	1,355,155	0.01
3,712	Capital One Financial	397,852	0.00	372,814	Exxon Mobil	35,186,185	0.23
7,244	CDW	1,265,237	0.01	160,641	F5	25,548,345	0.17
28,815	Centene	2,651,124	0.02	3,712	FedEx	790,693	0.00
734,111	CF Industries	75,635,456	0.50	68,557	Floor & Decor	5,612,076	0.04
1,256,533	Charles Schwab	90,646,291	0.60	25,800	FMC	2,787,174	0.02
86,344	Charter Communications	36,177,273	0.24	688,241	Ford Motor	10,605,794	0.07
51,926	Chesapeake Energy	5,064,862	0.03	360,712	Fortinet	18,039,208	0.12

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1,071,343	Fortive	68,555,238	0.45	977,359	Microsoft [†]	259,791,796	1.72
1,835,574	Freeport-McMoRan	53,910,808	0.36	1,755,970	Mirion Technologies	13,599,988	0.09
7,154	Gartner	2,089,397	0.01	196,836	Mirion Technologies	1,524,495	0.01
18,822	Generac	4,204,646	0.03	7,875	Molina Healthcare	2,676,004	0.02
526,361	General Motors	20,522,815	0.14	15,137	MongoDB	5,092,390	0.03
8,774	Genuine Parts	1,372,341	0.01	1,872	Moody's	540,315	0.00
59,467	Gilead Sciences	3,767,234	0.02	540,019	Morgan Stanley	45,750,410	0.30
34,904	Gores VIII (Wts 31/12/2027)	20,953	0.00	46,724	Mosaic	2,558,606	0.02
182,670	Green Plains	6,596,214	0.04	78,649	Mr Cooper	3,330,785	0.02
300,480	Halliburton	8,960,314	0.06	28,579	NetApp	2,065,119	0.01
37,965	Healthpeak Properties	1,008,350	0.01	850,094	NextEra Energy	73,235,598	0.48
59,993	Hewlett Packard Enterprise	820,704	0.01	74,875	NIKE	8,031,841	0.05
270,711	Hilton Worldwide	34,548,138	0.23	12,168	Norfolk Southern	2,972,703	0.02
79,631	Hippo (Wts 2/8/2026)	13,537	0.00	203,519	NVIDIA	31,156,724	0.21
172,659	Home Depot	50,126,361	0.33	470,584	Offerpad	734,111	0.01
44,392	HP	1,312,671	0.01	155,458	Offerpad Solutions (Wts 1/9/2026)	29,864	0.00
254,745	Humana	124,239,137	0.82	77,073	ONEOK	4,738,448	0.03
2,613	Huntington Ingalls Industries	605,667	0.00	174,934	Otis Worldwide	12,712,454	0.08
301,744	Informatica	6,750,013	0.04	6,084	Packaging of America	838,984	0.01
30,530	Innovid (Wts 31/12/2027)	15,570	0.00	44,094	Palo Alto Networks	25,063,471	0.17
39,151	Intercontinental Exchange	3,976,567	0.03	94,598	Park Hotels & Resorts	1,341,400	0.01
315,501	International Flavors & Fragrances	35,184,672	0.23	5,403	Paycom Software	1,948,808	0.01
62,918	Intuit	27,490,762	0.18	431,980	Peloton Interactive	4,317,640	0.03
178,544	Intuitive Surgical [†]	37,349,619	0.25	67,798	PepsiCo	11,762,953	0.08
16,400	IQVIA	3,572,248	0.02	7,100	Philip Morris International	678,050	0.00
377,016	Johnson & Johnson	61,461,148	0.41	19,282	Phillips 66	1,714,555	0.01
16,561	JPMorgan Chase	1,896,566	0.01	117,500	Pioneer Natural Resources	29,360,900	0.20
46,673	Juniper Networks	1,352,350	0.01	389,680	Planet Labs PBC	2,158,827	0.01
90,372	Kinder Morgan	1,637,993	0.01	14,021	PNC Financial Services	2,234,386	0.01
4,631	Laboratory of America	1,058,137	0.01	21,312	Prologis	2,712,378	0.02
2,165	Lam Research	954,310	0.01	35,748	Public Service Enterprise	2,330,412	0.02
216,912	Latch (4/6/2026)	32,537	0.00	10,884	PVH	657,394	0.00
1,021,318	Liberty Media Acquisition	10,192,753	0.07	14,146	Quest Diagnostics	1,784,801	0.01
609,378	Liberty Media -Liberty SiriusXM	25,636,533	0.17	437,891	Raymond James Financial	45,838,430	0.30
843,263	Liberty Media -Liberty SiriusXM	35,256,826	0.23	69,445	ResMed	15,405,679	0.10
178,087	Lightning eMotors (Wts 15/12/2025)	144,921	0.00	281,782	Rocket Lab USA [*]	1,611,793	0.01
22,183	Live Nation Entertainment	2,049,266	0.01	40,229	S&P Global	14,392,729	0.10
16,794	LKQ	889,242	0.01	437,172	Salesforce	70,109,274	0.46
75,010	Lowe's	14,665,205	0.10	35,467	Sarcos Technology and Robotics	116,686	0.00
4,716	Lululemon Athletica	1,449,840	0.01		Sarcos Technology and Robotics (Wts 24/9/2026)	182,339	0.00
653,121	Marsh & McLennan	107,196,750	0.71	13,966	SBA Communications	4,581,686	0.03
84,168	Masco	4,286,676	0.03	177,571	Seagen	27,601,636	0.18
45,711	Masimo	6,927,502	0.05	632,369	Sempra Energy	105,143,994	0.70
339,414	Mastercard	112,169,539	0.74	76,708	ServiceNow	34,085,200	0.23
288,314	McDonald's	73,303,834	0.48	17,318	Snowflake	3,229,980	0.02
1,712	MercadoLibre	1,506,149	0.01	534,112	Sonder	985,437	0.01
623,295	Merck	53,908,785	0.36	32,293	Southwest Airlines	1,203,560	0.01
10,122	Meta Platforms	1,673,268	0.01	34,134	Splunk	3,186,409	0.02
1,955	Mettler-Toledo International	2,414,347	0.02	385,635	Starbucks	32,520,600	0.21
37,320	MGM Resorts International	1,240,144	0.01	202,935	Starwood Property Trust	4,659,388	0.03
521,563	Micron Technology	29,353,566	0.19				

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
^{*}All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
607,300	Sun Country	12,376,774	0.08	USD 2,291,190	Argentine Republic Government International Bond 1% 9/7/2029	536,138	0.00
252,920	Symbotic	3,110,916	0.02		Argentine Republic Government International Bond 1.5% 9/7/2035	6,046,360	0.04
56,093	Synchrony Financial	1,852,752	0.01	USD 8,980,835	Argentine Republic Government International Bond 3.875% 9/1/2038	2,514,140	0.02
40,568	Tapestry	1,436,513	0.01			14,272,527	0.09
85,401	Tesla	23,819,193	0.16		Australia		
101,246	Thermo Fisher Scientific	56,377,823	0.37	AUD 328,974,000	Australia Government Bond 1% 21/11/2031	179,546,445	1.19
621,356	TJX	38,548,926	0.25	USD 115,000	National Australia Bank 3.375% 14/1/2026	112,039	0.00
223,821	Toast	4,272,743	0.03			179,658,484	1.19
36,446	Toll Brothers	1,626,221	0.01		Austria		
150,355	Tractor Supply	28,156,981	0.19	EUR 10,780,000	Republic of Austria Government Bond 2.1% 20/9/2117	9,205,773	0.06
16,898	Travelers	2,757,923	0.02		Bermuda		
7,005	Twilio	508,773	0.00	USD 780,000	Li & Fung 4.375% 4/10/2024	726,040	0.01
371,195	United Parcel Service	72,412,721	0.48	USD 510,000	Li & Fung 4.5% 18/8/2025	462,667	0.00
28,621	United Rentals	8,382,232	0.06	USD 1,220,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	1,034,673	0.01
219,858	UnitedHealth	115,519,989	0.77			2,223,380	0.02
53,150	Univar Solutions	1,339,911	0.01		Brazil		
131,591	US Bancorp	6,045,290	0.04	BRL 4,043,570	Brazil Letras do Tesouro Nacional 0% 1/7/2024	62,957,448	0.42
694,166	Valero Energy	80,162,290	0.53		British Virgin Islands		
4,963	Veeva Systems	1,022,279	0.01	USD 500,000	Champion Path 4.85% 27/1/2028	335,852	0.00
79,128	VeriSign	14,427,408	0.10	USD 378,785	Easy Tactic 7.5% 11/7/2028	45,431	0.00
63,697	Verisk Analytics	12,010,069	0.08	USD 514,000	Fortune Star BVI 6.85% 2/7/2024	338,806	0.00
57,269	Verizon Communications	2,426,201	0.02	USD 200,000	Greenland Global Investment 6.125% 22/4/2023	96,000	0.00
2,420,185	Vertiv	28,195,155	0.19	USD 900,000	HKT Capital No 6 3% 18/1/2032	775,112	0.00
28,202	Visa	5,701,316	0.04	USD 352,000	New Metro Global 4.5% 2/5/2026	142,705	0.00
8,136	VMware	955,410	0.01	USD 1,172,000	NWD Finance BVI 4.125% 10/12/2170	907,679	0.01
95,050	Volta (Wts 26/8/2026)	57,011	0.00	USD 585,000	RKPF Overseas 2020 A 5.2% 12/1/2026	239,850	0.00
319,850	Vulcan Materials	53,216,643	0.35	USD 264,909	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	257,951	0.00
245,631	Walmart	32,605,059	0.22	USD 867,000	Studio City Finance 5% 15/1/2029	468,180	0.00
406,455	Walt Disney	46,006,642	0.31	USD 378,000	Wanda Properties Overseas 6.875% 23/7/2023	311,850	0.01
898,367	Wells Fargo	39,851,560	0.26			3,919,416	0.02
3,520	Wells Fargo	4,400,000	0.03				
44,581	Western Digital	1,889,789	0.01				
202,213	Weyerhaeuser	6,919,729	0.05				
192,712	WillScot Mobile Mini	7,800,982	0.05				
28,512	Workday	4,748,103	0.03				
353,031	XPO Logistics	18,798,901	0.12				
40,100	Yum China	1,982,366	0.01				
3,292	Zebra Technologies	990,958	0.01				
56,820	Zoetis	9,011,652	0.06				
86,784	Zscaler	14,438,254	0.10				
		5,128,706,375	33.96				
Total Common / Preferred Stocks (Shares) & Warrants		7,737,158,963	51.24				
BONDS							
	Argentina						
USD 21,885,365	Argentine Republic Government International Bond 0.5% 9/7/2030	5,175,889	0.03				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Canada				USD 350,000	Central China Real Estate 7.9% 7/11/2023	136,500	0.00
USD 3,450,000	Bank of Montreal 0.949% 22/1/2027	3,086,961	0.02	USD 692,352	Chenango Park CLO 4.062% 15/4/2030	667,841	0.01
CAD 104,431,000	Canadian Government Bond 0.25% 1/3/2026	71,335,014	0.47	USD 1,410,000	China Aoyuan 5.98% 18/8/2025	94,311	0.00
USD 4,539,000	Canadian Pacific Railway 4% 1/6/2028	4,470,825	0.03	USD 600,000	China Aoyuan 6.35% 8/2/2024	40,500	0.00
USD 724,000	Canadian Pacific Railway 4.8% 1/8/2045	716,470	0.00	USD 1,579,000	China Aoyuan 7.95% 19/2/2023	107,818	0.00
USD 1,735,000	First Quantum Minerals 6.875% 1/3/2026	1,686,086	0.01	USD 358,000	China Aoyuan 8.5% 23/1/2022***	24,165	0.00
USD 2,666,000	First Quantum Minerals 6.875% 15/10/2027	2,517,704	0.02	USD 756,000	China Evergrande 10% 11/4/2023	56,352	0.00
USD 5,572,000	Rogers Communications 2.95% 15/3/2025	5,394,460	0.04	USD 1,512,000	China Evergrande 11.5% 22/1/2023	112,958	0.00
USD 130,000	Royal Bank of Canada 0.65% 29/7/2024	122,120	0.00	USD 15,900,000	China Milk Products 0% 5/1/2012***	23,850	0.00
USD 335,000	Royal Bank of Canada 0.75% 7/10/2024	312,414	0.00	USD 320,000	China SCE 5.95% 29/9/2024	90,494	0.00
USD 63,000	Royal Bank of Canada 1.2% 27/4/2026	56,783	0.00	USD 356,000	China SCE 7.375% 9/4/2024	108,387	0.00
USD 3,156,000	Royal Bank of Canada 3.625% 4/5/2027	3,051,288	0.02	USD 387,293	CIFC Funding 2017-III 4.51% 20/7/2030	377,251	0.00
USD 4,573,000	Royal Bank of Canada 4.24% 3/8/2027	4,534,540	0.03	USD 250,000	CIFC Funding 2018-II 3.75% 20/4/2031	246,801	0.00
USD 72,000	Thomson Reuters 3.35% 15/5/2026	69,947	0.00	USD 520,000	CIFI 4.45% 17/8/2026*	247,000	0.00
USD 1,025,000	Toronto-Dominion Bank/The 2% 10/9/2031	836,804	0.01	USD 378,000	CIFI 6% 16/7/2025	198,450	0.00
USD 5,086,000	Toronto-Dominion Bank/The 2.35% 8/3/2024	4,970,886	0.03	USD 287,000	Clear Creek CLO 3.91% 20/10/2030	283,680	0.00
USD 133,000	Toronto-Dominion Bank/The 2.8% 10/3/2027	125,082	0.00	USD 692,561	Cook Park CLO 4.14% 17/4/2030	665,102	0.01
		103,287,384	0.68	USD 350,000	Fantasia 0% 5/7/2022***	32,699	0.00
Cayman Islands				USD 399,000	Fantasia 9.25% 28/7/2023	38,902	0.00
USD 680,000	Agile 5.5% 21/4/2025	275,679	0.01	USD 319,000	Fantasia 9.875% 19/10/2023	31,103	0.00
USD 828,928	AGL CLO 5 4.11% 20/7/2034	792,119	0.01	USD 352,000	Fantasia 10.875% 9/1/2023	34,320	0.00
USD 1,153,674	AGL CLO 5 4.41% 20/7/2034	1,108,801	0.01	USD 2,470,000	Fantasia 11.75% 17/4/2022***	229,352	0.00
USD 725,000	AIMCO CLO Series 2017-A 3.76% 20/4/2034	702,518	0.01	USD 956,000	Fantasia 11.875% 1/6/2023	93,210	0.00
USD 278,501	AIMCO CLO Series 2018-A 4.14% 17/4/2031	271,255	0.00	USD 250,000	Goldentree Loan Management US CLO 1 3.73% 20/4/2034	242,252	0.00
USD 318,000	Allegro CLO IV 4.062% 15/1/2030	310,303	0.00	USD 400,000	Goldentree Loan Management US Clo 3 4.01% 20/4/2030	388,889	0.00
USD 250,000	Allegro CLO XI 4.588% 19/1/2033	244,673	0.00	USD 940,000	Hilong 9.75% 18/11/2024	394,800	0.00
USD 1,085,000	Apidos CLO XV 3.72% 20/4/2031	1,066,826	0.01	USD 687,000	KWG 7.4% 5/3/2024	106,485	0.00
USD 250,000	Apidos CLO XXXI 4.062% 15/4/2031	239,448	0.00	USD 450,000	Madison Park Funding XIII 4.238% 19/4/2030	442,792	0.00
USD 400,000	Atrium XIII 4.283% 21/11/2030	388,114	0.00	USD 418,056	Madison Park Funding XLI 4.109% 22/4/2027	412,547	0.00
USD 279,432	BlueMountain CLO 2014-2 4.46% 20/10/2030	267,594	0.00	USD 280,587	Madison Park Funding XXVI 4.006% 29/7/2030	278,145	0.00
USD 250,000	Canyon CLO 2020-3 4.212% 15/1/2034	237,132	0.00	USD 758,000	Melco Resorts Finance 5.375% 4/12/2029	502,175	0.01
USD 250,000	CARLYLE US CLO 2018-1 4.21% 20/4/2031	239,962	0.00	USD 200,000	MGM China 5.25% 18/6/2025	169,066	0.00
USD 541,794	Catskill Park CLO 4.06% 20/4/2029	535,627	0.01	USD 500,000	MGM China 5.375% 15/5/2024	448,750	0.00
				USD 378,000	MGM China 5.875% 15/5/2026	317,421	0.00
				USD 1,460,000	Modern Land China 9.8% 11/4/2023	240,900	0.00
				USD 378,000	Modern Land China 11.5% 13/11/2022	62,370	0.00
				USD 378,000	Modern Land China 11.95% 4/3/2024	62,370	0.00

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Neuberger Berman Loan Advisers CLO 29 4.138% 19/10/2031	243,314	0.00		Germany		
USD 292,000	Neuberger Berman Loan Advisers CLO 37 4.16% 20/7/2031	283,249	0.00	EUR 7,400,000	Adler Pelzer 4.125% 1/4/2024	5,748,354	0.04
USD 250,000	Palmer Square CLO 2018-1 3.77% 18/4/2031	246,497	0.00	EUR 6,140,000	APCOA Parking 5% 15/1/2027	5,713,152	0.04
USD 370,796	Park Avenue Institutional Advisers CLO 2016-1 4.758% 23/8/2031	358,554	0.00	EUR 6,853,000	Douglas 6% 8/4/2026	5,759,549	0.04
USD 653,058	Pikes Peak CLO 1 3.963% 24/7/2031	643,473	0.01	EUR 5,752,575	Kirk Beauty SUN 8.25% 1/10/2026	3,749,216	0.02
USD 400,000	Pikes Peak CLO 8 3.88% 20/7/2034	388,592	0.00	EUR 2,752,567	KME 6.75% 1/2/2023*	2,659,561	0.02
USD 256,000	Powerlong Real Estate 6.25% 10/8/2024	36,274	0.00			23,629,832	0.16
USD 578,000	Redsun Properties 10.5% 3/10/2022	49,130	0.00		Guatemala		
USD 250,000	Rockford Tower CLO 2018-1 4.084% 20/5/2031	246,715	0.00	USD 376,000	Guatemala Government Bond 4.65% 7/10/2041	299,167	0.00
USD 736,000	Ronshine China 6.75% 5/8/2024	51,520	0.00		Hong Kong		
USD 1,563,000	Ronshine China 7.1% 25/1/2025	109,410	0.00	USD 700,000	AIA 2.7% 7/10/2170	618,877	0.01
USD 200,000	Ronshine China 8.1% 9/6/2023	14,000	0.00	USD 945,000	Bank of East Asia 5.825% 21/4/2171	901,492	0.01
USD 590,000	Sands China 4.875% 18/6/2030	474,950	0.01	USD 595,000	Bank of East Asia 5.875% 19/3/2171	580,753	0.00
USD 500,000	Shimao 3.45% 11/1/2031	68,750	0.00	USD 800,000	Nanyang Commercial Bank 3.8% 20/11/2029	769,410	0.01
USD 558,000	Shui On Development 5.5% 3/3/2025	420,196	0.01	USD 945,000	Yango Justice International 7.875% 4/9/2024	61,425	0.00
USD 790,000	Sinic 0% 18/6/2022***	22,953	0.00	USD 766,000	Yango Justice International 9.25% 15/4/2023	49,790	0.00
USD 330,000	Sinic 8.5% 24/1/2022***	7,927	0.00	USD 284,000	Yango Justice International 10.25% 15/9/2022	17,878	0.00
USD 325,000	Sunac China 7% 9/7/2025	47,125	0.00	USD 306,000	Yanlord Land HK 5.125% 20/5/2026	229,836	0.00
USD 493,000	Times China 6.75% 8/7/2025	78,698	0.00			3,229,461	0.03
USD 1,075,805	Trinitas CLO XIV 4.783% 25/1/2034	1,040,207	0.01		India		
USD 627,088	Trinitas CLO XIV 5.783% 25/1/2034	615,346	0.01	USD 880,000	Bharti Airtel 3.25% 3/6/2031*	763,000	0.01
USD 249,139	Voya CLO 2013-3 3.89% 18/10/2031	245,807	0.00	USD 210,000	GMR Hyderabad International Airport 4.25% 27/10/2027	182,256	0.00
USD 278,501	York CLO 1 4.409% 22/10/2029	268,983	0.00	USD 325,000	HDFC Bank 3.7% 25/2/2171	281,647	0.00
USD 945,000	Yuzhou 7.375% 13/1/2026	70,875	0.00	USD 670,000	Indian Railway Finance 3.249% 13/2/2030	586,772	0.01
USD 408,000	Yuzhou 7.7% 20/2/2025	30,600	0.00	USD 300,000	Power Finance 4.5% 18/6/2029	284,687	0.00
USD 450,000	Yuzhou 8.5% 4/2/2023	33,750	0.00	USD 700,000	REC 2.75% 13/1/2027	630,847	0.01
USD 1,310,000	Yuzhou 8.5% 26/2/2024	98,250	0.00	USD 444,000	Shriram Transport Finance 5.1% 16/7/2023	436,230	0.00
USD 262,000	Zhenro Properties 7.35% 5/2/2025	11,522	0.00	USD 700,000	Summit Digital Infrastructure 2.875% 12/8/2031	544,852	0.00
		20,896,726	0.14			3,710,291	0.03
	China				Indonesia		
USD 1,078,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	883,421	0.01	USD 820,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	768,750	0.00
	France				Ireland		
EUR 10,902,000	CAB SELAS 3.375% 1/2/2028	9,133,596	0.06	EUR 116,000	Avoca CLO XV 1.05% 15/4/2031	109,861	0.00
EUR 5,489,000	Chrome Bidco 3.5% 31/5/2028	4,828,777	0.03	EUR 404,000	Harvest CLO XVIII 1.2% 15/10/2030	384,468	0.00
EUR 5,512,000	Chrome Holdco 5% 31/5/2029	4,390,463	0.03	EUR 410,000	OAK Hill European Credit Partners V Designated Activity 1.942% 21/1/2035	392,898	0.00
EUR 21,789,000	Picard Groupe 3.875% 1/7/2026	19,383,127	0.13	EUR 280,000	OAK Hill European Credit Partners VI 1.247% 20/1/2032	266,087	0.00
		37,735,963	0.25	EUR 472,000	OCP Euro CLO 2017-2 1.35% 15/1/2032	451,507	0.00

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,270,000	Prodigy Finance CM2021-1 4.944% 25/7/2051	1,276,151	0.01		Malaysia		
USD 740,000	Prodigy Finance CM2021-1 6.194% 25/7/2051	731,850	0.01	USD 1,400,000	CIMB Bank 2.125% 20/7/2027	1,255,656	0.01
USD 490,000	Prodigy Finance CM2021-1 8.344% 25/7/2051	492,569	0.01	USD 730,000	Dua Capital 2.78% 11/5/2031	598,020	0.00
USD 14,836,000	Shire Acquisitions Investments Ireland 3.2% 23/9/2026	14,209,817	0.09	USD 800,000	TNB Global Ventures Capital 4.851% 1/11/2028	802,736	0.01
EUR 250,000	Voya Euro CLO II 1.67% 15/7/2035	237,713	0.00			2,656,412	0.02
		18,552,921	0.12		Mauritius		
	Isle of Man			USD 523,000	CA Magnum 5.375% 31/10/2026	473,315	0.00
USD 1,070,000	Gohl Capital 4.25% 24/1/2027	970,835	0.01	USD 262,000	India Green Power 4% 22/2/2027	210,255	0.00
	Italy			USD 1,000,000	UPL 4.625% 16/6/2030	827,607	0.01
EUR 6,400,000	Castor 5.25% 15/2/2029	6,012,254	0.04	USD 320,000	UPL 5.25% 27/11/2170	238,738	0.00
EUR 2,005,000	Castor 6% 15/2/2029	1,823,661	0.01			1,749,915	0.01
EUR 13,500,000	Forno d'Asolo 5.5% 30/4/2027	11,952,648	0.08		Mexico		
EUR 68,410,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/8/2030	56,246,677	0.37	MXN 2,613,200,000	Mexican Bonos 5.75% 5/3/2026	115,891,008	0.77
EUR 6,765,000	Marcolin 6.125% 15/11/2026	6,155,182	0.04		Mongolia		
EUR 6,914,000	Shiba Bidco 4.5% 31/10/2028*	5,853,252	0.04	USD 750,000	Mongolia Government International Bond 3.5% 7/7/2027	627,187	0.00
		88,043,674	0.58	USD 257,000	Mongolia Government International Bond 5.125% 7/4/2026	237,404	0.00
	Japan					864,591	0.00
USD 1,217,000	Nissan Motor 3.522% 17/9/2025	1,154,471	0.01		Netherlands		
USD 2,525,000	Takeda Pharmaceutical 3.175% 9/7/2050	1,877,372	0.01	USD 485,000	Greenko Dutch 3.85% 29/3/2026	409,825	0.00
USD 2,004,000	Takeda Pharmaceutical 5% 26/11/2028	2,038,568	0.01	USD 121,000	ING Groep 1.4% 1/7/2026	109,505	0.00
		5,070,411	0.03	USD 805,000	ING Groep 3.869% 28/3/2026	784,516	0.01
	Jersey			USD 276,000	ING Groep 4.625% 6/1/2026	274,921	0.00
USD 4,459,000	Aptiv 3.1% 1/12/2051	2,828,810	0.02	USD 8,592,000	LYB International Finance II 3.5% 2/3/2027	8,175,045	0.06
EUR 4,813,000	Kane Bidco 5% 15/2/2027	4,365,659	0.03	USD 555,000	LyondellBasell Industries 5.75% 15/4/2024	567,749	0.00
GBP 5,786,000	Kane Bidco 6.5% 15/2/2027	5,990,605	0.04	USD 1,040,000	Minejesa Capital 4.625% 10/8/2030	956,800	0.01
GBP 2,761,000	Wheel Bidco 6.75% 15/7/2026	2,703,652	0.02	USD 92,000	Mondelez International Netherlands 1.25% 24/9/2026	81,907	0.00
		15,888,726	0.11	USD 1,169,000	Mong Duong Finance 5.125% 7/5/2029	970,700	0.01
	Luxembourg			EUR 8,000,000	Nobian Finance 3.625% 15/7/2026*	6,561,626	0.04
EUR 17,000,000	BK LC Lux Finco1 5.25% 30/4/2029	14,637,865	0.10	USD 871,000	NXP / NXP Funding 5.35% 1/3/2026	890,053	0.01
USD 1,500,000	EIG Pearl 3.545% 31/8/2036	1,316,694	0.01	USD 1,578,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	1,278,776	0.01
EUR 3,031,000	Garfunkelux Holdco 3 6.75% 1/11/2025	2,706,818	0.02	USD 1,033,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	703,351	0.00
GBP 5,154,000	Garfunkelux Holdco 3 7.75% 1/11/2025	5,332,697	0.03	EUR 4,181,000	Titan II 5.125% 15/7/2029	3,567,491	0.02
EUR 7,733,000	Herens Midco 5.25% 15/5/2029	5,675,064	0.04	USD 1,644,000	Trivium Packaging Finance 5.5% 15/8/2026	1,581,018	0.01
EUR 2,000,000	Herens Midco 5.25% 15/5/2029	1,466,861	0.01				
EUR 5,570,000	Picard Bondco 5.375% 1/7/2027*	4,579,036	0.03				
EUR 5,376,000	Sani/Ikos Financial 1 5.625% 15/12/2026	4,790,601	0.03				
		40,505,636	0.27				

*All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 257,000	Vivo Energy Investments 5.125% 24/9/2027	241,323	0.00	USD 800,000	Muang Thai Life Assurance 3.552% 27/1/2037	701,723	0.01
EUR 25,365,000	Ziggo 2.875% 15/1/2030	20,346,421	0.13	USD 206,000	TMBThanachart Bank 4.9% 2/6/2171	191,322	0.00
		47,501,027	0.31			2,690,594	0.01
Philippines				United Kingdom			
USD 675,000	Globe Telecom 4.2% 2/5/2171	633,398	0.00	USD 1,025,000	AstraZeneca 1.375% 6/8/2030	845,351	0.01
USD 1,000,000	Philippine Government International Bond 2.65% 10/12/2045	717,500	0.01	USD 3,162,000	AstraZeneca 2.125% 6/8/2050	2,088,086	0.01
USD 756,000	Rizal Commercial Banking 6.5% 27/2/2171	713,343	0.01	EUR 11,535,000	BCP V Modular Services Finance 6.75% 30/11/2029*	8,724,795	0.06
		2,064,241	0.02	GBP 8,806,000	BCP V Modular Services Finance II 6.125% 30/11/2028	8,311,206	0.05
Singapore				GBP 8,179,000	Boparan Finance 7.625% 30/11/2025*	6,882,155	0.05
USD 750,000	ABJA Investment 5.45% 24/1/2028	742,500	0.01	GBP 2,384,000	Constellation Automotive Financing 4.875% 15/7/2027	2,196,690	0.02
USD 1,000,000	BOC Aviation 3.5% 18/9/2027	948,594	0.01	GBP 18,309,000	Deuce Finco 5.5% 15/6/2027	17,893,745	0.12
USD 1,000,000	DBS 3.3% 27/8/2171	951,725	0.01	USD 5,009,000	GlaxoSmithKline Capital 3% 1/6/2024	4,964,847	0.03
USD 643,000	GLP 4.5% 17/11/2170	448,814	0.00	USD 5,403,000	GSK Consumer Healthcare Capital UK 3.125% 24/3/2025	5,211,365	0.03
USD 1,057,968	LLPL Capital 6.875% 4/2/2039	1,022,582	0.01	USD 4,748,000	HSBC 0.732% 17/8/2024	4,559,846	0.03
USD 756,000	LMIRT Capital 7.5% 9/2/2026	574,560	0.00	USD 1,387,000	HSBC 0.976% 24/5/2025	1,294,576	0.01
USD 956,000	Theta Capital 8.125% 22/1/2025	816,333	0.00	GBP 4,843,000	Inspired Entertainment Financing 7.875% 1/6/2026	5,415,950	0.04
USD 200,000	TML 4.35% 9/6/2026	175,649	0.00	USD 298,000	Lloyds Bank 3.5% 14/5/2025	291,698	0.00
		5,680,757	0.04	GBP 15,619,000	Market Bidco Finco 5.5% 4/11/2027	15,065,401	0.10
South Korea				GBP 18,068,000	Punch Finance 6.125% 30/6/2026	18,447,262	0.12
USD 300,000	Hanwha Life Insurance 3.379% 4/2/2032	266,824	0.00	USD 1,025,000	Royalty Pharma 2.15% 2/9/2031	815,990	0.01
USD 1,000,000	Hanwha Life Insurance 4.7% 23/10/2170	988,937	0.01	USD 818,000	Sky 3.75% 16/9/2024	813,656	0.00
USD 1,100,000	Kookmin Bank 2.5% 4/11/2030	918,291	0.00	USD 500,000	Vedanta Resources Finance II 13.875% 21/1/2024	433,263	0.00
USD 1,430,000	LG Chem 2.375% 7/7/2031	1,200,394	0.01	USD 1,398,000	Vodafone 4.125% 30/5/2025	1,392,431	0.01
USD 500,000	Shinhan Financial 2.875% 12/11/2170	446,055	0.00			105,648,313	0.70
USD 1,500,000	SK Hynix 2.375% 19/1/2031	1,182,679	0.01	United States			
		5,003,180	0.03	USD 2,640,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	2,483,114	0.02
Spain				USD 6,276,000	AbbVie 2.95% 21/11/2026	5,932,710	0.04
EUR 18,686,000	Spain Government Bond 3.45% 30/7/2066	18,894,543	0.13	USD 150,000	AbbVie 3.2% 14/5/2026	144,125	0.00
Switzerland				USD 7,639,000	AbbVie 3.6% 14/5/2025	7,507,360	0.05
USD 5,478,000	UBS 1.008% 30/7/2024	5,315,586	0.04	USD 4,583,000	AbbVie 3.8% 15/3/2025	4,528,178	0.03
USD 1,796,000	UBS 2.095% 11/2/2032	1,411,536	0.01	USD 4,203,000	AbbVie 4.25% 21/11/2049	3,749,474	0.02
USD 2,231,000	UBS 4.488% 12/5/2026	2,210,093	0.01	USD 1,053,000	AbbVie 4.3% 14/5/2036	987,046	0.01
USD 1,850,000	UBS 4.703% 5/8/2027	1,820,042	0.01	USD 1,357,172	AccessLex Institute 3.297% 25/5/2036	1,312,167	0.01
		10,757,257	0.07	USD 470,000	Aetna 3.5% 15/11/2024	464,374	0.00
Thailand				USD 1,206,000	Affinity Gaming 6.875% 15/12/2027	1,051,533	0.01
USD 372,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	324,654	0.00	USD 6,815,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	5,630,894	0.04
USD 300,000	Bangkok Bank Hong Kong 5% 23/3/2171	281,949	0.00				
USD 550,000	GC Treasury Center 2.98% 18/3/2031	459,852	0.00				
USD 564,000	Kasikornbank Hong Kong 3.343% 2/10/2031	505,774	0.00				
USD 262,000	Krung Thai Bank 4.4% 25/9/2170	225,320	0.00				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,025,000	Alexandria Real Estate Equities 1.875% 1/2/2033	781,354	0.01	USD 139,000	Bank of America 1.658% 11/3/2027	124,849	0.00
USD 1,769,000	Allegiant Travel 7.25% 15/8/2027	1,759,029	0.01	USD 1,025,000	Bank of America 1.922% 24/10/2031	816,346	0.01
USD 11,736,000	Allegiant Travel 8.5% 5/2/2024	11,912,157	0.08	USD 461,000	Bank of America 2.456% 22/10/2025	441,621	0.00
USD 1,025,000	Allstate 1.45% 15/12/2030	826,819	0.01	USD 970,000	Bank of America 2.676% 19/6/2041	706,618	0.00
USD 1,039,000	Alphabet 1.1% 15/8/2030	853,901	0.01	USD 1,033,000	Bank of America 2.972% 21/7/2052	733,598	0.00
USD 1,049,000	Alphabet 2.25% 15/8/2060	681,999	0.00	USD 1,118,000	Bank of America 3.366% 23/1/2026	1,082,946	0.01
USD 2,042,000	Amazon.com 2.5% 3/6/2050	1,445,591	0.01	USD 4,646,000	Bank of America 3.384% 2/4/2026	4,494,524	0.03
USD 1,033,000	Amazon.com 2.7% 3/6/2060	705,381	0.00	USD 191,000	Bank of America 3.458% 15/3/2025	188,056	0.00
USD 127,000	American Express 2.25% 4/3/2025	121,342	0.00	USD 148,000	Bank of America 3.5% 19/4/2026	144,410	0.00
USD 3,112,000	American Express 3.95% 1/8/2025	3,083,594	0.02	USD 135,000	Bank of America 3.705% 24/4/2028	128,631	0.00
USD 3,010,000	American Express 4.05% 3/5/2029	2,937,982	0.02	USD 317,000	Bank of America 3.824% 20/1/2028	304,405	0.00
USD 2,318,000	American International 3.9% 1/4/2026	2,286,130	0.02	USD 7,674,000	Bank of America 3.841% 25/4/2025	7,602,310	0.05
USD 1,025,000	American Tower 1.875% 15/10/2030	812,923	0.01	USD 4,601,000	Bank of America 4.183% 25/11/2027	4,500,533	0.03
USD 1,033,000	American Tower 3.1% 15/6/2050	729,023	0.00	USD 2,372,000	Bank of America 4.271% 23/7/2029	2,281,841	0.02
USD 5,964,000	American Tower 3.375% 15/5/2024	5,869,367	0.04	USD 1,268,000	Bank of America 4.571% 27/4/2033	1,224,138	0.01
USD 2,373,000	American Tower 4.4% 15/2/2026	2,362,120	0.02	USD 3,745,000	Bank of America 4.827% 22/7/2026	3,757,326	0.02
USD 124,000	Amgen 1.9% 21/2/2025	118,151	0.00	USD 5,218,000	Bank of America 5.015% 22/7/2033	5,204,306	0.03
USD 1,025,000	Amgen 2% 15/1/2032	838,064	0.01	USD 1,025,000	Bank of New York Mellon 1.65% 28/1/2031	833,551	0.01
USD 1,033,000	Amgen 2.77% 1/9/2053	694,667	0.00	USD 1,578,000	Bank of New York Mellon 2.5% 26/1/2032	1,340,731	0.01
USD 4,074,000	Amgen 3% 15/1/2052	2,915,552	0.02	USD 8,454,000	Bank of New York Mellon 3.85% 26/4/2029	8,165,943	0.05
USD 718,000	Amgen 3.125% 1/5/2025	704,358	0.00	USD 5,608,000	Bank of New York Mellon 4.414% 24/7/2026	5,643,247	0.04
USD 3,976,000	Amgen 4.05% 18/8/2029	3,890,783	0.03	USD 222,473	Bayview Commercial Asset Trust 2005-3 3.494% 25/11/2035	199,567	0.00
USD 1,025,000	Amphenol 2.2% 15/9/2031	853,486	0.01	USD 253,643	Bayview Commercial Asset Trust 2006-3 2.954% 25/10/2036	237,990	0.00
USD 67,000	Amphenol 4.35% 1/6/2029	66,792	0.00	USD 1,063,000	BBCMS 2017-DELIC Mortgage Trust 5.016% 15/8/2036	1,023,572	0.01
USD 5,325,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 3.65% 1/2/2026	5,250,292	0.03	USD 2,951,000	BBCMS 2018-TALL Mortgage Trust 3.512% 15/3/2037	2,700,407	0.02
USD 4,383,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	4,486,074	0.03	USD 1,025,000	Becton Dickinson 1.957% 11/2/2031	842,311	0.01
USD 387,000	Anheuser-Busch InBev Worldwide 5.875% 15/6/2035	414,620	0.00	USD 3,131,000	Becton Dickinson 3.363% 6/6/2024	3,097,140	0.02
USD 3,382,000	Aon 4.5% 15/12/2028	3,362,254	0.02	USD 9,283,000	Becton Dickinson 3.7% 6/6/2027	9,039,579	0.06
USD 3,156,000	Aon / Aon Global 2.9% 23/8/2051	2,210,733	0.01	USD 1,108,000	Becton Dickinson 4.298% 22/8/2032	1,083,517	0.01
USD 1,033,000	Apple 2.4% 20/8/2050	728,073	0.00				
USD 1,203,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,186,850	0.01				
USD 4,369,000	AT&T 1.7% 25/3/2026	4,001,461	0.03				
USD 650,000	Avaya 6.125% 15/9/2028	357,051	0.00				
USD 460,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	421,640	0.00				
USD 1,210,000	BANK 2017-BNK9 3.538% 15/11/2054	1,161,933	0.01				
USD 285,000	Bank of America 1.53% 6/12/2025	266,223	0.00				

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 294,000	Berry Global 4.875% 15/7/2026	286,858	0.00	USD 4,103,000	Charter Communications Operating / Charter Communications Operating Capital 2.3% 1/2/2032	3,140,250	0.02
USD 610,912	BHMS 2018-ATLS 3.641% 15/7/2035	593,589	0.00	USD 1,025,000	Charter Communications Operating / Charter Communications Operating Capital 2.8% 1/4/2031	835,196	0.01
USD 1,715,558	BHMS 2018-ATLS 4.291% 15/7/2035	1,646,168	0.01	USD 1,033,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	676,342	0.00
USD 1,025,000	Blackstone Finance 2% 30/1/2032	811,026	0.01	USD 729,000	Charter Communications Operating / Charter Communications Operating Capital 4.2% 15/3/2028	689,544	0.00
USD 2,426,000	Blackstone Finance 3.15% 2/10/2027	2,275,527	0.02	USD 6,529,000	Charter Communications Operating / Charter Communications Operating Capital 4.908% 23/7/2025	6,522,283	0.04
USD 1,025,000	Boston Properties 2.55% 1/4/2032	819,744	0.01	USD 1,968,000	Cheever Escrow Issuer 7.125% 1/10/2027	1,921,122	0.01
USD 3,233,000	Boston Properties 2.75% 1/10/2026	3,018,880	0.02	USD 2,450,000	Cheniere Energy 4.625% 15/10/2028	2,361,653	0.02
USD 1,025,000	Bristol-Myers Squibb 1.45% 13/11/2030	841,573	0.01	USD 77,000	Churchill Downs 5.5% 1/4/2027	73,947	0.00
USD 1,487,000	Bristol-Myers Squibb 2.55% 13/11/2050	1,040,774	0.01	USD 200,000	Cigna 1.25% 15/3/2026	180,723	0.00
USD 245,000	Bristol-Myers Squibb 3.25% 27/2/2027	240,510	0.00	USD 67,000	Cisco Systems 2.5% 20/9/2026	64,494	0.00
USD 1,025,000	Broadcom 2.45% 15/2/2031	825,607	0.01	USD 583,000	Citigroup 0.981% 1/5/2025	549,905	0.00
USD 3,925,000	Broadcom 3.15% 15/11/2025	3,800,741	0.03	USD 6,072,000	Citigroup 3.29% 17/3/2026	5,870,798	0.04
USD 1,939,000	Broadcom 4.926% 15/5/2037	1,748,456	0.01	USD 764,000	Citigroup 3.352% 24/4/2025	749,301	0.01
USD 5,439,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	5,241,984	0.03	USD 50,000	Citigroup 3.4% 1/5/2026	48,388	0.00
USD 2,281,200	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	2,100,217	0.01	USD 4,085,000	Citigroup 3.785% 17/3/2033	3,694,875	0.02
USD 1,424,687	CAMB Commercial Mortgage Trust 2019-LIFE 4.541% 15/12/2037	1,385,900	0.01	USD 1,475,000	Citigroup 4.14% 24/5/2025	1,467,027	0.01
USD 4,493,000	Capital One Financial 3.9% 29/1/2024	4,483,967	0.03	USD 1,223,900	Citigroup Commercial Mortgage Trust 2018-C6 4.412% 10/11/2051	1,223,778	0.01
USD 1,055,000	Carrols Restaurant 5.875% 1/7/2029	793,065	0.01	USD 1,025,000	Clorox 1.8% 15/5/2030	841,482	0.01
USD 895,000	CCO / CCO Capital 6.375% 1/9/2029	871,954	0.01	USD 1,025,000	Coca-Cola 1.375% 15/3/2031	841,085	0.01
USD 527,428	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	486,077	0.00	USD 1,033,000	Coca-Cola 2.5% 15/3/2051	745,684	0.01
USD 2,243,000	CDI Escrow Issuer 5.75% 1/4/2030	2,078,364	0.01	USD 1,025,000	Comcast 1.5% 15/2/2031	826,303	0.01
USD 275,000	Centennial Resource Production 5.375% 15/1/2026	253,403	0.00	USD 1,033,000	Comcast 2.45% 15/8/2052	682,810	0.00
USD 666,649	CFCRE Commercial Mortgage Trust 2018-TAN 5.295% 15/2/2033	652,686	0.00	USD 729,000	Comcast 2.65% 15/8/2062	467,951	0.00
USD 741,368	CFCRE Commercial Mortgage Trust 2018-TAN 6.661% 15/2/2033	718,209	0.00	USD 8,514,000	Comcast 3.55% 1/5/2028	8,250,159	0.05
USD 1,190,000	Change Healthcare / Change Healthcare Finance 5.75% 1/3/2025	1,167,586	0.01	USD 401,000	Comcast 3.95% 15/10/2025	400,361	0.00
USD 1,025,000	Charles Schwab 1.65% 11/3/2031	831,942	0.01	USD 1,894,000	Comcast 4.25% 15/10/2030	1,877,877	0.01
USD 238,000	Charles Schwab 3.45% 13/2/2026	235,529	0.00	USD 809,000	Comcast 5.65% 15/6/2035	875,422	0.01
USD 122,000	Charles Schwab 4.2% 24/3/2025	122,960	0.00	USD 846,453	COMM 2014-CCRE17 Mortgage Trust 4.943% 10/5/2047	807,647	0.01
USD 606,000	Charles Schwab 4.625% 22/3/2030	615,133	0.00	USD 2,402,878	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	2,349,566	0.02
				USD 232,000	Conagra Brands 4.3% 1/5/2024	232,157	0.00
				USD 4,580,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	4,202,098	0.03
				USD 1,316,025	Connecticut Avenue Trust 2022-R01 5.333% 25/12/2041	1,214,787	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,025,000	Costco Wholesale 1.75% 20/4/2032	848,627	0.01	USD 2,733,000	Fifth Third Bancorp 4.055% 25/4/2028	2,674,612	0.02
USD 3,781,000	Cox Communications 3.85% 1/2/2025	3,714,729	0.02	USD 3,083,000	Fifth Third Bancorp 4.772% 28/7/2030	3,075,133	0.02
USD 1,025,000	Crown Castle 2.5% 15/7/2031	848,167	0.01	USD 1,043,000	Fiserv 3.2% 1/7/2026	994,721	0.01
USD 3,933,000	Crown Castle 3.7% 15/6/2026	3,817,213	0.03	USD 6,279,000	Ford Motor 6.1% 19/8/2032	6,170,939	0.04
USD 802,545	CSAIL 2016-C5 Commercial Mortgage Trust 4.798% 15/11/2048	758,750	0.01	USD 35,704,088	Freddie Mac Multifamily Structured Pass Through Certificates 0.943% 25/5/2029	1,500,107	0.01
USD 1,033,000	CSX 2.5% 15/5/2051	703,010	0.00	USD 31,632,967	Freddie Mac Multifamily Structured Pass Through Certificates 1.133% 25/10/2030	2,066,107	0.01
USD 2,958,000	CSX 4.25% 15/3/2029	2,944,523	0.02	USD 4,886,783	Freddie Mac Multifamily Structured Pass Through Certificates 1.529% 25/7/2030	420,845	0.00
USD 4,298,000	CVS Health 1.3% 21/8/2027	3,737,542	0.02	USD 22,619,625	Freddie Mac Multifamily Structured Pass Through Certificates 1.645% 25/1/2030	2,020,093	0.01
USD 1,025,000	CVS Health 1.75% 21/8/2030	833,212	0.01	USD 9,670,015	Freddie Mac Multifamily Structured Pass Through Certificates 1.699% 25/4/2030	906,527	0.01
USD 4,776,000	CVS Health 2.875% 1/6/2026	4,570,015	0.03	USD 5,520,714	Freddie Mac Multifamily Structured Pass Through Certificates 1.814% 25/4/2030	551,215	0.00
USD 3,739,000	CVS Health 4.3% 25/3/2028	3,716,060	0.02	USD 1,530,711	Freddie Mac STACR REMIC Trust 2022-DNA1 5.583% 25/1/2042	1,397,611	0.01
USD 4,530,000	CVS Health 5.05% 25/3/2048	4,411,376	0.03	USD 1,502,000	Freddie Mac Structured Agency Credit Risk Debt Notes 5.583% 25/8/2033	1,427,967	0.01
USD 4,006,000	Danaher 2.8% 10/12/2051	2,908,799	0.02	USD 3,767,000	Freedom Mortgage 8.125% 15/11/2024	3,334,172	0.02
USD 1,200,964	DBGS 2018-BIOD Mortgage Trust 3.669% 15/5/2035	1,174,056	0.01	USD 3,296,000	Freedom Mortgage 8.25% 15/4/2025	2,864,779	0.02
USD 5,354,649	DBGS 2018-BIOD Mortgage Trust 4.369% 15/5/2035	5,135,924	0.03	USD 3,311,000	Frontier Communications 5% 1/5/2028	2,913,018	0.02
USD 1,341,475	DBWF 2018-GLKS Mortgage Trust 3.716% 19/12/2030	1,304,053	0.01	USD 4,105,000	Frontier Communications 5.875% 15/10/2027	3,837,140	0.03
USD 1,010,000	DBWF 2018-GLKS Mortgage Trust 4.116% 19/12/2030	979,683	0.01	USD 6,271,000	Frontier Communications 6.75% 1/5/2029	5,438,180	0.04
USD 666,000	Deere 2.75% 15/4/2025	649,119	0.00	USD 4,980,000	Frontier Communications 8.75% 15/5/2030	5,148,573	0.03
USD 1,033,000	Dell International / EMC 3.45% 15/12/2051	695,441	0.00	USD 65,000	Frontier Florida 6.86% 1/2/2028	61,984	0.00
USD 3,659,000	Dell International / EMC 6.02% 15/6/2026	3,811,856	0.03	USD 3,810,000	Frontier North 6.73% 15/2/2028	3,498,190	0.02
USD 2,269,000	Discovery Communications 3.8% 13/3/2024	2,248,314	0.02	USD 254,000	Full House Resorts 8.25% 15/2/2028	232,152	0.00
USD 3,778,000	Dollar General 3.875% 15/4/2027	3,721,663	0.02	USD 92,000	GATX 3.5% 15/3/2028	85,285	0.00
USD 2,255,000	Dow Chemical 4.8% 30/11/2028	2,278,350	0.02	USD 823,000	GCI 4.75% 15/10/2028	742,848	0.01
USD 1,025,000	Duke Realty 2.25% 15/1/2032	855,296	0.01	USD 1,701,000	General Motors 5.4% 15/10/2029	1,663,342	0.01
USD 6,580,000	Earthstone Energy 8% 15/4/2027	6,457,020	0.04	USD 1,025,000	General Motors Financial 2.35% 8/1/2031	803,090	0.01
USD 1,472,000	eBay 1.9% 11/3/2025	1,391,273	0.01	USD 5,238,000	General Motors Financial 2.7% 20/8/2027	4,665,957	0.03
USD 89,000	Elevance Health 2.375% 15/1/2025	85,471	0.00	USD 4,717,000	General Motors Financial 2.9% 26/2/2025	4,509,251	0.03
USD 3,854,000	Elevance Health 3.125% 15/5/2050	2,926,887	0.02	USD 5,148,000	General Motors Financial 5.25% 1/3/2026	5,194,307	0.03
USD 5,377,000	Elevance Health 3.65% 1/12/2027	5,222,161	0.03				
USD 1,033,000	Eli Lilly 2.25% 15/5/2050	725,242	0.00				
USD 3,412,000	Equinix 1.45% 15/5/2026	3,056,492	0.02				
USD 1,383,000	Equinix 2.5% 15/5/2031	1,145,705	0.01				
USD 517,000	Equinix 3% 15/7/2050	356,472	0.00				
USD 1,025,000	Expedia 2.95% 15/3/2031	861,525	0.01				
USD 1,131,596	Fannie Mae-Aces 3.87% 25/9/2030	1,135,653	0.01				
USD 3,074,000	FedEx 4.25% 15/5/2030	3,011,675	0.02				
USD 99,000	Fidelity National Information Services 1.15% 1/3/2026	88,008	0.00				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,220,000	Georgia-Pacific 2.3% 30/4/2030	1,935,034	0.01	USD 1,790,000	Intercontinental Exchange 1.85% 15/9/2032	1,424,640	0.01
USD 110,000	Georgia-Pacific 3.6% 1/3/2025	108,427	0.00	USD 1,033,000	Intercontinental Exchange 3% 15/9/2060	718,121	0.00
USD 1,882,000	Georgia-Pacific 7.75% 15/11/2029	2,262,610	0.02	USD 3,090,000	Intercontinental Exchange 4% 15/9/2027	3,063,255	0.02
USD 1,025,000	Gilead Sciences 1.65% 1/10/2030	839,548	0.01	USD 1,033,000	International Business Machines 2.95% 15/5/2050	740,882	0.00
USD 4,120,000	Gilead Sciences 2.8% 1/10/2050	2,865,463	0.02	USD 4,652,000	International Business Machines 3.3% 15/5/2026	4,519,371	0.03
USD 1,578,000	Gilead Sciences 3.65% 1/3/2026	1,552,438	0.01	USD 4,499,000	International Business Machines 4.15% 27/7/2027	4,497,537	0.03
USD 1,811,000	Gilead Sciences 4.6% 1/9/2035	1,781,175	0.01	USD 1,033,000	Johnson & Johnson 2.25% 1/9/2050	718,280	0.00
USD 4,010,000	Gilead Sciences 4.75% 1/3/2046	3,874,338	0.03	USD 772,280	JP Morgan Chase Commercial Mortgage Trust 2018-WPT 4.876% 5/7/2033	759,244	0.01
USD 480,000	Global Payments 2.65% 15/2/2025	457,571	0.00	USD 192,000	JPMorgan Chase 0.969% 23/6/2025	180,094	0.00
USD 683,000	Global Payments 4.95% 15/8/2027	680,756	0.00	USD 706,000	JPMorgan Chase 1.561% 10/12/2025	659,050	0.00
USD 173,000	Goldman Sachs 0.855% 12/2/2026	157,687	0.00	USD 1,025,000	JPMorgan Chase 1.764% 19/11/2031	811,265	0.01
USD 5,125,000	Goldman Sachs 1.093% 9/12/2026	4,570,279	0.03	USD 6,325,000	JPMorgan Chase 2.083% 22/4/2026	5,925,557	0.04
USD 4,734,000	Goldman Sachs 1.992% 27/1/2032	3,765,738	0.03	USD 2,058,000	JPMorgan Chase 2.525% 19/11/2041	1,458,886	0.01
USD 1,025,000	Goldman Sachs 2.383% 21/7/2032	834,289	0.01	USD 1,115,000	JPMorgan Chase 3.54% 1/5/2028	1,057,813	0.01
USD 2,058,000	Goldman Sachs 2.908% 21/7/2042	1,518,493	0.01	USD 4,820,000	JPMorgan Chase 4.08% 26/4/2026	4,772,602	0.03
USD 6,037,000	Goldman Sachs 3.102% 24/2/2033	5,169,875	0.03	USD 5,072,000	JPMorgan Chase 4.323% 26/4/2028	4,983,869	0.03
USD 2,372,000	Goldman Sachs 3.814% 23/4/2029	2,235,791	0.01	USD 2,917,000	JPMorgan Chase 4.586% 26/4/2033	2,842,502	0.02
USD 3,987,596	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	3,409,633	0.02	USD 4,371,000	JPMorgan Chase 4.851% 25/7/2028	4,379,644	0.03
USD 4,873,000	GoTo 5.5% 1/9/2027	3,556,488	0.02	USD 5,220,000	JPMorgan Chase 4.912% 25/7/2033	5,222,493	0.03
USD 1,170,000	GSK Consumer Healthcare Capital US 3.024% 24/3/2024	1,144,942	0.01	USD 3,071,000	Keurig Dr Pepper 3.95% 15/4/2029	2,938,388	0.02
USD 7,898,000	GSK Consumer Healthcare Capital US 3.375% 24/3/2027	7,452,275	0.05	USD 2,225,000	Keurig Dr Pepper 4.597% 25/5/2028	2,239,807	0.01
USD 1,025,000	HCA 2.375% 15/7/2031	816,519	0.01	USD 1,025,000	Kilroy Realty 2.5% 15/11/2032	797,949	0.01
USD 1,033,000	HCA 3.5% 15/7/2051	721,442	0.00	USD 675,000	Kimberly-Clark 2.875% 7/2/2050	511,877	0.00
USD 4,456,000	HCA 5.25% 15/4/2025	4,511,259	0.03	USD 1,025,000	Kimco Realty 2.25% 1/12/2031	825,568	0.01
USD 4,365,000	HCA 5.875% 15/2/2026	4,456,272	0.03	USD 1,257,000	Kimco Realty 4.6% 1/2/2033	1,225,251	0.01
USD 1,025,000	Home Depot 1.375% 15/3/2031	827,866	0.01	USD 1,481,000	Kinetik 5.875% 15/6/2030	1,413,808	0.01
USD 4,171,000	Home Depot 2.375% 15/3/2051	2,804,648	0.02	USD 6,322,000	Kraft Heinz Foods 3% 1/6/2026	5,998,884	0.04
USD 3,913,000	Home Depot 2.75% 15/9/2051	2,836,170	0.02	USD 4,435,000	Kraft Heinz Foods 4.375% 1/6/2046	3,792,580	0.03
USD 238,000	HP 3% 17/6/2027	221,062	0.00	USD 536,000	Lam Research 3.75% 15/3/2026	535,564	0.00
USD 546,920	Hudson Yards 2016-10HY Mortgage Trust 3.076% 10/8/2038	482,203	0.00	USD 2,048,000	Lightning eMotors 7.5% 15/5/2024	1,385,580	0.01
USD 79,000	Humana 1.35% 3/2/2027	69,260	0.00				
USD 5,830,000	Huntington Bancshares 4.443% 4/8/2028	5,709,250	0.04				
USD 196,000	Intel 3.1% 15/2/2060	136,663	0.00				
USD 1,188,000	Intel 3.4% 25/3/2025	1,174,812	0.01				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 463,000	Lions Gate Capital 5.5% 15/4/2029	369,557	0.00	USD 6,108,000	Morgan Stanley 4.21% 20/4/2028	5,981,379	0.04
USD 3,463,000	Lowe's 1.7% 15/9/2028	2,983,940	0.02	USD 1,690,000	Morgan Stanley 4.679% 17/7/2026	1,693,950	0.01
USD 1,025,000	Lowe's 1.7% 15/10/2030	826,072	0.01	USD 5,976,000	Morgan Stanley 4.889% 20/7/2033	5,990,820	0.04
USD 1,578,000	Lowe's 2.8% 15/9/2041	1,142,393	0.01	USD 395,094	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.479% 15/5/2048	372,159	0.00
USD 1,033,000	Lowe's 3% 15/10/2050	722,476	0.00	USD 2,057,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	1,999,022	0.01
USD 2,430,000	Lowe's 3.35% 1/4/2027	2,348,303	0.02	USD 1,299,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	1,214,061	0.01
USD 93,000	Lowe's 4% 15/4/2025	92,948	0.00	USD 2,093,047	Mosaic Solar Loan Trust 2021-2 2.09% 22/4/2047	1,761,021	0.01
USD 5,208,000	Lowe's 4.25% 1/4/2052	4,494,974	0.03	USD 3,024,000	Nationstar Mortgage 5.125% 15/12/2030	2,393,721	0.02
USD 4,217,000	Lumen Technologies 5.125% 15/12/2026	3,671,447	0.02	USD 3,475,000	Nationstar Mortgage 5.5% 15/8/2028	2,931,238	0.02
USD 1,595,000	Magallanes 3.428% 15/3/2024	1,560,440	0.01	USD 647,000	Nationstar Mortgage 6% 15/1/2027	578,390	0.00
USD 3,645,000	Magallanes 3.638% 15/3/2025	3,523,574	0.02	USD 1,025,000	Nestle 2.5% 14/9/2041	790,802	0.01
USD 2,672,000	Marsh & McLennan 3.75% 14/3/2026	2,655,008	0.02	USD 1,384,000	New Home 7.25% 15/10/2025	1,144,396	0.01
USD 2,924,000	Marsh & McLennan 5.875% 1/8/2033	3,186,194	0.02	USD 947,000	New York Life Global Funding 1.2% 7/8/2030	749,852	0.01
USD 168,000	McDonald's 3.3% 1/7/2025	165,327	0.00	USD 2,755,000	Newmont 2.6% 15/7/2032	2,260,292	0.02
USD 3,902,000	Medline Borrower 3.875% 1/4/2029	3,298,253	0.02	USD 3,288,000	Norfolk Southern 3% 15/3/2032	2,963,735	0.02
USD 3,165,000	Mercedes-Benz Finance North America 2.125% 10/3/2025	2,999,874	0.02	USD 694,000	Norfolk Southern 4.837% 1/10/2041	688,207	0.00
USD 1,033,000	Merck 2.45% 24/6/2050	723,928	0.00	USD 3,223,000	Northern Trust 4% 10/5/2027	3,221,181	0.02
USD 1,205,000	Merck 2.75% 10/2/2025	1,177,865	0.01	USD 109,000	Novartis Capital 3% 20/11/2025	106,911	0.00
USD 947,000	Merck 3.6% 15/9/2042	825,624	0.01	USD 139,000	Oncor Electric Delivery 5.75% 15/3/2029	150,890	0.00
USD 436,000	Merck Sharp & Dohme 5.95% 1/12/2028	478,404	0.00	USD 5,974,000	ONEOK Partners 4.9% 15/3/2025	5,976,029	0.04
USD 44,000	Meritor 4.5% 15/12/2028	45,223	0.00	USD 4,918,000	Oracle 2.5% 1/4/2025	4,676,775	0.03
USD 2,344,000	Meta Platforms 3.5% 15/8/2027	2,280,823	0.02	USD 3,156,000	Oracle 2.95% 1/4/2030	2,708,822	0.02
USD 3,156,000	Metropolitan Life Global Funding I 1.55% 7/1/2031	2,507,634	0.02	USD 786,000	Oracle 3.4% 8/7/2024	774,837	0.00
USD 60,000	Metropolitan Life Global Funding I 1.875% 11/1/2027	54,066	0.00	USD 1,033,000	Oracle 3.6% 1/4/2050	712,510	0.00
USD 2,429,000	Metropolitan Life Global Funding I 3% 19/9/2027	2,270,909	0.02	USD 3,267,000	Oracle 3.95% 25/3/2051	2,387,131	0.02
USD 7,561,000	Microsoft 2.525% 1/6/2050	5,611,228	0.04	USD 70,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	64,325	0.00
USD 1,033,000	Microsoft 2.675% 1/6/2060	743,453	0.00	USD 2,302,500	Pacific Gas and Electric 4.5% 1/7/2040	1,818,303	0.01
USD 1,025,000	Mondelez International 1.5% 4/2/2031	815,242	0.01	USD 950,000	Paramount Global 6.375% 30/3/2062	875,412	0.01
USD 252,000	Moody's 2.55% 18/8/2060	157,570	0.00	USD 2,257,000	Parker-Hannifin 4.25% 15/9/2027	2,238,562	0.01
USD 781,000	Moody's 3.1% 29/11/2061	543,593	0.00	USD 1,583,000	Peninsula Pacific Entertainment / Peninsula Pacific Entertainment Finance 8.5% 15/11/2027	1,698,090	0.01
USD 1,500,000	Morgan Stanley 0.79% 30/5/2025	1,403,858	0.01	USD 219,000	PepsiCo 2.375% 6/10/2026	208,366	0.00
USD 147,000	Morgan Stanley 1.512% 20/7/2027	130,502	0.00	USD 807,000	Periana 5.95% 19/4/2026	742,658	0.01
USD 1,025,000	Morgan Stanley 1.794% 13/2/2032	809,093	0.01	USD 5,032,000	Pitney Bowes 6.875% 15/3/2027	3,812,671	0.03
USD 576,000	Morgan Stanley 1.928% 28/4/2032	458,675	0.00				
USD 1,033,000	Morgan Stanley 2.802% 25/1/2052	714,211	0.00				
USD 5,513,000	Morgan Stanley 3.125% 27/7/2026	5,271,582	0.03				
USD 6,305,000	Morgan Stanley 3.62% 17/4/2025	6,225,659	0.04				
USD 453,000	Morgan Stanley 3.625% 20/1/2027	441,320	0.00				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,015,000	Pitney Bowes 7.25% 15/3/2029	2,758,242	0.02	USD 795,000	Sprint 7.125% 15/6/2024	824,232	0.01
USD 4,158,000	PNC Bank 3.25% 1/6/2025	4,084,402	0.03	USD 2,957,000	Sprint 7.875% 15/9/2023	3,047,372	0.02
USD 242,000	PNC Bank 4.2% 1/11/2025	241,229	0.00	USD 324,000	Steel Dynamics 5% 15/12/2026	323,903	0.00
USD 1,342,000	PPG Industries 1.2% 15/3/2026	1,209,108	0.01	USD 526,000	Stem 0.5% 1/12/2028	425,078	0.00
USD 93,000	Principal Life Global Funding II 0.75% 12/4/2024	87,646	0.00	USD 3,435,000	Talen Energy Supply 6.625% 15/1/2028	3,491,574	0.02
USD 86,000	Principal Life Global Funding II 1.25% 16/8/2026	76,000	0.00	USD 2,500,000	Talen Energy Supply 7.25% 15/5/2027	2,571,875	0.02
USD 3,415,000	Prudential Financial 5.625% 15/6/2043	3,416,093	0.02	USD 2,354,000	Talen Energy Supply 7.625% 1/6/2028	2,423,328	0.02
USD 4,860,000	Prudential Financial 5.875% 15/9/2042	4,848,555	0.03	USD 7,133,000	Tap Rock Resources 7% 1/10/2026	6,766,114	0.04
USD 1,562,000	Public Service Enterprise 2.45% 15/11/2031	1,307,039	0.01	USD 2,000	Tenet Healthcare 4.625% 15/6/2028	1,821	0.00
USD 176,000	Regions Financial 2.25% 18/5/2025	168,098	0.00	USD 3,466,000	Tenet Healthcare 6.125% 15/6/2030	3,314,189	0.02
USD 316,000	Reliance Steel & Aluminum 2.15% 15/8/2030	255,706	0.00	USD 1,737,000	Texas Instruments 4.1% 16/8/2052	1,674,869	0.01
USD 1,025,000	Republic Services 1.45% 15/2/2031	813,849	0.01	USD 71,000	Thermo Fisher Scientific 1.215% 18/10/2024	67,198	0.00
USD 1,301,000	Republic Services 5.7% 15/5/2041	1,397,036	0.01	USD 1,675,000	Thermo Fisher Scientific 2.8% 15/10/2041	1,314,283	0.01
USD 1,033,000	Roche 2.607% 13/12/2051	744,811	0.00	USD 1,025,000	T-Mobile USA 2.25% 15/11/2031	828,750	0.01
USD 1,025,000	Roper Technologies 1.75% 15/2/2031	811,849	0.01	USD 4,734,000	T-Mobile USA 3.375% 15/4/2029	4,281,619	0.03
USD 226,000	Ryder System 2.5% 1/9/2024	218,805	0.00	USD 5,376,000	T-Mobile USA 3.5% 15/4/2025	5,251,525	0.03
USD 1,025,000	S&P Global 1.25% 15/8/2030	822,480	0.01	USD 383,000	Toyota Motor Credit 1.8% 13/2/2025	364,621	0.00
USD 1,578,000	S&P Global 2.3% 15/8/2060	967,057	0.01	USD 1,025,000	Toyota Motor Credit 1.9% 12/9/2031	851,165	0.01
USD 3,241,000	S&P Global 2.45% 1/3/2027	3,035,613	0.02	USD 227,000	Toyota Motor Credit 3.05% 22/3/2027	218,191	0.00
USD 2,250,000	Sabre GLBL 9.25% 15/4/2025	2,225,599	0.01	USD 529,000	Truist Bank 3.3% 15/5/2026	509,887	0.00
USD 1,033,000	Salesforce 2.9% 15/7/2051	778,313	0.01	USD 610,000	Truist Bank 3.8% 30/10/2026	596,754	0.00
USD 1,481,000	Service Properties Trust 4.35% 1/10/2024	1,331,370	0.01	USD 2,520,000	Truist Financial 1.267% 2/3/2027	2,268,053	0.02
USD 2,023,000	Service Properties Trust 4.5% 15/6/2023	1,974,447	0.01	USD 3,113,000	Truist Financial 4.26% 28/7/2026	3,111,730	0.02
USD 1,723,000	Service Properties Trust 4.5% 15/3/2025	1,509,847	0.01	USD 2,668,000	Truist Financial 4.916% 28/7/2033	2,580,421	0.02
USD 3,378,000	Service Properties Trust 7.5% 15/9/2025	3,257,758	0.02	USD 150,000	TWDC Enterprises 18 3.15% 17/9/2025	146,778	0.00
USD 1,025,000	Sherwin-Williams 2.2% 15/3/2032	835,261	0.01	USD 632,000	UDR 2.1% 1/8/2032	489,485	0.00
USD 3,180,000	Sherwin-Williams 2.9% 15/3/2052	2,164,820	0.01	USD 1,578,000	Union Pacific 3.5% 14/2/2053	1,300,819	0.01
USD 1,980,000	Sherwin-Williams 4.05% 8/8/2024	1,977,764	0.01	USD 150,000,000	United States Cash Management Bill 0% 8/11/2022	149,272,755	0.99
USD 1,330,000	Sherwin-Williams 4.25% 8/8/2025	1,331,154	0.01	USD 125,000,000	United States Cash Management Bill 0% 15/11/2022	124,306,510	0.82
USD 132,000	Simon Property 3.375% 1/10/2024	130,651	0.00	USD 335,000,000	United States Cash Management Bill 0% 22/11/2022	332,872,603	2.20
USD 1,060,000	SK Battery America 2.125% 26/1/2026	945,260	0.01	USD 65,000,000	United States Treasury Bill 0% 1/9/2022	65,000,000	0.43
USD 8,806,544	SLM Private Education Loan Trust 2010-C 7.141% 15/10/2041	9,610,236	0.06	USD 243,750,000	United States Treasury Bill 0% 6/9/2022	243,680,751	1.61
USD 8,880,000	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	8,115,986	0.06				
USD 2,600,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	2,444,936	0.02				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 185,000,000	United States Treasury Bill 0% 8/9/2022	184,928,046	1.22	USD 3,274,000	US Bancorp 3.9% 26/4/2028	3,227,886	0.02
USD 249,800,000	United States Treasury Bill 0% 13/9/2022	249,618,230	1.65	USD 7,939,000	US Bancorp 4.548% 22/7/2028	7,999,415	0.05
USD 390,000,000	United States Treasury Bill 0% 15/9/2022	389,668,305	2.58	USD 2,999,000	US Bancorp 4.967% 22/7/2033	2,971,773	0.02
USD 150,000,000	United States Treasury Bill 0% 20/9/2022	149,828,037	0.99	USD 2,381,000	USB Capital IX 3.532% 15/10/2170	1,801,531	0.01
USD 168,000,000	United States Treasury Bill 0.00% 22/9/2022	167,795,425	1.12	USD 1,025,000	Verizon Communications 1.68% 30/10/2030	823,818	0.01
USD 230,000,000	United States Treasury Bill 0% 27/9/2022	229,620,436	1.52	USD 3,215,000	Verizon Communications 2.625% 15/8/2026	3,038,167	0.02
USD 60,000,000	United States Treasury Bill 0% 4/10/2022	59,873,115	0.40	USD 614,000	Verizon Communications 2.875% 20/11/2050	428,014	0.00
USD 80,000,000	United States Treasury Bill 0% 6/10/2022	79,824,896	0.53	USD 7,329,000	Verizon Communications 2.987% 30/10/2056	5,011,936	0.03
USD 157,000,000	United States Treasury Bill 0% 11/10/2022	156,582,053	1.04	USD 1,025,000	Visa 1.1% 15/2/2031	824,702	0.01
USD 175,000,000	United States Treasury Bill 0% 18/10/2022	174,432,360	1.16	USD 2,742,000	Visa 2% 15/8/2050	1,816,739	0.01
USD 183,000,000	United States Treasury Bill 0% 25/10/2022	182,290,417	1.21	USD 7,002,000	Vistra Operations 5.625% 15/2/2027	6,765,297	0.04
USD 100,000,000	United States Treasury Bill 0% 27/10/2022	99,605,258	0.66	USD 6,248,000	VMware 1.8% 15/8/2028	5,225,940	0.03
USD 115,000,000	United States Treasury Bill 0% 3/11/2022	114,469,036	0.76	USD 1,025,000	VMware 2.2% 15/8/2031	805,448	0.01
USD 195,000,000	United States Treasury Bill 0% 10/11/2022	194,009,301	1.29	USD 1,350,000	VNDO Trust 2016-350P 4.033% 10/1/2035	1,195,477	0.01
USD 275,000,000	United States Treasury Bill 0% 17/11/2022	273,406,215	1.81	USD 1,033,000	Walmart 2.65% 22/9/2051	786,981	0.00
USD 22,332,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	22,909,702	0.15	USD 3,341,000	Walt Disney 2.2% 13/1/2028	3,059,493	0.02
USD 92,053,700	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024	107,322,415	0.71	USD 1,033,000	Walt Disney 2.75% 1/9/2049	753,236	0.01
USD 34,864,200	United States Treasury Note/Bond 1.75% 15/8/2041	26,189,688	0.17	USD 587,000	Walt Disney 6.55% 15/3/2033	679,913	0.00
USD 48,658,700	United States Treasury Note/Bond 1.875% 15/2/2032	43,735,808	0.29	USD 1,025,000	Waste Management 1.5% 15/3/2031	816,187	0.01
USD 112,171,700	United States Treasury Note/Bond 2.25% 15/2/2052†	90,718,862	0.60	USD 3,121,000	Waste Management 3.15% 15/11/2027	2,984,043	0.02
USD 22,961,000	United States Treasury Note/Bond 2.375% 15/2/2042	19,231,631	0.13	USD 3,735,000	Wells Fargo 2.164% 11/2/2026	3,516,424	0.02
USD 902,869,600	United States Treasury Note/Bond 2.75% 30/4/2027	880,967,961	5.84	USD 4,725,000	Wells Fargo 3.526% 24/3/2028	4,470,981	0.03
USD 78,920,000	United States Treasury Note/Bond 2.875% 15/5/2032	77,323,103	0.51	USD 9,060,000	Wells Fargo 4.54% 15/8/2026	9,025,189	0.06
USD 55,520,200	United States Treasury Note/Bond 3.25% 15/5/2042†	53,603,018	0.35	USD 5,264,000	Wells Fargo 4.897% 25/7/2033	5,223,681	0.03
USD 1,033,000	UnitedHealth 2.9% 15/5/2050	770,472	0.01	USD 2,000,000	Wells Fargo Commercial Mortgage Trust 2015-C28 3.872% 15/5/2048	1,932,781	0.01
USD 319,000	UnitedHealth 3.1% 15/3/2026	312,416	0.00	USD 796,545	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	712,499	0.00
USD 2,762,000	UnitedHealth 6.875% 15/2/2038	3,394,345	0.02	USD 1,318,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	1,227,364	0.01
USD 1,190,000	Univision Communications 7.375% 30/6/2030	1,179,552	0.01	USD 3,225,000	Welltower 2.7% 15/2/2027	2,998,587	0.02
USD 355,843	Upstart Pass-Through Trust Series 2020-ST5 2% 20/7/2027	335,579	0.00	USD 3,681,000	Welltower 4.5% 15/1/2024	3,695,307	0.02
USD 1,711,000	US Bancorp 2.215% 27/1/2028	1,567,085	0.01	USD 1,635,000	Western Digital 4.75% 15/2/2026	1,575,551	0.01
USD 194,000	US Bancorp 3.1% 27/4/2026	187,160	0.00	USD 6,196,000	Workday 3.5% 1/4/2027	5,936,794	0.04
				USD 2,360,000	Workday 3.7% 1/4/2029	2,231,468	0.01
				USD 1,732,000	WRKCo 3.75% 15/3/2025	1,704,324	0.01
				USD 1,156,000	WRKCo 4.65% 15/3/2026	1,163,012	0.01
				USD 124,000	WRKCo 4.9% 15/3/2029	124,504	0.00
				USD 2,056,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	1,965,850	0.01

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

Global Allocation Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,147,000	Xerox 5% 15/8/2025	4,781,743	0.03	25,662	FLYR (Wts 31/12/2049)**	371,329	0.01
USD 3,285,000	Xerox 5.5% 15/8/2028	2,867,524	0.02	235,953	GM Cruise**	4,978,608	0.03
		5,869,536,884	38.87	6,145,462	Included Health**	10,262,922	0.07
Total Bonds		6,824,648,948	45.20	3,924,026	JumpCloud**	19,266,968	0.13
COMMERCIAL PAPER				258,097	JumpCloud**	1,267,256	0.01
	United States			592,242	Lessen**	5,448,627	0.03
USD 8,545,000	General Motors Financial 0% 13/2/2023	8,389,812	0.06	760,471	Loadsmart**	12,502,143	0.08
USD 8,545,000	General Motors Financial 0% 14/2/2023	8,388,643	0.05	95,378	Loadsmart**	1,568,014	0.01
USD 8,555,000	General Motors Financial 0% 15/2/2023	8,397,248	0.06	231,287	Mountain Digital**	3,351,349	0.02
		25,175,703	0.17	561,098	Mythic**	3,125,316	0.02
Total Commercial Paper		25,175,703	0.17	4,980	NCB Warrant**	-	0.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				750,669	Noodle**	4,346,373	0.03
		14,663,690,181	97.12	129,448	Psiquantum**	3,313,869	0.02
Other Transferable Securities				261,161	Relativity Space**	4,823,644	0.03
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS				3,662	Salt Pay**	4,810,513	0.03
	Australia			134,315	SambaNova Systems**	10,205,254	0.07
9,488,465	Quintis Pty**	520,235	0.00	46,362	SambaNova Systems**	3,522,585	0.02
	Cayman Islands			167,805	Snorkel AI**	1,656,235	0.01
609	Marco Polo Investment**	-	0.00	46,853	Snorkel AI**	462,439	0.00
	India			1,121,246	Ursa Major Technologies**	6,133,216	0.04
2,463	Think & Learn Pvt**	9,398,612	0.06	1,197,196	Verge Alalytics**	5,890,204	0.04
3,482	Think & Learn Pvt**	13,287,035	0.09	337,227	Zero Mass Water**	12,278,435	0.08
		22,685,647	0.15	24,317	Zero Mass Water**	996,024	0.01
	United Kingdom					279,268,783	1.85
413,408	10X Future Technologies**	6,766,656	0.05	BONDS			
107,909	Lookout**	971,181	0.01		Australia		
1,919,121	Lookout Series F**	17,272,089	0.12	USD 19,413,818	Quintis Australia Pty 7.5% 1/10/2026**	19,413,818	0.13
24,103	Neon Payments**	12,296,387	0.08	USD 17,943,829	Quintis Australia Pty 0% 1/10/2028**	17,943,829	0.12
652,238	NMC Health**	-	0.00			37,357,647	0.25
		37,306,313	0.26		Cayman Islands		
	United States			CNY 103,700,000	Fresh Express Delivery 0% 18/10/2010***	-	0.00
63,622	Aiven**	7,455,862	0.05		India		
21,376	Breeze Aviation**	7,674,412	0.05	USD 19,051,000	REI Agro 5.5% 13/11/2014***	2	0.00
190,437	ByteDance**	30,536,521	0.20		United States		
26,463	Caresyntax**	1,771,962	0.01	USD 2,090,000	Calpine Escrow 0% 31/12/2049**	-	0.00
488,757	Databricks**	30,918,768	0.21	USD 4,766,000	FLYR 10% 20/1/2027**	4,426,661	0.03
136,950	Databricks**	8,663,457	0.06	USD 9,079,000	FLYR 8% 20/7/2023**	9,401,304	0.06
1,209,710	Deep Instinct**	6,266,298	0.04			13,827,965	0.09
24,969	Epic Games**	23,221,170	0.15	Total Bonds		51,185,614	0.34
941,683	eXo Imaging**	4,256,407	0.03	Total Other Transferable Securities		390,966,592	2.60
420,195	Fanatics**	28,127,853	0.19	Total Portfolio		15,054,656,773	99.72
157,436	Farmer's Business Network**	8,507,841	0.06	Other Net Assets		42,154,945	0.28
23,814	Farmer's Business Network**	1,286,909	0.01	Total Net Assets (USD)		15,096,811,718	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b).

Global Allocation Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
AUD	70,573,919	USD	48,620,187	Deutsche Bank	15/9/2022	(241,825)
AUD	47,016,830	USD	32,491,460	JP Morgan	20/10/2022	(245,714)
AUD	245,202,255	USD	172,276,407	Barclays	18/11/2022	(4,039,174)
BRL	281,353,778	USD	55,831,917	Goldman Sachs	15/9/2022	(1,659,839)
CAD	40,017,464	USD	30,945,533	Deutsche Bank	15/9/2022	(476,952)
CAD	108,607,331	USD	84,026,880	Deutsche Bank	20/10/2022	(1,351,815)
CHF	219,303,867	USD	232,586,412	JP Morgan	18/11/2022	(7,224,101)
CNH	176,229,876	USD	26,008,769	UBS	15/9/2022	(461,278)
DKK	81,144,917	USD	11,722,517	Morgan Stanley	15/9/2022	(797,829)
DKK	4,100,891	USD	592,741	BNP Paribas	15/9/2022	(40,630)
EUR	531,533,525	USD	557,133,243	HSBC Bank	15/9/2022	(24,896,266)
EUR	14,296,505	USD	15,044,713	BNP Paribas	21/9/2022	(723,396)
EUR	36,212,898	USD	37,397,422	JP Morgan	21/9/2022	(1,121,675)
EUR	70,915,603	USD	72,573,482	Deutsche Bank	18/11/2022	(1,251,526)
EUR	23,354,265	USD	23,393,944	Bank of America	21/9/2022	853
GBP	27,260,276	EUR	31,279,971	Citigroup	15/9/2022	331,750
GBP	41,577,301	USD	50,276,278	JP Morgan	18/11/2022	(1,939,470)
IDR	250,461,694,266	USD	16,539,767	HSBC Bank	19/10/2022	298,025
JPY	3,220,026,057	USD	24,184,810	State Street	15/9/2022	(961,930)
JPY	92,380,298,781	USD	688,665,157	Morgan Stanley	15/9/2022	(22,416,946)
JPY	9,986,133,119	USD	75,738,303	JP Morgan	21/9/2022	(3,682,804)
JPY	13,764,936,287	EUR	97,665,741	JP Morgan	20/10/2022	1,542,379
JPY	26,475,058,037	USD	198,273,694	JP Morgan	18/11/2022	(6,204,375)
KRW	78,081,218,487	USD	58,949,464	UBS	23/11/2022	(685,702)
MXN	703,957,826	USD	33,935,897	HSBC Bank	15/9/2022	894,388
MXN	37,646,712	USD	1,813,304	Morgan Stanley	20/10/2022	36,433
MXN	767,640,906	USD	36,968,484	Deutsche Bank	20/10/2022	748,848
NOK	673,042,078	CHF	65,615,533	UBS	18/11/2022	246,520
NZD	14,141,546	USD	8,791,192	Deutsche Bank	15/9/2022	(127,739)
PLN	35,211,957	USD	8,095,177	Barclays	15/9/2022	(658,338)
SEK	230,969,802	USD	22,708,885	Citigroup	15/9/2022	(1,048,980)
USD	36,814,880	BRL	182,292,562	HSBC Bank	2/9/2022	1,598,651
USD	69,653,098	INR	5,489,360,695	Citigroup	15/9/2022	690,776
USD	37,678,902	EUR	35,842,378	State Street	15/9/2022	1,789,089
USD	2,255,068	EUR	2,145,649	Deutsche Bank	15/9/2022	106,580
USD	62,403,159	SEK	634,518,749	UBS	15/9/2022	2,899,207
USD	23,631,366	EUR	22,423,451	Barclays	21/9/2022	1,168,998
USD	16,319,224	EUR	15,359,880	BNP Paribas	21/9/2022	932,686
USD	98,499,547	JPY	13,237,561,952	Barclays	15/9/2022	3,030,036
USD	114,899,481	EUR	112,140,518	Bank of America	21/9/2022	2,564,338
USD	14,288,924	EUR	14,272,938	Morgan Stanley	21/9/2022	(8,785)
USD	46,760,057	CNH	316,970,167	JP Morgan	21/9/2022	807,354
USD	181,221,260	AUD	262,728,302	JP Morgan	20/10/2022	1,033,225
USD	35,924,831	NOK	355,768,865	Deutsche Bank	20/10/2022	168,872

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	68,929,384	HKD	539,903,185	Deutsche Bank	20/10/2022	73,143
USD	101,905,081	CNH	686,830,057	Deutsche Bank	20/10/2022	2,291,590
USD	22,916,722	EUR	22,410,066	JP Morgan	21/9/2022	467,763
USD	68,767,837	HKD	538,370,968	JP Morgan	18/11/2022	74,759
USD	34,155,395	BRL	176,829,312	Goldman Sachs	2/12/2022	748,632
ZAR	1,352,270	USD	83,191	Morgan Stanley	15/9/2022	(4,023)
ZAR	128,798,802	USD	7,921,286	HSBC Bank	15/9/2022	(380,852)
Net unrealised depreciation						(58,107,069)
AUD Hedged Share Class						
AUD	297,224,309	USD	207,481,530	BNY Mellon	15/9/2022	(3,733,721)
USD	11,704,187	AUD	16,950,001	BNY Mellon	15/9/2022	84,959
Net unrealised depreciation						(3,648,762)
CHF Hedged Share Class						
CHF	30,478,947	USD	31,929,048	BNY Mellon	15/9/2022	(773,596)
USD	1,660,122	CHF	1,595,314	BNY Mellon	15/9/2022	29,410
Net unrealised depreciation						(744,186)
CNH Hedged Share Class						
CNY	174,392,431	USD	25,802,182	BNY Mellon	15/9/2022	(520,997)
USD	1,993,675	CNY	13,665,289	BNY Mellon	15/9/2022	12,659
Net unrealised depreciation						(508,338)
EUR Hedged Share Class						
EUR	1,969,908,422	USD	2,012,882,209	BNY Mellon	15/9/2022	(40,330,757)
USD	109,468,504	EUR	108,874,193	BNY Mellon	15/9/2022	449,822
Net unrealised depreciation						(39,880,935)
GBP Hedged Share Class						
GBP	119,831,361	USD	145,166,238	BNY Mellon	15/9/2022	(6,023,202)
USD	8,240,026	GBP	6,962,708	BNY Mellon	15/9/2022	155,276
Net unrealised depreciation						(5,867,926)
HKD Hedged Share Class						
HKD	207,134,142	USD	26,414,125	BNY Mellon	15/9/2022	(15,155)
USD	1,921,652	HKD	15,072,826	BNY Mellon	15/9/2022	638
Net unrealised depreciation						(14,517)
JPY Hedged Share Class						
JPY	4,238,172,867	USD	31,519,214	BNY Mellon	15/9/2022	(952,429)
USD	1,764,997	JPY	242,006,336	BNY Mellon	15/9/2022	19,622
Net unrealised depreciation						(932,807)
PLN Hedged Share Class						
PLN	46,740,325	USD	10,094,230	BNY Mellon	15/9/2022	(223,066)
USD	611,677	PLN	2,909,258	BNY Mellon	15/9/2022	(2,770)
Net unrealised depreciation						(225,836)
SGD Hedged Share Class						
SGD	93,983,575	USD	68,198,281	BNY Mellon	15/9/2022	(934,613)
USD	3,576,876	SGD	4,979,975	BNY Mellon	15/9/2022	12,727
Net unrealised depreciation						(921,886)
Total net unrealised depreciation (USD underlying exposure - USD 6,603,989,075)						(110,852,262)

Global Allocation Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
18	EUR	Euro BOBL	September 2022	2,218,916	20,709
1,063	EUR	Euro Bund	September 2022	157,625,752	(7,217,704)
(163)	EUR	Euro BUXL	September 2022	27,095,751	1,087,679
(1,027)	EUR	Euro Schatz	September 2022	111,641,906	(653,936)
264	EUR	Euro-BTP	September 2022	31,698,933	(278,820)
(34)	JPY	Nikkei 225 (Yen)	September 2022	3,432,945	15,309
(145)	JPY	Japanese 10 Year Bond (OSE)	September 2022	156,203,652	(369,979)
87	CAD	S&P/TSX 60 Index	September 2022	15,534,983	(142,291)
39	EUR	Dax Index	September 2022	12,619,986	(357,491)
(1,461)	EUR	EURO STOXX 50 Index	September 2022	51,902,465	(1,128,869)
60	GBP	FTSE 100 Index	September 2022	5,087,657	94,812
71	EUR	FTSE MIB Market Index	September 2022	7,722,801	(19,533)
366	USD	MSCI Emerging Markets Index	September 2022	18,104,190	(259,860)
(1,173)	USD	NASDAQ 100 E-Mini Index	September 2022	292,211,895	(21,042,443)
130	USD	Russell 2000 E-Mini Index	September 2022	12,058,150	905,755
436	USD	S&P 500 E-Mini Index	September 2022	87,216,350	(3,303,542)
482	USD	US Ultra 10 Year Note	December 2022	60,468,406	(407,660)
854	USD	US Ultra Bond (CBT)	December 2022	128,660,437	1,545,664
(198)	GBP	Long Gilt	December 2022	24,890,272	402,490
4,933	USD	US Treasury 2 Year Note (CBT)	December 2022	1,027,875,329	(867,548)
(623)	USD	US Treasury 5 Year Note (CBT)	December 2022	69,089,726	210,021
Total				2,303,360,502	(31,767,237)

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (2,813,508)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	(370,189)	4,710
CDS	EUR (34,550,000)	Fund provides default protection on ITRAXX.XO.35.V1; and receives Fixed 5%	Bank of America	20/6/2026	(4,846,937)	(316,857)
CDS	USD 70,511,631	Fund receives default protection on CDX.NA.IG.37.V1; and pays Fixed 1%	Bank of America	20/12/2026	1,007,333	(430,091)
CDS	USD 5,283,878	Fund receives default protection on Bombardier; and pays Fixed 5%	Barclays	20/6/2023	(317,004)	(77,783)
CDS	USD 305,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	5,518	42,388
CDS	USD 985,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/6/2027	(6,360)	7,694
CDS	USD 550,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(14,946)	(40,407)
CDS	USD 1,155,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(56,219)	(84,855)
CDS	USD (33,871,714)	Fund provides default protection on CDX.NA.IG.33.V1; and receives Fixed 1%	Credit Suisse	20/12/2024	(482,968)	155,105
CDS	USD 310,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2024	5,576	43,082
CDS	USD (258,090,985)	Fund provides default protection on CDX.NA.HY.37.V1; and receives Fixed 5%	Goldman Sachs	20/12/2026	(19,857,938)	650,467
CDS	USD (442,638,788)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(7,771,656)	(4,537,140)
CDS	EUR 1,776,414	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	28,951	53,995

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 1,260,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	JP Morgan	20/6/2027	27,805	(92,569)
CDS	USD 710,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	JP Morgan	20/6/2027	9,329	(52,162)
CDS	USD 560,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	JP Morgan	20/6/2027	(9,500)	(41,142)
CDS	EUR (36,694,838)	Fund provides default protection on ITRAXX.XO.36.V1; and receives Fixed 5%	Morgan Stanley	20/12/2026	(5,129,269)	(605,737)
IFS	EUR 11,180,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	16/8/2032	49,805	49,805
IRS	USD 16,664,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.65%	Goldman Sachs	2/5/2032	381,163	369,108
IRS	USD 83,000,000	Fund receives Fixed 2.605%; and pays Floating USD SOFR 1 Day	Goldman Sachs	24/5/2032	(2,160,676)	(2,160,676)
IRS	USD 19,438,173	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.585%	Goldman Sachs	26/5/2032	538,995	538,995
IRS	USD 13,573,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.613%	Goldman Sachs	2/5/2042	499,228	531,788
IRS	USD 242,161,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.43%	Goldman Sachs	2/5/2052	11,945,933	11,404,641
IRS	BRL 198,073,301	Fund receives Fixed 9.385%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(2,473,820)	(2,473,820)
IRS	BRL 216,083,102	Fund receives Fixed 9.42%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(2,658,222)	(2,658,222)
IRS	BRL 215,286,626	Fund receives Fixed 9.54%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(2,488,321)	(2,488,321)
TRS	USD 10,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(296,879)	(298,794)
TRS	USD 8,115,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(185,664)	(187,388)
TRS	USD 14,976,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	258,937	254,587
TRS	USD 15,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(148,505)	(156,984)
TRS	USD 19,094,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(890,489)	(920,179)
TRS	USD (613)	Fund receives USD SOFR 1 Day - 10bps; and pays Sherwin Williams + 0 bps	BNP Paribas	2/9/2022	20,670	20,670
TRS	USD (555)	Fund receives USD SOFR 1 Day - 12bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	494	494
TRS	USD (15,080)	Fund receives USD SOFR 1 Day - 13bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	13,421	13,421
TRS	USD (13,737)	Fund receives USD SOFR 1 Day - 8bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	12,226	12,226
TRS	USD (6,869)	Fund receives USD SOFR 1 Day - 8bps; and pays Sherwin Williams + 0 bps	BNP Paribas	2/9/2022	231,623	231,623
TRS	USD 16,062,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(567,242)	(570,074)
TRS	USD 8,404,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(200,300)	(202,085)
TRS	USD 8,641,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(116,996)	(119,000)
TRS	USD 37,839,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	1,024,954	1,024,243
TRS	USD 8,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	229,902	228,569
TRS	USD 10,455,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	103,405	100,503
TRS	USD 9,265,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(313,017)	(319,254)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 18,703,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(620,048)	(642,870)
TRS	USD 30,954,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(167,570)	(160,255)
TRS	USD 52,614,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(164,449)	(170,709)
TRS	USD 10,000,100	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	23,087	20,922
TRS	USD 3,202,206	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(20,471)	(21,783)
TRS	USD 9,489,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(407,453)	(420,960)
TRS	USD (16,580)	Fund receives USD SOFR 1 Day - 25bps; and pays Pitney Bowes + 0 bps	Citibank	27/12/2022	15,419	15,419
TRS	USD 12,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	83,836	81,000
TRS	USD 18,018,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	259,379	255,849
TRS	USD 40,326,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(347,836)	(358,869)
TRS	USD 10,455,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(49,830)	(52,691)
TRS	USD 13,367,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(130,610)	(134,492)
TRS	USD 18,703,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(771,778)	(797,770)
TRS	USD 18,703,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(633,121)	(656,513)
TRS	USD 18,961,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(483,648)	(507,989)
TRS	USD 9,489,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(212,182)	(231,762)
TRS	USD 18,978,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(227,559)	(266,719)
TRS	USD 6,254,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(87,794)	(101,875)
TRS	USD 30,000	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	16/9/2022	(160,301)	(160,301)
TRS	USD 7,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	186,473	185,908
TRS	USD 13,514,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(760)	(3,517)
TRS	USD 13,367,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(109,119)	(113,058)
TRS	USD 14,339,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(444,515)	(468,248)
TRS	USD 83,557	Fund receives JPMEMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	15/11/2022	(2,127,422)	(2,127,422)
TRS	USD 82,443	Fund receives JPMEMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	16/11/2022	(1,824,750)	(1,824,750)
TRS	USD 148,572,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	4,637,342	4,600,352
TRS	USD 7,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	271,762	271,034
TRS	USD 18,125,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(185,485)	(193,302)
TRS	USD 7,621,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(157,630)	(161,387)
TRS	USD 7,621,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(141,485)	(145,242)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 32,426,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(983,255)	(1,005,084)
TRS	USD 9,489,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(419,206)	(432,712)
TRS	USD 6,254,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(78,536)	(92,618)
Total (USD underlying exposure - USD 2,219,961,372)					(40,447,364)	(8,917,840)

CDS: Credit Default Swaps

IFS: Inflation Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
94,878,937	Call	OTC EUR/USD	Bank of America	EUR 1.09	29/9/2022	(101,742)	3,399
94,878,937	Put	OTC EUR/USD	Bank of America	EUR 1.005	29/9/2022	305,674	1,318,213
89,744,178	Call	OTC USD/CNH	Goldman Sachs	USD 6.79	26/9/2022	780,634	1,508,998
73,285,792	Call	OTC USD/CNH	Goldman Sachs	USD 6.8	27/10/2022	569,482	1,260,933
60,052,401	Put	OTC EUR/CHF	JP Morgan	EUR 0.965	14/9/2022	(318,946)	126,367
143,408,720	Call	OTC USD/CNH	JP Morgan	USD 6.8	15/9/2022	746,118	2,134,458
110,295,965	Put	OTC USD/JPY	RBC	USD 130	8/9/2022	(1,389,987)	293
3,095	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	2/9/2022	(875,047)	1,159,078
2,105	Call	Alphabet	Exchange Traded	USD 115	16/9/2022	(288,590)	321,013
1,710	Put	Apple	Exchange Traded	USD 140	16/9/2022	(714,228)	50,445
1,540	Put	ConocoPhillips	Exchange Traded	USD 75	16/9/2022	(732,623)	10,010
941	Put	Dollar Tree	Exchange Traded	USD 145	16/9/2022	186,992	851,605
179	Call	Domino's Pizza	Exchange Traded	USD 400	16/9/2022	(241,762)	39,380
557	Call	Eli Lilly	Exchange Traded	USD 330	16/9/2022	(197,306)	96,361
1,007	Put	Exxon Mobil	Exchange Traded	USD 100	16/9/2022	100,889	662,103
1,173	Put	Ford Motor	Exchange Traded	USD 10	16/9/2022	(36,540)	1,173
3,342	Call	General Motors	Exchange Traded	USD 45	16/9/2022	(644,101)	31,749
1,799	Call	General Motors	Exchange Traded	USD 38	16/9/2022	(316,474)	365,197
452	Call	HCA Healthcare	Exchange Traded	USD 220	16/9/2022	(260,908)	24,860
4,448	Put	Intel	Exchange Traded	USD 32.5	16/9/2022	261,413	529,312
215	Call	Intuit	Exchange Traded	USD 490	16/9/2022	(376,837)	29,563
893	Call	Microsoft	Exchange Traded	USD 290	16/9/2022	(640,039)	36,167
633	Call	Mosaic	Exchange Traded	USD 70	16/9/2022	(371,363)	8,229
196	Put	Sherwin-Williams	Exchange Traded	USD 240	16/9/2022	(81,581)	158,760
7,130	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	16/9/2022	(3,463,842)	160,425
241	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 405	16/9/2022	205,667	270,643
216	Call	United Rentals	Exchange Traded	USD 350	16/9/2022	(156,325)	5,400
453	Call	Walt Disney	Exchange Traded	USD 125	16/9/2022	(144,158)	10,872
1,414	Call	Western Digital	Exchange Traded	USD 60	16/9/2022	(57,362)	6,363
41	Put	US Treasury 10 Year Note	Exchange Traded	USD 116.5	23/9/2022	8,581	29,148
27	Put	Nasdaq-100 Index	Exchange Traded	USD 900	30/9/2022	918,797	1,767,825
158	Put	Nasdaq-100 Index	Exchange Traded	USD 100	30/9/2022	7,635,929	12,433,810
1,326	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 410	30/9/2022	1,265,284	2,195,856
7,328	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 415	30/9/2022	9,246,546	14,531,424

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
2,020	Put	Apple	Exchange Traded	USD 155	21/10/2022	(255,993)	984,750
667	Put	Carnival	Exchange Traded	USD 5	21/10/2022	(15,764)	5,670
190	Call	Eli Lilly	Exchange Traded	USD 330	21/10/2022	(198,499)	113,525
2,343	Put	EQT	Exchange Traded	USD 30	21/10/2022	(795,985)	76,148
543	Put	KB Home	Exchange Traded	USD 25	21/10/2022	3,881	39,368
650	Call	Microsoft	Exchange Traded	USD 290	21/10/2022	(209,715)	198,250
208	Put	Sabre	Exchange Traded	USD 5	21/10/2022	(11,314)	1,560
132	Put	Sabre	Exchange Traded	USD 6	21/10/2022	(2,593)	2,838
2,956	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	21/10/2022	(1,432,859)	642,930
93	Call	Tesla	Exchange Traded	USD 316.67	21/10/2022	(62,992)	90,908
579	Call	Tesla	Exchange Traded	USD 320	21/10/2022	(439,505)	518,205
380	Call	Visa	Exchange Traded	USD 220	21/10/2022	(64,881)	84,930
631	Call	Walt Disney	Exchange Traded	USD 130	21/10/2022	(171,461)	53,951
541	Put	Xerox Holdings	Exchange Traded	USD 15	21/10/2022	7,645	27,050
484	Put	BHP	Exchange Traded	GBP 21.83	18/11/2022	10,233	776,965
881	Call	Dynatrace	Exchange Traded	USD 45	18/11/2022	(340,905)	149,770
654	Call	Eli Lilly	Exchange Traded	USD 330	18/11/2022	(11,268)	703,050
326	Call	Generac Holdings	Exchange Traded	USD 300	18/11/2022	(491,839)	130,400
166	Put	Rio Tinto	Exchange Traded	GBP 45.62	18/11/2022	127,711	457,684
1,803	Call	SPDR Gold Shares	Exchange Traded	USD 170	18/11/2022	(200,546)	292,086
450	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 395	18/11/2022	195,197	679,500
234	Call	Tesla	Exchange Traded	USD 320	18/11/2022	(175,437)	342,225
574	Call	Western Digital	Exchange Traded	USD 65	18/11/2022	(41,681)	8,036
778	Put	Ally Financial	Exchange Traded	USD 20	16/12/2022	(32,131)	13,615
3,531	Call	Commerzbank	Exchange Traded	EUR 9	16/12/2022	(280,827)	40,624
662	Put	Ford Motor	Exchange Traded	USD 8	16/12/2022	(27,288)	4,965
452	Call	HCA Healthcare	Exchange Traded	USD 230	16/12/2022	(220,228)	223,740
140	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 640	16/12/2022	139,668	754,575
554	Call	SAP	Exchange Traded	USD 100	16/12/2022	(300,279)	73,405
1,533	Call	SPDR Gold Shares	Exchange Traded	USD 170	16/12/2022	(194,276)	374,819
2,790	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	16/12/2022	(3,154,734)	1,795,365
794	Call	Abbott Laboratories	Exchange Traded	USD 125	20/1/2023	(426,560)	55,580
143	Call	Adobe	Exchange Traded	USD 480	20/1/2023	(396,543)	114,758
202	Call	Align Technology	Exchange Traded	USD 290	20/1/2023	(473,017)	382,790
1,320	Call	Alphabet	Exchange Traded	USD 125	20/1/2023	(579,709)	574,200
47	Call	Booking Holdings	Exchange Traded	USD 600	20/1/2023	(751,423)	108,570
1,087	Put	ConocoPhillips	Exchange Traded	USD 70	20/1/2023	(599,186)	158,702
883	Call	Dynatrace	Exchange Traded	USD 45	20/1/2023	(251,201)	240,618
279	Call	Eli Lilly	Exchange Traded	USD 340	20/1/2023	(229,784)	360,608
278	Call	Eli Lilly	Exchange Traded	USD 320	20/1/2023	24,817	570,595
1,842	Put	EQT	Exchange Traded	USD 35	20/1/2023	(616,571)	419,055
725	Put	Exxon Mobil	Exchange Traded	USD 75	20/1/2023	(293,429)	179,438
883	Call	Glencore	Exchange Traded	GBP 5.8	20/1/2023	(369,664)	126,696
134	Call	Humana	Exchange Traded	USD 500	20/1/2023	88,504	377,880
148	Call	Intuit	Exchange Traded	USD 450	20/1/2023	(8,070)	588,300
928	Call	Otis Worldwide	Exchange Traded	USD 85	20/1/2023	(217,860)	111,360
323	Put	Pioneer Natural Resources	Exchange Traded	USD 210	20/1/2023	(323,720)	419,900
485	Call	salesforce.com	Exchange Traded	USD 210	20/1/2023	(585,203)	118,340
485	Call	salesforce.com	Exchange Traded	USD 200	20/1/2023	(487,916)	184,300

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
166	Call	ServiceNow	Exchange Traded	USD 550	20/1/2023	(676,820)	252,320
2,042	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	20/1/2023	(1,130,715)	1,912,333
634	Put	Valero Energy	Exchange Traded	USD 90	20/1/2023	(410,660)	267,865
619	Call	XPO Logistics	Exchange Traded	USD 57.5	20/1/2023	(136,941)	287,835
1,781	Call	Nasdaq-100 Index	Goldman Sachs	USD 707.725	16/9/2022	(386,086)	2,324
53,489	Call	EssilorLuxottica	JP Morgan	EUR 200	16/9/2022	(587,124)	242
190,622	Call	Pioneer Natural Resources	Morgan Stanley	USD 290	16/9/2022	(3,061,612)	41,715
Total (USD underlying exposure - USD 1,072,513,848)						(10,712,913)	59,656,663

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(189,900,405)	Put	OTC EUR/USD	Bank of America	EUR 0.975	29/9/2022	93,049	(761,356)
(89,744,178)	Call	OTC USD/CNH	Goldman Sachs	USD 6.99	26/9/2022	1,269	(197,155)
(73,285,792)	Call	OTC USD/CNH	Goldman Sachs	USD 7.05	27/10/2022	(31,588)	(216,268)
(73,285,792)	Call	OTC USD/CNH	Goldman Sachs	USD 7.05	27/10/2022	(92,415)	(216,268)
(60,052,401)	Put	OTC EUR/CHF	JP Morgan	EUR 0.94	14/9/2022	81,793	(11,464)
(143,408,720)	Call	OTC USD/CNH	JP Morgan	USD 7	15/9/2022	250,303	(155,257)
(110,295,965)	Put	OTC USD/JPY	RBC	USD 125	8/9/2022	510,229	-
(12,496)	Put	S&P 500 Index	Citibank	USD 700	16/9/2022	1,832,442	(141,926)
(3,095)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	2/9/2022	811,709	(26,308)
(749)	Put	Albemarle	Exchange Traded	USD 180	16/9/2022	601,757	(26,215)
(1,033)	Call	Alphabet	Exchange Traded	USD 125	16/9/2022	110,423	(12,913)
(1,331)	Call	Amazon.com	Exchange Traded	USD 150	16/9/2022	207,991	(21,962)
(1,599)	Call	Apple	Exchange Traded	USD 175	16/9/2022	125,543	(35,978)
(1,710)	Put	Apple	Exchange Traded	USD 125	16/9/2022	253,537	(9,405)
(2,265)	Call	ConocoPhillips	Exchange Traded	USD 90	16/9/2022	(3,599,619)	(4,235,550)
(941)	Put	Dollar Tree	Exchange Traded	USD 125	16/9/2022	164,102	(73,398)
(1,007)	Put	Exxon Mobil	Exchange Traded	USD 90	16/9/2022	93,937	(150,043)
(3,342)	Call	General Motors	Exchange Traded	USD 52.5	16/9/2022	223,147	(6,684)
(3,342)	Put	General Motors	Exchange Traded	USD 32	16/9/2022	562,366	(25,065)
(169)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 730	16/9/2022	103,280	(17,837)
(893)	Call	Microsoft	Exchange Traded	USD 310	16/9/2022	90,880	(8,037)
(399)	Call	NVIDIA	Exchange Traded	USD 215	16/9/2022	176,462	(1,397)
(122)	Call	ServiceNow	Exchange Traded	USD 520	16/9/2022	63,819	(10,675)
(121)	Call	ServiceNow	Exchange Traded	USD 560	16/9/2022	99,553	(5,445)
(424)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	16/9/2022	(53,504)	(148,824)
(216)	Put	United Rentals	Exchange Traded	USD 270	16/9/2022	57,332	(68,580)
(453)	Put	Walt Disney	Exchange Traded	USD 110	16/9/2022	(32,947)	(79,502)
(158)	Put	Nasdaq-100 Index	Exchange Traded	USD 100	30/9/2022	(2,789,860)	(4,528,280)
(27)	Put	Nasdaq-100 Index	Exchange Traded	USD 900	30/9/2022	(317,081)	(613,980)
(7,328)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 390	30/9/2022	(3,436,087)	(5,389,744)
(1,326)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	30/9/2022	(458,819)	(783,003)
(1,331)	Put	Alphabet	Exchange Traded	USD 105	21/10/2022	(116,109)	(419,265)
(1,330)	Call	Amazon.com	Exchange Traded	USD 160	21/10/2022	298,593	(73,150)
(1,149)	Put	Amazon.com	Exchange Traded	USD 120	21/10/2022	(82,999)	(430,875)
(2,020)	Put	Apple	Exchange Traded	USD 135	21/10/2022	145,978	(227,250)
(917)	Put	Apple	Exchange Traded	USD 150	21/10/2022	(99,710)	(318,657)

Global Allocation Fund continued

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(181)	Call	Costco Wholesale	Exchange Traded	USD 580	21/10/2022	98,690	(81,903)
(257)	Put	Costco Wholesale	Exchange Traded	USD 490	21/10/2022	(89,242)	(276,275)
(467)	Call	Crowdstrike Holdings	Exchange Traded	USD 230	21/10/2022	82,357	(184,465)
(190)	Put	Eli Lilly	Exchange Traded	USD 260	21/10/2022	107,018	(40,755)
(2,343)	Call	EQT	Exchange Traded	USD 42	21/10/2022	(1,317,313)	(1,745,535)
(451)	Put	Home Depot	Exchange Traded	USD 280	21/10/2022	(162,242)	(352,907)
(113)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 750	21/10/2022	78,187	(47,537)
(1,203)	Put	Microsoft	Exchange Traded	USD 250	21/10/2022	(242,989)	(703,755)
(145)	Call	Palo Alto Networks	Exchange Traded	USD 640	21/10/2022	36,245	(100,775)
(384)	Call	salesforce.com	Exchange Traded	USD 220	21/10/2022	104,482	(5,760)
(5,912)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 440	21/10/2022	1,801,751	(555,728)
(93)	Put	Tesla	Exchange Traded	USD 233.33	21/10/2022	11,239	(74,865)
(1,812)	Put	Tesla	Exchange Traded	USD 240	21/10/2022	(139,833)	(1,725,930)
(289)	Call	Unitedhealth	Exchange Traded	USD 600	21/10/2022	96,637	(47,107)
(288)	Put	Unitedhealth	Exchange Traded	USD 480	21/10/2022	(43,734)	(212,400)
(380)	Put	Visa	Exchange Traded	USD 185	21/10/2022	(33,273)	(118,750)
(631)	Put	Walt Disney	Exchange Traded	USD 110	21/10/2022	(110,257)	(253,977)
(1,229)	Call	Abbott Laboratories	Exchange Traded	USD 120	18/11/2022	135,529	(57,149)
(810)	Put	Alcoa	Exchange Traded	USD 45	18/11/2022	(113,217)	(285,525)
(810)	Call	Alcoa	Exchange Traded	USD 65	18/11/2022	113,257	(133,245)
(241)	Call	BHP	Exchange Traded	GBP 26	18/11/2022	24,186	(102,016)
(484)	Put	BHP	Exchange Traded	GBP 19.6	18/11/2022	(10,100)	(353,022)
(2,305)	Call	Boston Scientific	Exchange Traded	USD 45	18/11/2022	50,468	(155,587)
(881)	Put	Dynatrace	Exchange Traded	USD 35	18/11/2022	42,828	(189,415)
(761)	Call	Edwards Lifesciences	Exchange Traded	USD 115	18/11/2022	171,426	(43,758)
(654)	Put	Eli Lilly	Exchange Traded	USD 260	18/11/2022	41,700	(244,596)
(326)	Put	Generac Holdings	Exchange Traded	USD 220	18/11/2022	(409,209)	(704,160)
(83)	Call	Rio Tinto	Exchange Traded	GBP 56	18/11/2022	24,595	(68,401)
(166)	Put	Rio Tinto	Exchange Traded	GBP 41.65	18/11/2022	(67,002)	(237,392)
(1,803)	Call	SPDR Gold Shares	Exchange Traded	USD 185	18/11/2022	55,477	(63,105)
(450)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 450	18/11/2022	79,994	(56,700)
(450)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	18/11/2022	(56,131)	(199,575)
(234)	Put	Tesla	Exchange Traded	USD 240	18/11/2022	(58,443)	(332,865)
(3,531)	Put	Commerzbank	Exchange Traded	EUR 7.2	16/12/2022	(185,918)	(365,616)
(887)	Call	Dexcom	Exchange Traded	USD 110	16/12/2022	82,510	(155,225)
(452)	Put	HCA Healthcare	Exchange Traded	USD 160	16/12/2022	28,368	(169,500)
(140)	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 520	16/12/2022	189,704	(142,161)
(554)	Put	SAP	Exchange Traded	USD 80	16/12/2022	10,581	(180,050)
(1,533)	Call	SPDR Gold Shares	Exchange Traded	USD 185	16/12/2022	59,432	(105,777)
(3,348)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 310	16/12/2022	2,049,816	(858,762)
(281)	Call	Unitedhealth	Exchange Traded	USD 600	16/12/2022	131,857	(162,980)
(794)	Put	Abbott Laboratories	Exchange Traded	USD 105	20/1/2023	(134,775)	(553,815)
(834)	Call	Abbvie	Exchange Traded	USD 165	20/1/2023	217,893	(72,141)
(143)	Put	Adobe	Exchange Traded	USD 400	20/1/2023	(157,938)	(654,582)
(202)	Put	Align Technology	Exchange Traded	USD 230	20/1/2023	39,865	(479,750)
(1,800)	Put	Alphabet	Exchange Traded	USD 80	20/1/2023	184,043	(229,500)
(1,320)	Put	Alphabet	Exchange Traded	USD 100	20/1/2023	146,187	(613,800)
(1,800)	Put	Amazon.com	Exchange Traded	USD 80	20/1/2023	591,082	(169,200)
(47)	Put	Booking Holdings	Exchange Traded	USD 2,000	20/1/2023	(443,121)	(1,071,600)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(883)	Put	Dynatrace	Exchange Traded	USD 35	20/1/2023	111,063	(262,692)
(279)	Put	Eli Lilly	Exchange Traded	USD 280	20/1/2023	76,380	(364,792)
(278)	Put	Eli Lilly	Exchange Traded	USD 260	20/1/2023	215,793	(225,875)
(1,842)	Call	EQT	Exchange Traded	USD 50	20/1/2023	(409,363)	(1,142,040)
(725)	Put	Exxon Mobil	Exchange Traded	USD 65	20/1/2023	144,466	(85,913)
(1,450)	Call	Exxon Mobil	Exchange Traded	USD 95	20/1/2023	(681,120)	(1,250,625)
(883)	Put	Glencore	Exchange Traded	GBP 4.5	20/1/2023	(73,343)	(405,945)
(134)	Put	Humana	Exchange Traded	USD 390	20/1/2023	198,144	(81,070)
(148)	Put	Intuit	Exchange Traded	USD 370	20/1/2023	197,608	(266,400)
(1,297)	Call	Merck & Co	Exchange Traded	USD 100	20/1/2023	109,294	(117,379)
(738)	Put	Microsoft	Exchange Traded	USD 200	20/1/2023	313,837	(226,935)
(928)	Put	Otis Worldwide	Exchange Traded	USD 65	20/1/2023	50,746	(183,280)
(970)	Put	salesforce.com	Exchange Traded	USD 160	20/1/2023	(300,577)	(1,418,625)
(166)	Put	ServiceNow	Exchange Traded	USD 450	20/1/2023	(114,926)	(822,530)
(1,268)	Call	Valero Energy	Exchange Traded	USD 120	20/1/2023	(661,698)	(1,477,220)
(634)	Put	Valero Energy	Exchange Traded	USD 75	20/1/2023	204,946	(120,143)
(619)	Put	XPO Logistics	Exchange Traded	USD 45	20/1/2023	75,760	(171,772)
(53,489)	Put	EssilorLuxottica	JP Morgan	EUR 160	16/9/2022	(119,670)	(515,243)
(53,489)	Call	EssilorLuxottica	JP Morgan	EUR 225	16/9/2022	203,741	(39)
(190,622)	Call	Pioneer Natural Resources	Morgan Stanley	USD 320	16/9/2022	1,205,913	(6,443)
(190,622)	Put	Pioneer Natural Resources	Morgan Stanley	USD 230	16/9/2022	1,129,344	(729,506)
Total (USD underlying exposure - USD 620,876,366)						837,761	(45,061,577)

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 6,530,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	21/9/2022	(17,242)	40,940
USD 48,408,122	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.26% Fixed semi-annually from 30/4/2023; and pays Floating USD SOFR annually from 31/10/2023	Morgan Stanley	27/10/2022	(352,571)	98,172
Total (USD underlying exposure -USD 6,170,791)				(369,813)	139,112

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (94,111,385)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/4/2024; and pays 3.45% Fixed semi-annually from 20/10/2023	Bank of America	18/4/2023	6,909	(1,416,526)
EUR (36,870,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(592,460)	(914,337)
USD (91,578,845)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.88% Fixed semi-annually from 2/5/2023; and pays Floating USD SOFR annually from 2/11/2023	Citibank	31/10/2022	(1,201,907)	(1,870,433)
USD (92,146,546)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/11/2023; and pays Floating USD SOFR annually from 9/5/2024	Citibank	5/5/2023	562,317	(985,745)

Global Allocation Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (87,175,590)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.67% Fixed semi-annually from 27/12/2023; and pays Floating USD SOFR annually from 27/6/2024	Citibank	23/6/2023	294,053	(1,194,881)
EUR (173,854,406)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed annually from 9/9/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 9/3/2023	Goldman Sachs	7/9/2022	(326,055)	(771,206)
USD (6,530,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	21/9/2022	11,111	(11,193)
USD (6,750,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2027; and pays 5% Fixed	Goldman Sachs	21/9/2022	(878)	(11,570)
USD (90,225,527)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 28/4/2023; and pays Floating USD SOFR annually from 28/10/2023	Goldman Sachs	26/10/2022	(597,863)	(1,166,284)
USD (92,209,963)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.92% Fixed semi-annually from 4/5/2023; and pays Floating USD SOFR annually from 4/11/2023	Goldman Sachs	2/11/2022	(1,007,634)	(1,741,165)
USD (147,685,207)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed semi-annually from 15/5/2023; and pays Floating USD SOFR annually from 15/11/2023	Goldman Sachs	10/11/2022	(2,006,569)	(3,055,353)
USD (86,084,902)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 28/5/2023; and pays Floating USD SOFR annually from 28/11/2023	Goldman Sachs	23/11/2022	(17,032)	(997,459)
USD (287,809,126)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(2,743,336)	(5,155,177)
USD (93,288,523)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.28% Fixed semi-annually from 28/9/2023; and pays Floating USD SOFR annually from 28/3/2024	Goldman Sachs	24/3/2023	(858,504)	(1,651,457)
USD (174,668,990)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.57% Fixed semi-annually from 15/11/2023; and pays Floating USD SOFR annually from 15/5/2024	Goldman Sachs	11/5/2023	948,163	(2,407,229)
USD (29,438,681)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	JP Morgan	21/9/2022	120,775	(15,038)
USD (192,084,683)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.91% Fixed semi-annually from 6/4/2023; and pays Floating USD SOFR annually from 6/10/2023	Morgan Stanley	4/10/2022	(981,582)	(2,460,634)
USD (179,336,523)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 31/10/2023; and pays 2.47% Fixed semi-annually from 30/4/2023	Morgan Stanley	27/10/2022	338,140	(24,845)
USD (186,190,113)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.35% Fixed semi-annually from 12/6/2023; and pays Floating USD SOFR annually from 12/12/2023	Morgan Stanley	8/12/2022	244,101	(1,752,788)
USD (96,024,613)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed semi-annually from 10/10/2023; and pays Floating USD SOFR annually from 10/4/2024	Morgan Stanley	6/4/2023	(385,294)	(1,487,176)
Total (USD underlying exposure - USD 865,706,667)				(8,193,545)	(29,090,496)

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(29,517)	Australia OZ Minerals	JP Morgan	7,761

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(1,719,089)	AMP	JP Morgan	1,106
(696,789)	Pilbara Minerals	JP Morgan	(319,021)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(57,601)	IDP Education	JP Morgan	(39,729)
(154,255)	Allkem	JP Morgan	(196,454)
			(546,337)
Brazil			
(129,573)	Localiza Rent a Car	JP Morgan	55,624
(3,450,982)	Magazine Luiza	JP Morgan	(765,980)
			(710,356)
Canada			
(37,591)	Shaw Communications	JP Morgan	30,749
			30,749
China			
(834,000)	China Sounthern Airlines	JP Morgan	3,075
(511,000)	Geely Automobile Holdings	JP Morgan	122,123
(267,500)	Longfor Group Holdings	Citibank	(11,672)
(36,300)	Sunny Optical Technology	Citibank	20,507
(2,454,932)	Country Garden Holdings	JP Morgan	62,365
(2,962,600)	Xiaomi	JP Morgan	55,211
(352,000)	Xinyi Solar Holdings	Citibank	31,552
(241,000)	China Longyuan Power	Citibank	38,821
(418,600)	Microport Scientific	Citibank	106,960
(778,500)	Shandong Gold Mining	JP Morgan	27,632
(1,007,666)	China Vanke	Citibank	(77,200)
(82,800)	Fuyao Glass Industry	JP Morgan	2,013
(27,500)	Li Ning	JP Morgan	(9,778)
(239,800)	Zhuzhou CRRC Times Electric	JP Morgan	(29,634)
(40,946)	Prosus	JP Morgan	(33,098)
(104,400)	Kuaishou Technology	Citibank	76,788
(88,760)	Bilibili	Citibank	(127,251)
			258,414
Finland			
(18,002)	Sampo	Citibank	(10,265)
(20,687)	Orion	JP Morgan	31,283
			21,018
France			
(23,709)	Pernod Ricard	JP Morgan	290,426
(47,265)	Alstom	JP Morgan	180,539
			470,965
Germany			
(19,228)	Beiersdorf	Citibank	37,675
(28,208)	Vonovia	JP Morgan	118,689

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(36,924)	Siemens Healthineers	Citibank	(43,697)
(40,432)	Delivery Hero	JP Morgan	358,890
			471,557
Hong Kong			
(363,500)	CK Asset Holdings	JP Morgan	45,695
(580,500)	China Overseas Land & Investment	Citibank	(95,758)
(478,000)	Techtronic Industries	JP Morgan	(365,307)
			(415,370)
Italy			
(83,451)	Leonardo	Citibank	34,844
(4,554,156)	Telecom Italia	JP Morgan	81,620
(63,713)	Nexi	Citibank	16,525
			132,989
Japan			
(50,000)	Hitachi Metals	JP Morgan	(10,287)
(38,300)	Olympus	JP Morgan	24,190
(136,000)	Tokyo Electric Power	JP Morgan	(38,409)
(28,000)	Open House	Citibank	43,405
(49,400)	Money Forward	Citibank	40,193
			59,092
Macau			
(88,000)	Galaxy Entertainment	JP Morgan	29,025
			29,025
Netherlands			
(378,122)	Aegon	JP Morgan	7,629
(110,973)	Just Eat Takeaway.com	Citibank	241,757
			249,386
Poland			
(65,089)	CD Projekt	JP Morgan	123,594
(160,698)	InPost	JP Morgan	156,648
			280,242
Singapore			
(6,884)	Sea	JP Morgan	135,277
			135,277
South Africa			
(6,076)	Capitec Bank Holdings	JP Morgan	17,497
			17,497
South Korea			
(25,043)	Posco Chemical	JP Morgan	(394,524)
(25,073)	Celltrion Healthcare	Citibank	37,756

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Allocation Fund continued

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(3,694)	NCSOFT	Citibank	(17,761)
(14,900)	Iljin Materials	JP Morgan	35,612
(5,863)	HYBE	Citibank	10,025
			(328,892)
Spain			
(23,830)	Ferrovial	Citibank	34,543
			34,543
Sweden			
(274,055)	Fastighets AB Balder	Citibank	29,474
(17,854)	Sagax	Citibank	7,811
(22,557)	Sweco	Citibank	3,318
(149,800)	Swedish Match	JP Morgan	69,592
(89,453)	Electrolux	Citibank	34,806
			145,001
Switzerland			
(8,866)	Adecco	Citibank	288
			288
United Kingdom			
(245,684)	BT	Citibank	24,386
(101,293)	Diageo	JP Morgan	268,934
(114,673)	Ocado	JP Morgan	256,640
(630,861)	Rolls-Royce Holdings	Citibank	30,542
(116,213)	Informa	JP Morgan	92,837
			673,339
United States			
(23,329)	Paccar	JP Morgan	96,895
(31,343)	JM Smucker	JP Morgan	(258,893)
1,241,004	iShares S&P Consumer Discretionary Sector UCITS ETF	JP Morgan	(822,165)
(27,243)	International Business Machines	JP Morgan	88,540
(6,451)	Take-Two Interactive Software	Citibank	(3,660)
(8,999)	Quanta Services	Citibank	(9,089)
(16,993)	Cognizant Technology Solutions	JP Morgan	72,730
(16,831)	Dollar Tree	JP Morgan	494,158
(160,708)	DISH Network	JP Morgan	320,146
(16,164)	PerkinElmer	JP Morgan	254,199

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(10,866)	Fiserv	JP Morgan	28,252
(59,503)	Franklin Resources	JP Morgan	98,775
(5,310)	Teledyne Technologies	Citibank	77,062
(13,446)	Lennar	Citibank	45,179
(1,604)	Martin Marietta Materials	Citibank	19,473
(4,721)	Illumina	Citibank	(37,532)
(16,570)	PPG Industries	Citibank	(11,102)
(69,259)	Pultegroup	Citibank	4,156
(37,603)	Ross Stores	JP Morgan	(34,263)
(5,172)	Westinghouse Air Brake Technologies	Citibank	11,689
(13,659)	Carmax	Citibank	4,781
(74,785)	Las Vegas Sands	Citibank	(86,751)
(10,866)	Broadridge Financial Solutions	JP Morgan	(63,349)
(685)	EPAM Systems	Citibank	(8,255)
(164,019)	Norwegian Cruise Line Holdings	Citibank	(154,178)
(95,194)	Snap	JP Morgan	12,375
(17,234)	Lamb Weston Holdings	Citibank	16,200
(20,701)	STERIS	JP Morgan	233,119
(104,097)	Paramount Global	Citibank	48,931
(4,912)	Coinbase Global	Citibank	11,494
(105,106)	Viatis	Citibank	64,115
(11,101)	Caesars Entertainment	Citibank	8,215
(23,329)	Marvell Technology	JP Morgan	184,086
(6,372)	Etsy	Citibank	(24,502)
(86,460)	DXC Technology	JP Morgan	140,065
			820,896
Total (USD underlying exposure - USD 161,695,016)			1,829,323

To Be Announced Securities Contracts as at 31 August 2022

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 157,345,000	Fannie Mae or Freddie Mac 4.5% TBA	156,782,615	1.04
Total TBA			
(USD underlying exposure - USD 156,782,615)		156,782,615	1.04

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Corporate Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 1,400,000	Shimao 3.45% 11/1/2031	192,500	0.02
				USD 2,700,000	Shimao 5.2% 16/1/2027	378,000	0.05
				USD 1,375,000	Tencent 3.925% 19/1/2038	1,141,274	0.14
						7,672,292	0.96
BONDS				Denmark			
	Australia			EUR 1,200,000	Danske Bank 1% 15/5/2031	1,041,989	0.13
EUR 600,000	APA Infrastructure 2% 15/7/2030	512,549	0.06	EUR 1,600,000	Danske Bank 1.5% 2/9/2030	1,445,022	0.18
GBP 545,000	APA Infrastructure 2.5% 15/3/2036	446,053	0.05			2,487,011	0.31
GBP 665,000	APA Infrastructure 3.5% 22/3/2030	691,468	0.09	Finland			
USD 645,000	Commonwealth Bank of Australia 3.784% 14/3/2032	558,260	0.07	EUR 1,417,000	Fortum 2.125% 27/2/2029	1,195,041	0.15
USD 3,400,000	Macquarie 1.935% 14/4/2028	2,927,000	0.36	France			
USD 900,000	Macquarie 4.098% 21/6/2028	859,297	0.11	USD 1,000,000	AXA 6.379% 14/6/2171*	1,124,005	0.14
USD 2,100,000	Westpac Banking 5.405% 10/8/2033	2,046,881	0.26	EUR 4,000,000	Banque Federative du Credit Mutuel 3.875% 16/6/2032	3,871,788	0.48
		8,041,508	1.00	EUR 2,200,000	BNP Paribas 0.25% 13/4/2027	1,947,960	0.24
	Austria			EUR 2,700,000	BNP Paribas 1.125% 15/1/2032	2,304,552	0.29
EUR 4,000,000	BAWAG 2.375% 26/3/2029	3,856,021	0.48	EUR 1,000,000	BNP Paribas 2.5% 31/3/2032	906,120	0.11
	Belgium			USD 2,700,000	BNP Paribas 3.132% 20/1/2033	2,216,974	0.28
EUR 4,600,000	Argenta Spaarbank 1.375% 8/2/2029	3,891,321	0.48	USD 4,200,000	BNP Paribas 7.75% 16/2/2171	4,194,750	0.52
EUR 2,500,000	Belfius Bank 1.25% 6/4/2034	1,995,234	0.25	USD 2,900,000	BPCE 1.652% 6/10/2026	2,580,646	0.32
EUR 1,300,000	FLUVIUS System Operator 0.625% 24/11/2031*	1,016,609	0.13	USD 1,900,000	BPCE 4.625% 12/9/2028	1,815,683	0.23
EUR 1,800,000	KBC 0.5% 3/12/2029	1,637,054	0.20	USD 3,000,000	BPCE 5.15% 21/7/2024	2,987,100	0.37
EUR 1,500,000	KBC 1.625% 18/9/2029	1,412,735	0.18	USD 3,000,000	BPCE 5.7% 22/10/2023	3,020,506	0.38
		9,952,953	1.24	USD 2,100,000	BPCE 5.748% 19/7/2033	2,089,995	0.26
	British Virgin Islands			EUR 1,000,000	Electricite de France 2.625% 1/6/2171	741,304	0.09
USD 200,000	GTL Trade Finance 7.25% 16/4/2044*	220,246	0.03	EUR 1,300,000	Engie 1.375% 21/6/2039	877,378	0.11
USD 240,000	Huarong Finance II 5% 19/11/2025	214,941	0.03	EUR 900,000	La Poste 3.125% 29/1/2171	837,631	0.10
USD 1,000,000	Vigorous Champion International 4.25% 28/5/2029	887,017	0.11	USD 497,000	Orange 9% 1/3/2031	636,990	0.08
		1,322,204	0.17	EUR 2,700,000	Societe Generale 1% 24/11/2030	2,377,902	0.30
	Canada			USD 2,000,000	Societe Generale 2.889% 9/6/2032	1,576,252	0.20
USD 770,000	Alimentation Couche-Tard 3.625% 13/5/2051	563,245	0.07	USD 3,400,000	Societe Generale 6.221% 15/6/2033	3,253,387	0.40
CAD 1,300,000	Bell Telephone of Canada or Bell Canada/The 4.35% 18/12/2045	865,779	0.11	EUR 1,405,000	Solvay Finance 5.869% 3/6/2171	1,413,758	0.18
USD 805,000	Canadian National Railway 4.4% 5/8/2052	784,238	0.10	EUR 1,600,000	Terega 0.625% 27/2/2028	1,277,806	0.16
USD 291,000	Rogers Communications 4.55% 15/3/2052	260,022	0.03	EUR 600,000	TotalEnergies 2.625% 26/2/2171	567,674	0.07
USD 3,310,000	TELUS 3.4% 13/5/2032	2,959,521	0.37			42,620,161	5.31
CAD 890,000	TELUS 4.4% 29/1/2046	584,686	0.07	Germany			
CAD 50,000	TransCanada PipeLines 4.18% 3/7/2048	30,967	0.00	USD 2,200,000	Allianz 3.2% 30/4/2171*	1,680,763	0.21
CAD 3,000,000	TransCanada PipeLines 4.33% 16/9/2047	1,910,266	0.24	EUR 1,100,000	Bayer 0.75% 6/1/2027	994,256	0.12
		7,958,724	0.99	EUR 1,500,000	Bayer 2.375% 12/11/2079	1,356,668	0.17
	Cayman Islands			EUR 300,000	Bayer 3.125% 12/11/2079	251,667	0.03
USD 1,466,000	Alibaba 4.4% 6/12/2057*	1,181,545	0.15	EUR 711,000	Bayer 3.75% 1/7/2074	688,007	0.09
USD 3,150,000	Haidilao International 2.15% 14/1/2026	2,449,125	0.31	EUR 1,400,000	Bertelsmann 3% 23/4/2075	1,378,964	0.17
USD 3,200,000	Meituan 3.05% 28/10/2030*	2,329,848	0.29	EUR 627,000	Deutsche Bahn Finance 0.625% 8/12/2050	353,150	0.05
				EUR 2,200,000	Deutsche Bank 0.75% 17/2/2027	1,917,938	0.24
				EUR 4,000,000	Deutsche Bank 1.875% 23/2/2028	3,525,118	0.44
				EUR 3,400,000	Deutsche Bank 3.25% 24/5/2028	3,178,890	0.40
				USD 3,715,000	Deutsche Bank 6.119% 14/7/2026	3,724,644	0.46
				EUR 700,000	EnBW Energie Baden-Wuerttemberg 1.125% 5/11/2079	630,825	0.08

* All or a portion of this security represents a security on loan.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 200,000	EnBW Energie Baden-Wuerttemberg 1.625% 5/8/2079*	160,798	0.02	EUR 760,000	SES 0.875% 4/11/2027	649,835	0.08
EUR 2,200,000	EnBW Energie Baden-Wuerttemberg 2.125% 31/8/2081	1,534,286	0.19	EUR 338,000	SES 2% 2/7/2028	296,858	0.04
EUR 3,685,000	Fraport Frankfurt Airport Services Worldwide 2.125% 9/7/2027	3,468,397	0.43	EUR 3,568,000	SES 2.875% 27/8/2171	2,938,979	0.36
EUR 2,098,000	LANXESS 4.5% 6/12/2076	2,069,834	0.26	EUR 2,880,000	SES 3.5% 14/1/2029	2,700,285	0.34
EUR 900,000	LEG Immobilien 1.5% 17/1/2034	656,747	0.08	EUR 900,000	Traton Finance Luxembourg 0% 14/6/2024	855,990	0.11
EUR 5,150,000	RWE 2.75% 24/5/2030	4,884,175	0.61	EUR 2,000,000	Traton Finance Luxembourg 1.25% 24/3/2033	1,455,677	0.18
EUR 1,600,000	Volkswagen Bank 1.25% 10/6/2024	1,564,530	0.19			16,355,579	2.04
EUR 2,000,000	Volkswagen Financial Services 3% 6/4/2025	1,997,660	0.25	Mexico			
EUR 1,660,000	Volkswagen Leasing 0.625% 19/7/2029	1,332,981	0.16	EUR 500,000	Fomento Economico Mexicano 1% 28/5/2033	363,281	0.04
EUR 1,300,000	Vonovia 1% 16/6/2033	916,401	0.11	EUR 1,000,000	Mexico Government International Bond 1.45% 25/10/2033	717,671	0.09
EUR 800,000	ZF Finance 2.25% 3/5/2028	611,660	0.08			1,080,952	0.13
EUR 1,200,000	ZF Finance 3% 21/9/2025	1,092,957	0.14	Netherlands			
		39,971,316	4.98	USD 1,000,000	ABN AMRO Bank 4.4% 27/3/2028	989,080	0.12
Ireland				EUR 2,272,000	BP Capital Markets 1.467% 21/9/2041	1,531,158	0.19
EUR 2,000,000	Aquarius & Investments for Zurich Insurance 4.25% 2/10/2043	2,032,986	0.25	EUR 2,600,000	Brenntag Finance 0.5% 6/10/2029	2,031,839	0.25
EUR 1,100,000	Cloverie for Swiss Reinsurance 6.625% 1/9/2042	1,106,130	0.14	EUR 1,100,000	de Volksbank 1.75% 22/10/2030	1,006,431	0.13
EUR 1,038,000	GE Capital European Funding Unlimited 3.65% 23/8/2032	1,018,914	0.13	EUR 1,600,000	de Volksbank 2.375% 4/5/2027	1,526,962	0.19
USD 2,800,000	Zurich Finance Ireland Designated Activity 3.5% 2/5/2052	2,334,500	0.29	EUR 1,422,000	Enel Finance International 0.5% 17/6/2030	1,118,605	0.14
		6,492,530	0.81	GBP 2,230,000	Enel Finance International 2.875% 11/4/2029	2,262,831	0.28
Italy				GBP 2,000,000	Enel Finance International 5.625% 14/8/2024	2,355,533	0.30
EUR 1,900,000	Autostrade per l'Italia 1.625% 12/6/2023	1,892,142	0.23	EUR 400,000	Iberdrola International 2.25% 28/4/2171	322,833	0.04
EUR 2,651,000	Enel 1.375% 8/9/2170	2,100,446	0.26	EUR 1,810,000	IMCD 2.125% 31/3/2027*	1,638,792	0.20
EUR 4,020,000	Hera 2.5% 25/5/2029	3,758,590	0.47	EUR 1,600,000	ING Groep 0.375% 29/9/2028	1,351,249	0.17
EUR 650,000	UniCredit 1.625% 18/1/2032	493,214	0.06	EUR 1,400,000	ING Groep 4.125% 24/8/2033*	1,355,336	0.17
USD 2,000,000	UniCredit 1.982% 3/6/2027	1,700,006	0.21	USD 6,680,000	ING Groep 4.7% 22/3/2028*	6,605,905	0.83
EUR 3,900,000	UniCredit 2% 23/9/2029	3,551,700	0.45	EUR 2,480,000	JDE Peet's 0.625% 9/2/2028	2,086,703	0.26
		13,496,098	1.68	EUR 1,400,000	JDE Peet's 1.125% 16/6/2033	1,003,623	0.12
Japan				USD 475,000	JDE Peet's 1.375% 15/1/2027	408,725	0.05
EUR 470,000	Nissan Motor 1.94% 15/9/2023	466,662	0.06	EUR 1,000,000	Louis Dreyfus Finance 2.375% 27/11/2025	961,044	0.12
EUR 2,725,000	Nissan Motor 3.201% 17/9/2028	2,423,596	0.30	EUR 900,000	NN 4.625% 8/4/2044	907,757	0.11
USD 2,325,000	Nissan Motor 4.345% 17/9/2027	2,157,654	0.27	EUR 1,000,000	NN 5.25% 1/3/2043	990,321	0.12
EUR 128,000	Takeda Pharmaceutical 2% 9/7/2040	99,087	0.01	USD 755,000	NXP / NXP Funding / NXP USA 3.15% 1/5/2027	703,558	0.09
		5,146,999	0.64	USD 1,100,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	748,970	0.09
Jersey				USD 666,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	635,378	0.08
GBP 5,105,000	Glencore Finance Europe 3.125% 26/3/2026	5,449,831	0.68	EUR 3,300,000	Redexis Gas Finance 1.875% 28/5/2025*	3,156,391	0.39
Luxembourg				USD 1,210,000	Shell International Finance 6.375% 15/12/2038	1,415,786	0.17
USD 1,975,000	EIG Pearl 3.545% 31/8/2036	1,735,037	0.22	EUR 500,000	Syngenta Finance 1.25% 10/9/2027	432,515	0.05
EUR 1,500,000	GELF Bond Issuer I 1.125% 18/7/2029	1,209,918	0.15	EUR 2,100,000	Syngenta Finance 3.375% 16/4/2026	2,043,432	0.26
EUR 2,675,000	P3 0.875% 26/1/2026	2,318,338	0.29				
EUR 1,350,000	SELP Finance 0.875% 27/5/2029	1,063,826	0.13				
EUR 1,170,000	SELP Finance 3.75% 10/8/2027	1,130,836	0.14				

*All or a portion of this security represents a security on loan.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,700,000	Telefonica Europe 2.625% 7/6/2171	1,668,796	0.21	USD 1,450,000	Aon Global 4.45% 24/5/2043	1,274,359	0.16
EUR 6,100,000	Telefonica Europe 3% 4/12/2170	5,877,137	0.73	USD 905,000	BAE Systems 3% 15/9/2050	648,155	0.08
EUR 2,600,000	TenneT 2.374% 22/10/2170	2,454,807	0.31	EUR 1,000,000	Barclays 1.125% 22/3/2031	860,064	0.11
EUR 3,120,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	2,745,378	0.34	EUR 1,200,000	Barclays 2.885% 31/1/2027	1,156,566	0.14
EUR 979,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	942,921	0.12	USD 8,300,000	Barclays 8% 15/12/2170	8,087,072	1.01
EUR 2,310,000	Upjohn Finance 1.023% 23/6/2024*	2,220,322	0.28	EUR 1,309,000	BAT International Finance 2.25% 16/1/2030	1,088,864	0.14
EUR 7,860,000	Viterra Finance 1% 24/9/2028	6,067,625	0.76	EUR 2,100,000	British Telecommunications 1.874% 18/8/2080	1,813,186	0.23
USD 3,294,000	Viterra Finance 4.9% 21/4/2027	3,172,415	0.40	GBP 930,000	British Telecommunications 5.75% 7/12/2028	1,114,123	0.14
GBP 1,100,000	Volkswagen Financial Services 1.375% 14/9/2028	1,016,721	0.13	GBP 1,200,000	BUPA Finance 5% 8/12/2026	1,341,868	0.17
GBP 1,200,000	Volkswagen Financial Services 1.625% 10/2/2024	1,325,459	0.17	EUR 1,200,000	Chanel Ceres 0.5% 31/7/2026	1,084,121	0.14
EUR 4,000,000	Volkswagen International Finance 2.7% 14/12/2170*	3,956,704	0.49	EUR 894,000	Channel Link Enterprises Finance 2.706% 30/6/2050	839,153	0.10
EUR 3,900,000	Wintershall Dea Finance 0.84% 25/9/2025	3,587,933	0.45	GBP 1,234,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,266,635	0.16
EUR 3,700,000	Wintershall Dea Finance 1.332% 25/9/2028	3,141,119	0.39	USD 1,720,000	HSBC 4.762% 29/3/2033	1,538,546	0.19
EUR 2,500,000	Wintershall Dea Finance 2 2.499% 20/7/2171	1,990,232	0.25	EUR 6,900,000	Imperial Brands Finance 1.125% 14/8/2023	6,846,783	0.85
		79,758,326	9.95	GBP 500,000	Imperial Brands Finance 4.875% 7/6/2032	506,943	0.06
Norway				EUR 1,000,000	Investec Bank 1.25% 11/8/2026	933,137	0.12
EUR 1,600,000	Aker BP 1.125% 12/5/2029	1,337,568	0.17	USD 6,200,000	Lloyds Banking 4.716% 11/8/2026	6,137,542	0.76
Portugal				USD 468,000	Nationwide Building Society 2.972% 16/2/2028	424,119	0.05
EUR 1,400,000	EDP - Energias de Portugal 1.7% 20/7/2080	1,260,543	0.16	USD 740,000	Nationwide Building Society 4.302% 8/3/2029	699,105	0.09
Spain				EUR 4,125,000	NatWest 1.043% 14/9/2032	3,370,381	0.42
GBP 2,300,000	Banco Santander 1.5% 14/4/2026	2,319,238	0.29	USD 5,200,000	NatWest 3.754% 1/11/2029	4,935,771	0.62
USD 1,800,000	Banco Santander 4.175% 24/3/2028	1,696,831	0.21	USD 950,000	NatWest 4.892% 18/5/2029	917,138	0.11
EUR 2,400,000	Cellnex Finance 2% 15/9/2032	1,748,661	0.22	EUR 910,000	NGG Finance 1.625% 5/12/2079	840,077	0.10
EUR 1,900,000	Cellnex Finance 2.25% 12/4/2026	1,776,648	0.22	USD 200,000	Rio Tinto Finance USA 4.125% 21/8/2042	185,056	0.02
EUR 453,000	Grupo Antolin-Irausa 3.5% 30/4/2028	332,446	0.04	USD 1,155,000	Santander UK 2.469% 11/1/2028	1,016,807	0.13
USD 2,500,000	Telefonica Emisiones 4.103% 8/3/2027	2,433,834	0.31	USD 1,759,000	Santander UK 5% 7/11/2023	1,760,750	0.22
		10,307,658	1.29	EUR 820,000	SSE 2.875% 1/8/2029	799,365	0.10
Sweden				EUR 3,900,000	Standard Chartered 2.5% 9/9/2030	3,675,968	0.46
GBP 1,350,000	Svenska Handelsbanken 4.625% 23/8/2032	1,501,508	0.19	USD 900,000	Standard Chartered 5.7% 26/3/2044	846,279	0.10
Switzerland				EUR 770,000	Tesco Corporate Treasury Services 0.375% 27/7/2029*	601,202	0.08
EUR 900,000	Credit Suisse 2.125% 13/10/2026	826,074	0.10	EUR 4,200,000	Vodafone 3.1% 3/1/2079	4,080,588	0.51
USD 2,050,000	Credit Suisse 6.537% 12/8/2033	1,976,842	0.25	USD 100,000	Vodafone 5.25% 30/5/2048	94,241	0.01
USD 1,200,000	UBS 4.988% 5/8/2033	1,166,120	0.14			66,181,126	8.25
USD 4,600,000	UBS 5.125% 15/5/2024	4,616,859	0.58	United States			
		8,585,895	1.07	USD 590,000	7-Eleven 1.8% 10/2/2031	465,054	0.06
United Kingdom				USD 1,300,000	AbbVie 4.45% 14/5/2046	1,191,973	0.15
USD 1,310,000	Anglo American Capital 2.25% 17/3/2028	1,116,546	0.14	USD 1,285,000	AbbVie 4.7% 14/5/2045	1,207,189	0.15
	Anglo American Capital 3.875% 16/3/2029	2,561,491	0.32	USD 630,000	AEP Transmission 3.65% 1/4/2050	526,326	0.07
USD 2,820,000	Antofagasta 5.625% 13/5/2032	606,750	0.07	USD 400,000	Aetna 4.125% 15/11/2042	343,414	0.04
USD 1,100,000	Antofagasta 5.625% 13/5/2032	1,112,375	0.14	USD 380,000	Alexandria Real Estate Equities 3% 18/5/2051	262,538	0.03
				USD 1,100,000	Ally Financial 8% 1/11/2031	1,231,589	0.15

*All or a portion of this security represents a security on loan.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,499,000	Altria 5.8% 14/2/2039	1,415,935	0.18	USD 5,220,000	Boeing 4.875% 1/5/2025	5,242,026	0.65
USD 1,700,000	Amazon.com 2.1% 12/5/2031	1,468,980	0.18	USD 1,300,000	Boeing 5.93% 1/5/2060	1,241,202	0.15
USD 290,000	Amazon.com 3.1% 12/5/2051	229,843	0.03	USD 1,300,000	Boston Properties 2.45% 1/10/2033	990,448	0.12
USD 1,460,000	Amazon.com 3.95% 13/4/2052	1,353,086	0.17	USD 1,080,000	Bristol-Myers Squibb 4.25% 26/10/2049	1,013,545	0.13
USD 1,360,000	Amcort Flexibles North America 2.63% 19/6/2030	1,136,422	0.14	USD 1,530,000	Broadcom 4% 15/4/2029	1,426,269	0.18
USD 975,000	Amcort Flexibles North America 2.69% 25/5/2031	806,473	0.10	USD 7,079,000	Broadcom 4.926% 15/5/2037	6,383,354	0.80
USD 900,000	American International 4.75% 1/4/2048	859,897	0.11	USD 800,000	Cameron LNG 3.302% 15/1/2035	684,042	0.08
USD 562,000	American International 4.8% 10/7/2045	528,062	0.07	USD 725,000	Cameron LNG 3.701% 15/1/2039	618,557	0.08
EUR 1,130,000	American Tower 0.4% 15/2/2027	981,828	0.12	EUR 2,000,000	Capital One Financial 1.65% 12/6/2029	1,658,294	0.21
EUR 3,181,000	American Tower 0.5% 15/1/2028	2,695,241	0.34	USD 2,550,000	Capital One Financial 3.273% 1/3/2030	2,257,675	0.28
EUR 2,000,000	American Tower 0.875% 21/5/2029	1,652,102	0.21	USD 1,075,000	Capital One Financial 4.927% 10/5/2028	1,066,710	0.13
USD 675,000	American Tower 4.05% 15/3/2032	623,910	0.08	USD 800,000	Capital One Financial 5.247% 26/7/2030	790,679	0.10
USD 500,000	American Water Capital 3.45% 1/5/2050	399,989	0.05	USD 2,100,000	Capital One Financial 5.268% 10/5/2033	2,075,227	0.26
USD 1,440,000	Amgen 3.375% 21/2/2050	1,116,199	0.14	USD 665,000	Celanese US 6.379% 15/7/2032	667,850	0.08
USD 255,000	Amgen 4.2% 22/2/2052	225,389	0.03	USD 1,193,000	Charles Schwab 2.9% 3/3/2032	1,057,063	0.13
USD 4,029,000	Anheuser-Busch InBev Worldwide 5.55% 23/1/2049	4,246,629	0.53	USD 1,270,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	1,048,950	0.13
USD 980,000	Apple 3.95% 8/8/2052	919,188	0.11	USD 933,000	Charter Communications Operating / Charter Communications Operating Capital 3.75% 15/2/2028	864,367	0.11
USD 950,000	Apple 4.1% 8/8/2062	888,416	0.11	USD 1,350,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	1,159,144	0.14
USD 210,000	Arthur J Gallagher 3.5% 20/5/2051	162,023	0.02	USD 4,062,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	4,058,993	0.51
EUR 200,000	AT&T 2.45% 15/3/2035	172,388	0.02	USD 1,181,000	Charter Communications Operating / Charter Communications Operating Capital 6.484% 23/10/2045	1,143,705	0.14
USD 3,000,000	AT&T 2.55% 1/12/2033	2,420,719	0.30	USD 1,155,000	Cheniere Corpus Christi 5.875% 31/3/2025	1,179,592	0.15
EUR 1,000,000	AT&T 3.15% 4/9/2036	917,357	0.11	USD 1,255,000	Cheniere Corpus Christi 7% 30/6/2024	1,290,758	0.16
USD 2,050,000	AT&T 4.5% 15/5/2035	1,937,554	0.24	EUR 900,000	Chubb INA 1.4% 15/6/2031	765,834	0.10
USD 190,000	AT&T 4.5% 9/3/2048	167,983	0.02	USD 700,000	Cigna 4.9% 15/12/2048	674,478	0.08
USD 2,759,000	AT&T 4.85% 1/3/2039	2,625,975	0.33	USD 6,960,000	Citigroup 4.412% 31/3/2031	6,676,835	0.83
USD 1,800,000	Atmos Energy 2.85% 15/2/2052	1,300,436	0.16	USD 500,000	Citigroup 6.675% 13/9/2043	571,921	0.07
USD 1,700,000	Avery Dennison 2.25% 15/2/2032	1,347,272	0.17	USD 2,874,000	Comcast 2.887% 1/11/2051	2,050,010	0.26
USD 228,000	Aviation Capital 3.5% 1/11/2027	195,879	0.02	USD 2,000,000	Comcast 2.937% 1/11/2056	1,382,587	0.17
USD 1,000,000	Baltimore Gas and Electric 3.5% 15/8/2046	829,882	0.10	USD 747,000	CommonSpirit Health 2.782% 1/10/2030	633,119	0.08
USD 2,000,000	Bank of America 2.687% 22/4/2032	1,675,014	0.21	USD 250,000	CommonSpirit Health 3.91% 1/10/2050	198,850	0.03
USD 6,400,000	Bank of America 3.419% 20/12/2028	5,964,708	0.74	USD 480,000	Consumers Energy 3.1% 15/8/2050	376,594	0.05
USD 2,300,000	Bank of America 3.846% 8/3/2037	1,998,563	0.25				
USD 4,726,000	Bank of America 4.271% 23/7/2029	4,546,366	0.57				
USD 4,000,000	Bank of America 4.571% 27/4/2033	3,861,634	0.48				
USD 5,090,000	Bank of America 5.015% 22/7/2033	5,076,642	0.63				
USD 300,000	Bayer US Finance II 4.7% 15/7/2064	248,473	0.03				
USD 680,000	Becton Dickinson 4.298% 22/8/2032	664,975	0.08				
USD 2,750,000	Blackstone Private Credit Fund 3.25% 15/3/2027	2,366,690	0.30				
USD 400,000	Boeing 3.55% 1/3/2038	303,521	0.04				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 430,000	Consumers Energy 4.2% 1/9/2052	404,371	0.05	USD 320,000	GATX 3.1% 1/6/2051	211,448	0.03
USD 300,000	Corebridge Financial 4.4% 5/4/2052	253,280	0.03	USD 500,000	General Electric 4.35% 1/5/2050	444,644	0.06
USD 280,000	Coterra Energy 4.375% 15/3/2029	271,226	0.03	USD 1,600,000	General Electric 6.75% 15/3/2032	1,820,320	0.23
USD 2,000,000	Cox Communications 2.6% 15/6/2031	1,673,930	0.21	USD 976,000	General Motors 6.6% 1/4/2036	998,080	0.12
USD 330,000	Crown Castle 2.9% 15/3/2027	306,799	0.04	EUR 1,500,000	General Motors Financial 2.2% 1/4/2024*	1,490,387	0.19
USD 1,800,000	Crown Castle 4.15% 1/7/2050	1,516,065	0.19	GBP 995,000	General Motors Financial 2.35% 3/9/2025	1,062,307	0.13
USD 100,000	CSX 3.8% 1/11/2046	85,861	0.01	USD 1,540,000	General Motors Financial 2.4% 10/4/2028	1,309,630	0.16
USD 100,000	CSX 3.8% 15/4/2050	85,196	0.01	USD 5,800,000	Glencore Funding 1.625% 1/9/2025	5,297,986	0.66
USD 1,970,000	CSX 4.5% 15/11/2052	1,871,789	0.23	USD 3,085,000	Global Payments 2.9% 15/11/2031	2,531,034	0.32
USD 300,000	CVS Health 4.78% 25/3/2038	288,713	0.04	USD 190,000	Global Payments 3.2% 15/8/2029	167,060	0.02
USD 1,795,000	CVS Health 5.05% 25/3/2048	1,747,995	0.22	USD 430,000	Global Payments 5.95% 15/8/2052	422,889	0.05
USD 1,250,000	CVS Health 5.125% 20/7/2045	1,214,810	0.15		GLP Capital / GLP Financing II 4% 15/1/2031	2,584,614	0.32
USD 1,111,000	Devon Energy 4.75% 15/5/2042	1,011,393	0.13	EUR 2,500,000	Goldman Sachs 0.875% 9/5/2029	2,068,016	0.26
USD 1,310,000	Diamondback Energy 3.125% 24/3/2031	1,141,708	0.14	EUR 2,400,000	Goldman Sachs 1.25% 7/2/2029	2,053,845	0.26
USD 325,000	Diamondback Energy 4.25% 15/3/2052	270,182	0.03	USD 1,105,000	Goldman Sachs 2.383% 21/7/2032	899,404	0.11
USD 1,615,000	Dominion Energy 2.25% 15/8/2031	1,346,244	0.17	USD 2,105,000	Goldman Sachs 2.65% 21/10/2032	1,741,774	0.22
EUR 800,000	Dow Chemical 1.875% 15/3/2040	555,316	0.07	USD 950,000	Goldman Sachs 3.615% 15/3/2028	901,450	0.11
USD 2,565,000	Duke Energy 3.25% 15/1/2082	2,054,026	0.26	GBP 1,900,000	Goldman Sachs 3.625% 29/10/2029	2,019,461	0.25
USD 685,000	Duke Energy Carolinas 3.55% 15/3/2052	571,133	0.07	USD 2,900,000	Goldman Sachs 3.691% 5/6/2028	2,755,507	0.34
USD 980,000	Duke Energy Carolinas 3.75% 1/6/2045	834,155	0.10	USD 1,790,000	Goldman Sachs 6.75% 1/10/2037	1,994,357	0.25
USD 500,000	Duke Energy Carolinas 4% 30/9/2042	445,352	0.06	USD 500,000	Hartford Financial Services 3.6% 19/8/2049	401,460	0.05
USD 990,000	Duke Energy Florida 4.2% 15/7/2048	918,463	0.11	USD 610,000	HCA 4.125% 15/6/2029	567,802	0.07
USD 720,000	Eaton 4.7% 23/8/2052	708,271	0.09	USD 700,000	HCA 4.375% 15/3/2042	579,081	0.07
USD 1,065,000	Ecolab 4.8% 24/3/2030	1,104,343	0.14	USD 1,500,000	HCA 5.5% 15/6/2047	1,394,343	0.17
USD 3,513,000	Elevance Health 2.25% 15/5/2030	3,014,272	0.38	USD 570,000	Hess 6% 15/1/2040	578,968	0.07
USD 1,210,000	Elevance Health 4.1% 15/5/2032	1,171,613	0.15	USD 1,060,000	Hess 7.125% 15/3/2033	1,182,018	0.15
EUR 1,143,000	Eli Lilly 1.375% 14/9/2061	636,262	0.08	USD 1,220,000	Home Depot 3.625% 15/4/2052	1,034,125	0.13
USD 510,000	Energy Transfer 5.8% 15/6/2038	483,984	0.06	USD 425,000	Humana 2.15% 3/2/2032	346,208	0.04
USD 1,210,000	Energy Transfer 5.95% 1/12/2025	1,242,490	0.15	USD 3,620,000	Hyundai Capital America 2% 15/6/2028	3,013,869	0.38
USD 1,100,000	Energy Transfer 6% 15/6/2048	1,056,578	0.13	USD 1,725,000	Intel 3.2% 12/8/2061	1,232,982	0.15
USD 860,000	Energy Transfer 6.1% 15/2/2042	833,578	0.10	USD 650,000	Intercontinental Exchange 3% 15/6/2050	482,373	0.06
USD 1,176,000	Energy Transfer 6.25% 15/4/2049	1,166,770	0.15	USD 365,000	Intercontinental Exchange 4.6% 15/3/2033	364,890	0.05
USD 190,000	Enterprise Products Operating 3.95% 31/1/2060	150,210	0.02	USD 720,000	International Business Machines 4.25% 15/5/2049	646,937	0.08
USD 1,210,000	Enterprise Products Operating 4.45% 15/2/2043	1,081,153	0.13	USD 1,300,000	Invitation Homes Operating Partnership 2.7% 15/1/2034	993,348	0.12
USD 200,000	Enterprise Products Operating 4.9% 15/5/2046	188,834	0.02	USD 1,100,000	Invitation Homes Operating Partnership 4.15% 15/4/2032	993,994	0.12
USD 1,170,000	Equinix 2.15% 15/7/2030	961,348	0.12	USD 3,095,000	JPMorgan Chase 2.545% 8/11/2032	2,561,249	0.32
EUR 1,074,000	FedEx 0.45% 4/5/2029	899,578	0.11	USD 1,455,000	JPMorgan Chase 2.963% 25/1/2033	1,243,353	0.16
USD 840,000	Florida Gas Transmission 2.55% 1/7/2030	715,458	0.09				
USD 1,180,000	Florida Power & Light 5.95% 1/2/2038	1,324,612	0.17				
USD 2,100,000	Fresenius Medical Care US Finance III 2.375% 16/2/2031	1,641,293	0.20				
USD 4,500,000	Fresenius Medical Care US Finance III 3.75% 15/6/2029	4,059,430	0.51				

*All or a portion of this security represents a security on loan.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,550,000	JPMorgan Chase 4.586% 26/4/2033	3,459,336	0.43	USD 175,000	National Retail Properties 3.5% 15/4/2051	131,656	0.02
USD 1,000,000	Kennametal 2.8% 1/3/2031	803,591	0.10	EUR 1,700,000	Netflix 3.625% 15/5/2027	1,641,453	0.20
USD 680,000	Keurig Dr Pepper 4.5% 15/4/2052	602,529	0.08	USD 1,140,000	Newmont 2.25% 1/10/2030	941,109	0.12
USD 1,800,000	Kilroy Realty 2.5% 15/11/2032	1,401,277	0.18	USD 100,000	Nissan Motor Acceptance 2.75% 9/3/2028	83,201	0.01
USD 400,000	Kimco Realty 4.6% 1/2/2033	389,897	0.05	USD 420,000	Norfolk Southern 3.05% 15/5/2050	313,708	0.04
USD 1,139,000	Kinder Morgan 5.05% 15/2/2046	1,049,963	0.13	USD 720,000	Norfolk Southern 4.65% 15/1/2046	698,921	0.09
USD 1,905,000	Kinder Morgan Energy Partners 5% 1/3/2043	1,744,778	0.22	USD 780,000	Novartis Capital 4% 20/11/2045	729,014	0.09
USD 700,000	Kinder Morgan Energy Partners 6.375% 1/3/2041	715,708	0.09	USD 2,870,000	NRG Energy 4.45% 15/6/2029	2,605,985	0.32
USD 970,000	Kinder Morgan Energy Partners 6.5% 1/2/2037	1,035,389	0.13	USD 750,000	Nucor 3.95% 1/5/2028	732,272	0.09
USD 1,200,000	Kraft Heinz Foods 7.125% 1/8/2039	1,345,017	0.17	USD 1,335,000	Ohio Power 1.625% 15/1/2031	1,076,894	0.13
USD 220,000	Lam Research 3.125% 15/6/2060	163,985	0.02	USD 155,000	Omnicom 2.6% 1/8/2031	130,528	0.02
USD 360,000	Leidos 2.3% 15/2/2031	286,334	0.04	USD 1,440,000	ONE Gas 4.25% 1/9/2032	1,400,811	0.17
USD 2,470,000	Lowe's 2.625% 1/4/2031	2,126,029	0.26	USD 600,000	ONEOK 6% 15/6/2035	595,836	0.07
USD 440,000	Lowe's 2.8% 15/9/2041	318,538	0.04	USD 785,000	Oracle 2.8% 1/4/2027	720,704	0.09
USD 195,000	Lowe's 3% 15/10/2050	136,382	0.02	USD 4,385,000	Oracle 2.875% 25/3/2031	3,652,271	0.46
USD 1,255,000	Lowe's 3.65% 5/4/2029	1,193,965	0.15	USD 390,000	Oracle 2.95% 1/4/2030	334,740	0.04
USD 685,000	Lowe's 4.25% 1/4/2052	591,217	0.07	USD 2,520,000	Oracle 3.65% 25/3/2041	1,862,694	0.23
USD 1,920,000	LYB International Finance III 2.25% 1/10/2030	1,583,117	0.20	USD 2,902,000	Oracle 4.125% 15/5/2045	2,193,348	0.27
USD 1,000,000	Magallanes 5.391% 15/3/2062	815,206	0.10	USD 1,810,000	Oracle 4.5% 8/7/2044	1,462,252	0.18
USD 55,000	Marathon Petroleum 3.8% 1/4/2028	52,078	0.01	USD 400,000	Oracle 5.375% 15/7/2040	362,203	0.05
USD 200,000	Marathon Petroleum 4.75% 15/9/2044	177,733	0.02	USD 2,035,000	Parker-Hannifin 4.5% 15/9/2029	2,014,450	0.25
EUR 1,150,000	Marsh & McLennan 1.349% 21/9/2026	1,080,499	0.14	USD 3,250,000	Penske Truck Leasing / PTL Finance 1.2% 15/11/2025	2,885,293	0.36
USD 1,000,000	Masco 1.5% 15/2/2028	843,403	0.11	USD 845,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	752,208	0.09
USD 2,100,000	Massachusetts Institute of Technology 3.067% 1/4/2052	1,715,492	0.21	USD 3,500,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	3,429,418	0.43
USD 130,000	Merck 2.9% 10/12/2061	91,854	0.01	USD 270,000	Pernod Ricard International Finance 2.75% 1/10/2050	187,460	0.02
USD 770,000	Meta Platforms 3.85% 15/8/2032	728,170	0.09	EUR 900,000	Philip Morris International 1.45% 1/8/2039	547,076	0.07
USD 330,000	Meta Platforms 4.45% 15/8/2052	304,420	0.04	EUR 2,600,000	Philip Morris International 1.875% 6/11/2037*	1,696,481	0.21
USD 255,000	MetLife 5% 15/7/2052	261,681	0.03	EUR 500,000	Philip Morris International 2% 9/5/2036	350,143	0.04
USD 500,000	Microsoft 3.95% 8/8/2056	475,570	0.06	USD 545,000	Phillips 66 3.15% 15/12/2029	486,509	0.06
USD 900,000	Mid-America Apartments 1.7% 15/2/2031	718,737	0.09	USD 600,000	Plains All American Pipeline / PAA Finance 4.5% 15/12/2026	586,098	0.07
USD 65,000	Mid-America Apartments 2.875% 15/9/2051	45,680	0.01	USD 125,000	Progressive 3.7% 15/3/2052	106,862	0.01
USD 2,400,000	Morgan Stanley 2.239% 21/7/2032	1,950,887	0.24	USD 870,000	Prudential Financial 3.7% 13/3/2051	733,063	0.09
USD 4,575,000	Morgan Stanley 2.484% 16/9/2036	3,543,028	0.44	USD 500,000	Prudential Financial 3.935% 7/12/2049	437,809	0.06
USD 680,000	Morgan Stanley 5.297% 20/4/2037	655,123	0.08	USD 600,000	PulteGroup 5.5% 1/3/2026	612,914	0.08
USD 1,395,000	Motorola Solutions 2.3% 15/11/2030	1,113,045	0.14	USD 200,000	QUALCOMM 4.8% 20/5/2045	203,522	0.03
USD 2,125,000	Motorola Solutions 2.75% 24/5/2031	1,744,055	0.22	USD 505,000	RELX Capital 4.75% 20/5/2032	510,984	0.06
USD 1,100,000	Motorola Solutions 5.6% 1/6/2032	1,111,145	0.14	USD 2,000,000	Republic Services 2.3% 1/3/2030	1,732,660	0.22
USD 570,000	MPLX 4.5% 15/4/2038	509,288	0.06	USD 910,000	Sabine Pass Liquefaction 4.2% 15/3/2028	871,959	0.11
USD 2,497,000	MPLX 4.8% 15/2/2029	2,452,205	0.31	USD 860,000	Sempra Energy 6% 15/10/2039	922,288	0.12
USD 300,000	MPLX 4.875% 1/6/2025	301,588	0.04	EUR 3,474,000	Southern 1.875% 15/9/2081	2,560,398	0.32
EUR 3,240,000	National Grid North America 0.41% 20/1/2026	2,975,018	0.37	USD 1,082,000	Southern California Edison 3.65% 1/2/2050	843,990	0.11

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,500,000	Spectra Energy Partners 4.5% 15/3/2045	1,326,954	0.17	EUR 5,710,000	Wells Fargo 1% 2/2/2027	5,145,821	0.64
USD 1,065,000	Tampa Electric 2.4% 15/3/2031	919,680	0.11	USD 7,350,000	Wells Fargo 3.35% 2/3/2033	6,476,676	0.81
USD 2,545,000	Targa Resources 4.2% 1/2/2033	2,307,137	0.29	GBP 1,700,000	Wells Fargo 3.473% 26/4/2028	1,838,363	0.23
USD 1,276,000	T-Mobile USA 3.875% 15/4/2030	1,191,900	0.15	USD 2,430,000	Wells Fargo 4.611% 25/4/2053	2,278,753	0.28
USD 1,000,000	Travelers 4.3% 25/8/2045	917,811	0.11	USD 750,000	Wells Fargo 5.013% 4/4/2051	744,617	0.09
USD 2,700,000	Truist Financial 4.916% 28/7/2033	2,611,370	0.33	USD 1,320,000	Welltower 2.05% 15/1/2029	1,118,935	0.14
USD 1,100,000	Union Pacific 2.891% 6/4/2036	923,527	0.11	USD 2,440,000	Williams 4.65% 15/8/2032	2,367,971	0.30
USD 950,000	Union Pacific 3.25% 5/2/2050	757,541	0.09	USD 1,410,000	Wisconsin Power and Light 3.95% 1/9/2032	1,356,213	0.17
USD 500,000	Union Pacific 3.6% 15/9/2037	448,914	0.06	USD 1,160,000	Workday 3.8% 1/4/2032	1,065,354	0.13
USD 2,861,051	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	2,868,447	0.36	USD 300,000	WRKCo 3% 15/6/2033	251,268	0.03
USD 656,700	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	618,940	0.08	USD 837,000	Wyeth 5.95% 1/4/2037	954,987	0.12
USD 550,000	UnitedHealth 3.875% 15/8/2059	475,729	0.06			353,901,974	44.14
USD 519,118	US Airways 2013-1 Class A Pass Through Trust 3.95% 15/5/2027	467,523	0.06	Total Bonds		695,933,818	86.79
USD 270,000	Valero Energy 4% 1/6/2052	220,481	0.03	COMMERCIAL PAPER			
EUR 1,000,000	Verizon Communications 1.125% 19/9/2035	757,055	0.09	United States			
USD 1,000,000	Verizon Communications 1.75% 20/1/2031	802,534	0.10	USD 4,400,000	E.ON International Finance 0% 14/9/2022	4,395,233	0.55
USD 1,495,000	Verizon Communications 2.1% 22/3/2028	1,325,206	0.16	USD 3,800,000	Enel Finance America 0% 24/10/2022	3,782,642	0.47
USD 1,339,000	Verizon Communications 2.355% 15/3/2032	1,106,573	0.14			8,177,875	1.02
USD 5,415,000	Verizon Communications 2.55% 21/3/2031	4,617,299	0.58	Total Commercial Paper		8,177,875	1.02
EUR 425,000	Verizon Communications 2.875% 15/1/2038	386,102	0.05	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 2,824,000	Verizon Communications 3.4% 22/3/2041	2,294,883	0.29			704,111,693	87.81
USD 1,610,000	VICI Properties 5.125% 15/5/2032	1,546,341	0.19	Other Transferable Securities			
USD 500,000	Virginia Electric and Power 4.2% 15/5/2045	451,123	0.06	BONDS			
USD 3,600,000	VMware 2.2% 15/8/2031	2,828,891	0.35	United States			
USD 1,000,000	Walt Disney 4.75% 15/9/2044	997,420	0.12	EUR 270,000	Lehman Brothers 4.75% 16/1/2014 ^{***}	1,756	0.00
USD 600,000	Waste Management 1.5% 15/3/2031	477,768	0.06	Total Bonds		1,756	0.00
EUR 1,750,000	Wells Fargo 0.625% 25/3/2030	1,394,024	0.17	Total Other Transferable Securities		1,756	0.00
				Total Portfolio		704,113,449	87.81
				Other Net Assets		97,746,005	12.19
				Total Net Assets (USD)		801,859,454	100.00

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

^{***}This security is in default, see Note 2(b).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ Maturity(depreciation) USD
EUR	30,000,000	USD	30,609,504	Citigroup	2/9/2022	(596,577)
USD	214,117	PLN	1,010,000	UBS	2/9/2022	332
USD	75,003	JPY	10,150,000	BNY Mellon	2/9/2022	1,879
USD	323,879	CHF	310,000	JP Morgan	2/9/2022	7,348
USD	34,999	AUD	50,000	HSBC Bank	2/9/2022	731
USD	12,421,154	CAD	15,910,000	BNP Paribas	2/9/2022	306,281
USD	39,051,453	GBP	32,030,000	JP Morgan	2/9/2022	1,869,428

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ Maturity(depreciation) USD
USD	318,080,160	EUR	310,620,000	BNP Paribas	2/9/2022	7,326,313
USD	1,059,438	GBP	870,000	Morgan Stanley	2/9/2022	49,499
USD	967,687	CAD	1,240,000	Morgan Stanley	2/9/2022	23,473
USD	7,816,954	EUR	7,650,000	Morgan Stanley	2/9/2022	163,657
USD	724,206	EUR	710,000	JP Morgan	2/9/2022	13,900
USD	890,937	EUR	870,000	Goldman Sachs	2/9/2022	20,562
USD	34,575	AUD	50,000	State Street	4/10/2022	290

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Corporate Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
USD	319,949	CHF	310,000	State Street	4/10/2022	2,580
USD	212,676	PLN	1,010,000	HSBC Bank	4/10/2022	51
USD	13,171,615	CAD	17,150,000	Bank of America	4/10/2022	115,813
USD	73,490	JPY	10,150,000	BNP Paribas	4/10/2022	173
USD	290,036,368	EUR	288,540,000	BNP Paribas	4/10/2022	737,355
USD	38,532,546	GBP	32,900,000	UBS	4/10/2022	316,592
Net unrealised appreciation						10,359,680
AUD Hedged Share Class						
AUD	22,068,068	USD	15,400,013	BNY Mellon	15/9/2022	(272,312)
USD	380,487	AUD	550,802	BNY Mellon	15/9/2022	2,911
Net unrealised depreciation						(269,401)
CAD Hedged Share Class						
CAD	1,364,935	USD	1,058,036	BNY Mellon	15/9/2022	(18,801)
USD	20,487	CAD	26,558	BNY Mellon	15/9/2022	267
Net unrealised depreciation						(18,534)
CNH Hedged Share Class						
CNY	148,257,122	USD	21,936,239	BNY Mellon	15/9/2022	(443,819)
USD	494,919	CNY	3,379,060	BNY Mellon	15/9/2022	5,067
Net unrealised depreciation						(438,752)
EUR Hedged Share Class						
EUR	407,303,722	USD	416,192,628	BNY Mellon	15/9/2022	(8,342,422)
USD	14,939,260	EUR	14,852,349	BNY Mellon	15/9/2022	67,195
Net unrealised depreciation						(8,275,227)
GBP Hedged Share Class						
GBP	25,171,860	USD	30,496,848	BNY Mellon	15/9/2022	(1,268,364)
USD	3,738,188	GBP	3,097,998	BNY Mellon	15/9/2022	140,929
Net unrealised depreciation						(1,127,435)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
HKD Hedged Share Class						
HKD	43,257,131	USD	5,516,214	BNY Mellon	15/9/2022	(3,152)
USD	126,460	HKD	991,801	BNY Mellon	15/9/2022	56
Net unrealised depreciation						(3,096)
NOK Hedged Share Class						
NOK	68,005,390	USD	6,981,177	BNY Mellon	15/9/2022	(150,447)
USD	110,403	NOK	1,076,325	BNY Mellon	15/9/2022	2,293
Net unrealised depreciation						(148,154)
NZD Hedged Share Class						
NZD	4,768,778	USD	2,996,641	BNY Mellon	15/9/2022	(75,175)
USD	57,662	NZD	93,322	BNY Mellon	15/9/2022	491
Net unrealised depreciation						(74,684)
SEK Hedged Share Class						
SEK	387,641	USD	36,279	BNY Mellon	15/9/2022	73
USD	275	SEK	2,926	BNY Mellon	15/9/2022	1
Net unrealised appreciation						74
SGD Hedged Share Class						
SGD	1,161,535	USD	842,831	BNY Mellon	15/9/2022	(11,524)
USD	284,163	SGD	395,136	BNY Mellon	15/9/2022	1,365
Net unrealised depreciation						(10,159)
Total net unrealised depreciation (USD underlying exposure - USD 1,252,830,153)						(5,688)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(463)	EUR	Euro BOBL	September 2022	57,075,443	1,650,378
(126)	EUR	Euro Bund	September 2022	18,683,767	662,055
(12)	EUR	Euro BUXL	September 2022	1,994,779	87,478
82	EUR	Euro Schatz	September 2022	8,913,959	(64,900)
5	JPY	Japanese 10 Year Bond (OSE)	September 2022	5,386,333	15,705
7	AUD	Australian 10 Year Bond	September 2022	575,947	5,861
20	AUD	Australian 3 Year Bond	September 2022	1,476,202	4,747
106	CAD	Canadian 10 Year Bond	December 2022	10,067,589	(37,563)
148	USD	US Long Bond (CBT)	December 2022	20,169,625	(97,125)
(106)	USD	US Treasury 10 Year Note (CBT)	December 2022	12,413,594	18,219
(359)	USD	US Ultra 10 Year Note	December 2022	45,037,672	205,237
157	USD	US Ultra Bond (CBT)	December 2022	23,653,031	168,665
100	GBP	Long Gilt	December 2022	12,570,845	(163,471)
272	USD	US Treasury 2 Year Note (CBT)	December 2022	56,675,875	(72,423)
606	USD	US Treasury 5 Year Note (CBT)	December 2022	67,204,453	(284,647)
Total				341,899,114	2,098,216

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Corporate Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 2,444,000	Fund receives default protection on Heineken; and pays Fixed 1%	Bank of America	20/6/2027	14,393	(57,657)
CDS	EUR 2,444,000	Fund receives default protection on Heineken; and pays Fixed 1%	Bank of America	20/6/2027	15,666	(57,657)
CDS	EUR 2,580,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Barclays	20/6/2027	49,701	16,709
CDS	EUR 2,000,000	Fund receives default protection on UniCredit; and pays Fixed 1%	Barclays	20/6/2027	37,705	231,718
CDS	EUR (6,430,000)	Fund provides default protection on LANXESS; and receives Fixed 1%	BNP Paribas	20/12/2027	(23,168)	(553,349)
CDS	EUR 6,430,000	Fund receives default protection on Solvay; and pays Fixed 1%	BNP Paribas	20/12/2027	(23,163)	150,003
CDS	EUR 626,098	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	9,599	4,055
CDS	EUR 312,985	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	4,798	2,027
CDS	EUR 650,917	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	6,057	4,216
CDS	EUR 2,985,000	Fund receives default protection on Carrefour; and pays Fixed 1%	Citigroup	20/6/2027	(17,658)	28,453
CDS	EUR 2,030,000	Fund receives default protection on Akzo Nobel; and pays Fixed 1%	Deutsche Bank	20/6/2027	(19,862)	30,946
CDS	EUR 1,157,000	Fund receives default protection on Anheuser Busch Inbev; and pays Fixed 1%	Deutsche Bank	20/6/2027	1,118	(9,271)
CDS	EUR 1,010,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Deutsche Bank	20/6/2027	2,162	6,541
CDS	EUR (1,957,000)	Fund provides default protection on Fortum; and receives Fixed 1%	Goldman Sachs	20/6/2027	(12,794)	(153,586)
CDS	EUR 1,582,000	Fund receives default protection on Carrefour; and pays Fixed 1%	Goldman Sachs	20/6/2027	(6,449)	15,080
CDS	EUR 1,633,000	Fund receives default protection on Carrefour; and pays Fixed 1%	Goldman Sachs	20/6/2027	(403)	15,566
CDS	USD 2,971,127	Fund receives default protection on Conagra Brands; and pays Fixed 1%	Goldman Sachs	20/6/2027	(2,833)	(5,766)
CDS	EUR 10,760,000	Fund receives default protection on Lloyds Banking; and pays Fixed 1%	Goldman Sachs	20/6/2027	209,770	28,768
CDS	EUR 11,000,000	Fund receives default protection on Standard Chartered Bank; and pays Fixed 1%	Goldman Sachs	20/6/2027	70,537	40,323
CDS	EUR (685,000)	Fund provides default protection on Fortum; and receives Fixed 1%	JP Morgan	20/6/2027	(7,005)	(53,759)
CDS	EUR (1,598,000)	Fund provides default protection on Fortum; and receives Fixed 1%	JP Morgan	20/6/2027	(13,091)	(125,411)
CDS	EUR 2,570,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	JP Morgan	20/6/2027	53,853	16,645
CDS	EUR 5,312,000	Fund receives default protection on Heineken; and pays Fixed 1%	JP Morgan	20/6/2027	45,589	(125,316)
CDS	EUR 4,000,000	Fund receives default protection on Intesa Sanpaolo; and pays Fixed 1%	JP Morgan	20/6/2027	66,272	403,223
CDS	EUR (4,050,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 1%	Morgan Stanley	20/3/2023	10,713	7,815
CDS	EUR (5,830,000)	Fund provides default protection on Anglo American; and receives Fixed 5%	Morgan Stanley	20/6/2027	(458,644)	726,092
CDS	EUR 2,030,000	Fund receives default protection on Akzo Nobel; and pays Fixed 1%	Morgan Stanley	20/6/2027	(33,108)	30,946
CDS	EUR 505,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Morgan Stanley	20/6/2027	388	3,271
CDS	EUR 505,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Morgan Stanley	20/6/2027	1,085	3,271
IFS	GBP 6,480,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.191%	Morgan Stanley	16/10/2031	(988,505)	(988,505)

Global Corporate Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	CAD 13,860,000	Fund receives Fixed 0.942%; and pays Floating CAD CDOR 6 Month	Morgan Stanley	8/2/2026	(992,011)	(992,011)
IRS	EUR 1,916,000	Fund receives Fixed 0.54056%; and pays Floating EUR EURIBOR 6 Month	Morgan Stanley	9/10/2026	(123,087)	(123,087)
IRS	EUR 19,000,000	Fund receives Fixed 0.5706%; and pays Floating EUR EURIBOR 6 Month	Morgan Stanley	9/10/2026	(1,198,258)	(1,198,258)
IRS	CHF 1,600,000	Fund receives Fixed -0.268%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2026	(108,412)	(108,412)
IRS	EUR 19,500,000	Fund receives Fixed 0.4295%; and pays Floating EUR EURIBOR 6 Month	Morgan Stanley	15/2/2027	(1,447,047)	(1,447,047)
IRS	EUR 10,050,000	Fund receives Fixed 1.554%; and pays Floating EUR EURIBOR 6 Month	Morgan Stanley	15/2/2031	(585,724)	(593,449)
IRS	EUR 10,330,000	Fund receives Fixed 1.68518%; and pays Floating EUR EURIBOR 6 Month	Morgan Stanley	15/2/2031	(505,394)	(505,394)
IRS	CHF 810,000	Fund receives Fixed 0.072%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2031	(113,732)	(113,732)
Total (USD underlying exposure - USD 162,684,153)					(6,080,942)	(5,445,999)

CDS: Credit Default Swaps

IFS: Inflation Swaps

IRS: Interest Rate Swaps

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 115,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG.38.V1 quarterly from 20/6/2022; and pays 1% Fixed	Barclays	19/10/2022	444,798	751,848
EUR 42,800,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	18/1/2023	(263,021)	189,630
Total (USD underlying exposure -USD 108,564,494)				181,777	941,478

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (115,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating CDX.NA.IG.38.V1 quarterly from 20/6/2022	Barclays	19/10/2022	(194,964)	(316,289)
EUR (42,800,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	18/1/2023	(25,040)	(260,242)
EUR (42,800,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 1% Fixed	Barclays	18/1/2023	159,209	(58,242)
Total (USD underlying exposure - USD 77,447,511)				(60,795)	(634,773)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Dynamic Equity Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				13,671	Glodon	97,198	0.02
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS				26,700	Gree Electric Appliances of Zhuhai	123,574	0.03
Australia				100,000	Guangzhou Baiyun International Airport	195,827	0.04
29,255	BHP	803,849	0.18	37,900	Hangzhou Robam Appliances	138,164	0.03
142,703	South32	405,877	0.09	6,900	Hangzhou Tigermed Consulting	68,661	0.01
5,286	Woodside Energy	121,191	0.03	42,029	Hundsun Technologies	204,938	0.05
		1,330,917	0.30	171,000	Industrial & Commercial Bank of China*	87,149	0.02
Bermuda				30,700	Jiangsu Hengrui Medicine	154,235	0.03
20,668	Bunge	2,037,451	0.45	800	Kweichow Moutai	223,106	0.05
British Virgin Islands				14,900	Shanghai Jinjiang International Hotels	124,660	0.03
18,543	Capri	900,448	0.20	40,871	Venustech	111,435	0.02
Canada				31,980	Wuhan Raycus Fiber Laser Technologies	131,694	0.03
172,131	Enbridge*	7,166,981	1.58	10,821	WuXi AppTec	140,616	0.03
3,782	Nutrien	346,043	0.07	9,256	Yifeng Pharmacy Chain	71,644	0.01
		7,513,024	1.65	61,268	Yonyou Network Technology	178,414	0.04
Cayman Islands						6,436,114	1.41
130,256	Alibaba	1,565,010	0.34	France			
91,417	Diversey	575,013	0.13	13,792	Arkema	1,168,134	0.26
64,000	Haidilao International	151,670	0.03	28,750	BNP Paribas	1,343,491	0.30
24,987	Hedosophia European Growth	247,478	0.05	49,425	Cie de Saint-Gobain	2,006,036	0.44
7,011	Hedosophia European Growth (Wts 13/5/2027)	1,052	0.00	22,446	Danone*	1,177,126	0.26
7,195	Highland Transcend Partners I (Wts 31/12/2027)	691	0.00	10,109	EssilorLuxottica*	1,541,276	0.34
22,800	Hygeia Healthcare	123,897	0.03	579	Hermes International	754,762	0.16
43,250	JD Health International	301,151	0.07	7,853	LVMH Moet Hennessy Louis Vuitton	5,167,144	1.14
5,516	JD.com	173,451	0.04			13,157,969	2.90
186,500	Jinxin Fertility	121,900	0.03	Germany			
46,000	Kingsoft	140,662	0.03	17,056	Commerzbank	112,755	0.03
23,143	Li Auto	673,230	0.15	204,901	Deutsche Telekom*	3,875,118	0.85
7,400	Meituan	178,952	0.04	19,657	Infineon Technologies	485,245	0.11
539,000	Microport Cardioflow Medtech	195,036	0.04	53,006	Mercedes-Benz	3,008,856	0.66
42,000	Ming Yuan Cloud	34,837	0.01	43,637	SAP	3,747,851	0.82
28,208	NU*	137,655	0.03	47,396	Siemens	4,866,822	1.07
61,100	Tencent	2,547,195	0.56	102,961	Vantage Towers	2,667,839	0.59
1,710	TPG Pace Beneficial Finance (Wts 9/10/2027)	102	0.00			18,764,486	4.13
17,956	Wuxi Biologics Cayman	159,460	0.04	Guernsey			
		7,328,442	1.62	29,966	Genius Sports	125,558	0.03
Chile				5,434	Genius Sports (Wts 31/12/2028)	4,294	0.00
2,809	Sociedad Quimica y Minera de Chile	284,833	0.06			129,852	0.03
China				Hong Kong			
30,170	Aier Eye Hospital	128,658	0.03	232,400	AIA	2,248,907	0.50
40,388	Amoy Diagnostics	146,707	0.03	Israel			
5,450	Asymchem Laboratories Tianjin	135,520	0.03	15,839	Nice	3,445,775	0.76
31,745	BYD	1,325,118	0.29	Italy			
4,300	China Tourism Duty Free	121,852	0.03	1,198,504	Intesa Sanpaolo	2,079,581	0.46
24,992	Contemporary Amperex Technology	1,749,705	0.38	Japan			
17,830	Foshan Haitian Flavouring & Food	208,203	0.05	21,400	FANUC*	3,474,291	0.77
64,400	Ganfeng Lithium*	569,036	0.13	18,954	Hoya	1,945,855	0.43
				728	Keyence	277,134	0.06

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Dynamic Equity Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
8,700	Kose*	829,855	0.18	7,650	Albemarle	2,082,636	0.46
		6,527,135	1.44	10,188	Alcoa	507,159	0.11
	Jersey			887	Align Technology	220,827	0.05
18,783	Aptiv	1,786,357	0.39	99,540	Alphabet†	11,057,898	2.43
4,756	Aptiv	522,827	0.12	19,732	AltC Acquisition	191,844	0.04
585,169	Glencore	3,215,096	0.71	2,199	Altus Power (Wts 12/1/2027)	6,267	0.00
		5,524,280	1.22	85,085	Amazon.com	11,048,287	2.43
	Netherlands			19,720	American Tower	5,035,896	1.11
1,298	Adyen*	2,054,580	0.45	98,866	Apple†	15,829,930	3.49
21,208	Akzo Nobel	1,350,259	0.30	18,733	Applied Materials	1,762,775	0.39
7,142	ASML	3,535,384	0.78	47,912	Archer-Daniels-Midland	4,183,676	0.92
459,399	ING Groep	4,050,888	0.89	18,704	Astra Space	16,834	0.00
21,598	LyondellBasell Industries	1,786,155	0.39	900	Ball	50,634	0.01
		12,777,266	2.81	118,841	Bank of America	4,076,246	0.90
	Norway			19,092	Becton Dickinson and	963,573	0.21
52,681	Norsk Hydro	359,944	0.08	166	Booking	317,392	0.07
	South Korea			88,514	Boston Scientific	3,613,141	0.80
7,773	Amorepacific	714,799	0.16	2,847	Boston Scientific	298,252	0.07
1,640	LG Chem	774,909	0.17	15,784	California Resources	772,469	0.17
6,883	LG Energy Solution	2,380,014	0.52	7,392	Cano Health (Wts 3/6/2026)	11,088	0.01
2,305	Samsung SDI	1,030,533	0.23	38,799	CF Industries	3,997,461	0.88
		4,900,255	1.08	80,624	Charles Schwab	5,816,215	1.28
	Spain			4,861	Charter Communications	2,036,711	0.45
85,912	Cellnex Telecom	3,382,953	0.74	2,084	Chesapeake Energy	203,273	0.05
	Sweden			286	Chipotle Mexican Grill	464,410	0.10
173,004	Volvo	2,758,217	0.61	61,375	Comcast	2,227,299	0.49
	Switzerland			82,323	ConocoPhillips	8,914,758	1.97
4,600	Cie Financiere Richemont	523,000	0.11	3,330	Corteva	204,529	0.05
22,449	TE Connectivity	2,853,492	0.63	6,066	Costco Wholesale	3,172,639	0.70
		3,376,492	0.74	8,888	CrowdStrike	1,703,385	0.38
	Taiwan			709	Crown	65,242	0.01
211,000	Taiwan Semiconductor Manufacturing	3,500,783	0.77	13,800	CSX	435,804	0.10
	United Kingdom			2,443	Darling Ingredients	183,591	0.04
85,710	Alphawave IP	133,325	0.03	5,103	Datadog	554,722	0.12
23,015	Anglo American	736,988	0.16	6,520	Deere	2,388,602	0.53
29,934	AstraZeneca	3,755,659	0.83	21,317	Dexcom	1,786,151	0.39
6,281	AstraZeneca	395,829	0.09	2,111	Domino's Pizza	798,106	0.18
649	Atlassian	165,372	0.03	37,164	DR Horton	2,683,984	0.59
117,195	Compass	2,536,574	0.56	30,561	Dynatrace	1,184,544	0.26
8,206,140	Lloyds Banking	4,193,388	0.92	17,246	Edwards Lifesciences	1,579,389	0.35
10,602	Rio Tinto	584,540	0.13	6,907	Element Solutions	129,299	0.03
34,340	Shell	1,808,688	0.40	2,205	Eli Lilly	678,478	0.15
64,167	Shell	1,688,640	0.37	3,482	Embark Technology (Wts 31/12/2027)	399	0.00
78,807	Unilever	3,603,977	0.79	64,995	EQT	3,054,765	0.67
		19,602,980	4.31	3,820	Evgo (Wts 15/9/2025)	8,213	0.00
	United States			5,729	Excelerate Energy	141,793	0.03
803	2020 Cash Mandatory Exchangeable Trust	983,084	0.21	56,400	Exscientia	545,670	0.12
50,997	Abbott Laboratories	5,276,660	1.16	16,427	Exxon Mobil	1,550,380	0.34
29,352	AbbVie	3,984,827	0.88	10,198	F5	1,621,890	0.36
687	Adobe	260,456	0.06	1,613	FMC	174,252	0.04
16,911	Air Products and Chemicals	4,335,135	0.95	33,520	Ford Motor	516,543	0.11

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
 *All or a portion of this security represents a security on loan.

Global Dynamic Equity Fund continued

Portfolio of Investments 31 August 2022

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets		
Holding	Description			Holding	Description				
20,510	Fortinet	1,025,705	0.23	5,745	Thermo Fisher Scientific	3,199,046	0.70		
68,491	Fortive	4,382,739	0.97	39,633	TJX	2,458,831	0.54		
106,912	Freeport-McMoRan	3,140,005	0.69	2,640	Toast	50,398	0.01		
30,582	General Motors	1,192,392	0.26	1,714	Toll Brothers	76,479	0.02		
1,711	Gores VIII (Wts 31/12/2027)	1,027	0.00	8,775	Tractor Supply	1,643,294	0.36		
4,215	Green Plains	152,204	0.03	23,865	United Parcel Service	4,655,584	1.03		
17,267	Hilton Worldwide	2,203,615	0.49	11,737	UnitedHealth	6,166,972	1.36		
3,380	Hippo (Wts 2/8/2026)	574	0.00	2,500	Univar Solutions	63,025	0.01		
10,785	Home Depot	3,131,101	0.69	43,772	Valero Energy	5,054,791	1.11		
15,834	Humana	7,722,242	1.70	12,865	Vertiv	149,877	0.03		
1,278	Innovid (Wts 31/12/2027)	652	0.00	134,287	Vertiv	1,564,444	0.34		
19,894	International Flavors & Fragrances	2,218,579	0.49	3,940	Volta (Wts 26/8/2026)	2,363	0.00		
719	Intuit	314,153	0.07	20,428	Vulcan Materials	3,398,811	0.75		
9,725	Intuitive Surgical	2,034,373	0.45	15,668	Walmart	2,079,770	0.46		
24,048	Johnson & Johnson	3,920,305	0.86	24,547	Walt Disney	2,778,475	0.61		
44,854	Liberty Media Acquisition	447,643	0.10	57,310	Wells Fargo	2,542,272	0.56		
38,303	Liberty Media -Liberty SiriusXM	1,611,407	0.36	19,162	XPO Logistics	1,020,377	0.23		
53,172	Liberty Media -Liberty SiriusXM	2,223,121	0.49	2,500	Yum China	123,589	0.03		
35,884	Marsh & McLennan	5,889,641	1.30	5,455	Zscaler	907,548	0.20		
5,270	Masco	268,401	0.06			269,092,606	59.28		
16,720	Mastercard	5,525,626	1.22	Total Common / Preferred Stocks (Shares) & Warrants			397,460,710	87.55	
15,793	McDonald's	4,015,370	0.89	BONDS					
37,047	Merck	3,204,195	0.71						
33,268	Micron Technology	1,872,323	0.41	USD 600,000	Cayman Islands China Milk Products 0% 5/1/2012***	900	0.00		
53,994	Microsoft	14,352,145	3.16	United States					
11,728	Mirion Technologies	90,833	0.02						
949	MongoDB	319,263	0.07	USD 26,000	Stem 0.5% 1/12/2028	21,011	0.01		
34,536	Morgan Stanley	2,925,890	0.64	Total Bonds			21,911	0.01	
2,917	Mosaic	159,735	0.04	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				397,482,621	87.56
3,685	Mr Cooper	156,060	0.03						
46,066	NextEra Energy	3,968,586	0.87	Other Transferable Securities					
12,767	NVIDIA	1,954,500	0.43						
19,766	Offerpad	30,835	0.01	COMMON / PREFERRED STOCKS (SHARES)					
6,990	Offerpad Solutions (Wts 1/9/2026)	1,343	0.00						
3,249	Otis Worldwide	236,105	0.05	India					
2,772	Palo Alto Networks	1,575,633	0.35						
4,666	Park Hotels & Resorts	66,164	0.02	97	Think & Learn Pvt**	370,144	0.08		
27,112	Peloton Interactive	270,985	0.06	138	Think & Learn Pvt**	526,597	0.12		
7,772	Pioneer Natural Resources	1,942,067	0.43				896,741	0.20	
22,255	Raymond James Financial	2,329,653	0.51	United Kingdom					
4,325	ResMed	959,458	0.21						
11,307	Rocket Lab USA	64,676	0.01	14,725	Lookout**	132,525	0.03		
21,563	Salesforce	3,458,058	0.76	119,463	Lookout Series F**	1,075,167	0.24		
1,783	Sarcos Technology and Robotics	5,866	0.00	1,700	Neon Payments**	867,272	0.19		
21,532	Sarcos Technology and Robotics (Wts 24/9/2026)	7,754	0.00	53,031	NMC Health**	-	0.00		
10,499	Seagen	1,631,965	0.36				2,074,964	0.46	
40,317	Sempra Energy	6,703,507	1.48	United States					
4,203	ServiceNow	1,867,603	0.41						
2,146	Splunk	200,329	0.04	6,221	ByteDance**	997,536	0.22		
24,451	Starbucks	2,061,953	0.45	39,321	Databricks**	2,487,447	0.55		
25,075	Sun Country	511,028	0.11	5,400	Databricks**	341,604	0.08		
3,936	Tesla†	1,097,790	0.24	50,360	Deep Instinct**	260,865	0.06		
				1,544	Epic Games**	1,435,920	0.32		

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Dynamic Equity Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
11,770	Farmer's Business Network**	636,051	0.14	CNY 5,600,000	Fresh Express Delivery 0% 18/10/2010**,*	-	0.00
392,536	Included Health**	655,535	0.14		India		
151,300	JumpCloud**	742,883	0.16	USD 1,215,000	REI Agro 5.5% 13/11/2014**,*	-	0.00
30,196	Loadsmart**	496,422	0.11	Total Bonds		-	0.00
27,846	Mythic**	155,102	0.03	Total Other Transferable Securities		12,914,181	2.85
10,380	SambaNova Systems**	788,672	0.17	Total Portfolio		410,396,802	90.41
25,939	Zero Mass Water**	944,439	0.21	Other Net Assets		43,544,358	9.59
		9,942,476	2.19	Total Net Assets (USD)		453,941,160	100.00
Total Common/Preferred Stocks (Shares)		12,914,181	2.85				
BONDS							
Cayman Islands							

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
AUD	18,598,474	USD	13,067,083	Barclays	18/11/2022	(306,369)
CAD	9,255,000	USD	7,182,514	Citigroup	18/11/2022	(137,869)
CHF	4,613,000	USD	4,644,732	Deutsche Bank	15/9/2022	70,531
CHF	8,204,254	USD	8,701,160	JP Morgan	18/11/2022	(270,257)
GBP	7,124,000	USD	8,614,513	JP Morgan	18/11/2022	(332,316)
JPY	3,181,983,346	USD	23,829,546	Morgan Stanley	18/11/2022	(745,126)
KRW	2,612,908,492	USD	1,972,684	UBS	23/11/2022	(22,946)
USD	11,536,964	EUR	11,273,412	Deutsche Bank	18/11/2022	198,954
Net unrealised depreciation						(1,545,398)
CNH Hedged Share Class						
CNY	58,235	USD	8,616	BNY Mellon	15/9/2022	(174)
USD	689	CNY	4,721	BNY Mellon	15/9/2022	4
Net unrealised depreciation						(170)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
EUR Hedged Share Class						
EUR	11,990,236	USD	12,250,684	BNY Mellon	15/9/2022	(244,363)
USD	1,081,056	EUR	1,076,219	BNY Mellon	15/9/2022	3,411
Net unrealised depreciation						(240,952)
Total net unrealised depreciation (USD underlying exposure - USD 90,387,140)						(1,786,520)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
21	JPY	Nikkei 225 (Yen)	September 2022	2,120,348	6,374
2	AUD	KOSPI SPI 200 Index	September 2022	235,624	12,028
10	CAD	S&P/TSX 60 Index	September 2022	1,785,630	(15,937)
24	EUR	CAC 40 10 Euro	September 2022	1,484,920	(92,800)
3	EUR	Dax Index	September 2022	970,768	(27,499)
53	GBP	FTSE 100 Index	September 2022	4,494,097	83,710
(4)	USD	NASDAQ 100 E-Mini Index	September 2022	996,460	(90,335)
147	USD	S&P 500 E-Mini Index	September 2022	29,405,512	(155,141)
23	USD	SGX Nifty 50 Index	September 2022	808,128	(607)
Total				42,301,487	(280,207)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Dynamic Equity Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
TRS	USD (26)	Fund receives USD SOFR 1 Day - 10bps; and pays Sherwin Williams + 0 bps	BNP Paribas	2/9/2022	877	877
TRS	USD (4)	Fund receives USD SOFR 1 Day - 12bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	4	4
TRS	USD (720)	Fund receives USD SOFR 1 Day - 13bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	641	641
TRS	USD (628)	Fund receives USD SOFR 1 Day - 8bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	559	559
TRS	USD (314)	Fund receives USD SOFR 1 Day - 8bps; and pays Sherwin Williams + 0 bps	BNP Paribas	2/9/2022	10,588	10,588
Total (USD underlying exposure - USD 250,591)					12,669	12,669

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
96	Put	ConocoPhillips	Exchange Traded	USD 75	16/9/2022	(45,670)	624
62	Put	Exxon Mobil	Exchange Traded	USD 100	16/9/2022	6,212	40,765
204	Call	General Motors	Exchange Traded	USD 45	16/9/2022	(39,317)	1,938
28	Call	HCA Healthcare	Exchange Traded	USD 220	16/9/2022	(16,162)	1,540
28	Call	Mosaic	Exchange Traded	USD 70	16/9/2022	(16,427)	364
9	Put	Sherwin-Williams	Exchange Traded	USD 240	16/9/2022	(3,746)	7,290
11	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	16/9/2022	(4,961)	248
28	Call	Walt Disney	Exchange Traded	USD 125	16/9/2022	(8,910)	672
126	Put	Apple	Exchange Traded	USD 155	21/10/2022	(15,968)	61,425
145	Put	EQT	Exchange Traded	USD 30	21/10/2022	(49,261)	4,713
24	Call	Visa	Exchange Traded	USD 220	21/10/2022	(4,098)	5,364
40	Call	Walt Disney	Exchange Traded	USD 130	21/10/2022	(10,869)	3,420
28	Put	BHP	Exchange Traded	GBP 21.83	18/11/2022	592	44,948
54	Call	Dynatrace	Exchange Traded	USD 45	18/11/2022	(20,895)	9,180
10	Put	Rio Tinto	Exchange Traded	GBP 45.62	18/11/2022	7,693	27,571
29	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 395	18/11/2022	12,579	43,790
217	Call	Commerzbank	Exchange Traded	EUR 9	16/12/2022	(17,258)	2,497
28	Call	HCA Healthcare	Exchange Traded	USD 230	16/12/2022	(13,642)	13,860
9	Call	LVMH Moët Hennessy Louis Vuitton	Exchange Traded	EUR 640	16/12/2022	8,979	48,508
34	Call	SAP	Exchange Traded	USD 100	16/12/2022	(18,429)	4,505
49	Call	Abbott Laboratories	Exchange Traded	USD 125	20/1/2023	(26,324)	3,430
9	Call	Adobe	Exchange Traded	USD 480	20/1/2023	(24,957)	7,223
12	Call	Align Technology	Exchange Traded	USD 290	20/1/2023	(28,100)	22,740
80	Call	Alphabet	Exchange Traded	USD 125	20/1/2023	(35,134)	34,800
3	Call	Booking Holdings	Exchange Traded	USD 600	20/1/2023	(47,963)	6,930
68	Put	ConocoPhillips	Exchange Traded	USD 70	20/1/2023	(37,484)	9,928
54	Call	Dynatrace	Exchange Traded	USD 45	20/1/2023	(15,362)	14,715
17	Call	Eli Lilly	Exchange Traded	USD 340	20/1/2023	(14,001)	21,973
17	Call	Eli Lilly	Exchange Traded	USD 320	20/1/2023	1,518	34,893
115	Put	EQT	Exchange Traded	USD 35	20/1/2023	(38,494)	26,163
45	Put	Exxon Mobil	Exchange Traded	USD 75	20/1/2023	(18,213)	11,138
54	Call	Glencore	Exchange Traded	GBP 5.8	20/1/2023	(22,607)	7,748
8	Call	Humana	Exchange Traded	USD 500	20/1/2023	5,284	22,560
9	Call	Intuit	Exchange Traded	USD 450	20/1/2023	(491)	35,775
57	Call	Otis Worldwide	Exchange Traded	USD 85	20/1/2023	(13,382)	6,840
20	Put	Pioneer Natural Resources	Exchange Traded	USD 210	20/1/2023	(20,045)	26,000
30	Call	salesforce.com	Exchange Traded	USD 210	20/1/2023	(36,198)	7,320

Global Dynamic Equity Fund continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
30	Call	salesforce.com	Exchange Traded	USD 200	20/1/2023	(30,180)	11,400
10	Call	ServiceNow	Exchange Traded	USD 550	20/1/2023	(40,772)	15,200
40	Put	Valero Energy	Exchange Traded	USD 90	20/1/2023	(25,909)	16,900
38	Call	XPO Logistics	Exchange Traded	USD 57.5	20/1/2023	(8,407)	17,670
2,891	Call	EssilorLuxottica	JP Morgan	EUR 200	16/9/2022	(31,733)	13
11,694	Call	Pioneer Natural Resources	Morgan Stanley	USD 290	16/9/2022	(187,819)	2,559
Total (USD underlying exposure - USD 6,317,665)						(946,331)	687,140

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(46)	Put	Albemarle	Exchange Traded	USD 180	16/9/2022	36,957	(1,610)
(83)	Call	Amazon.com	Exchange Traded	USD 150	16/9/2022	12,970	(1,370)
(100)	Call	Apple	Exchange Traded	USD 175	16/9/2022	7,851	(2,250)
(142)	Call	ConocoPhillips	Exchange Traded	USD 90	16/9/2022	(225,672)	(265,540)
(62)	Put	Exxon Mobil	Exchange Traded	USD 90	16/9/2022	5,784	(9,238)
(204)	Call	General Motors	Exchange Traded	USD 52.5	16/9/2022	13,621	(408)
(204)	Put	General Motors	Exchange Traded	USD 32	16/9/2022	34,327	(1,530)
(11)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 730	16/9/2022	6,722	(1,161)
(25)	Call	NVIDIA	Exchange Traded	USD 215	16/9/2022	11,056	(88)
(8)	Call	ServiceNow	Exchange Traded	USD 520	16/9/2022	4,185	(700)
(8)	Call	ServiceNow	Exchange Traded	USD 560	16/9/2022	6,582	(360)
(11)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	16/9/2022	483	(3,861)
(28)	Put	Walt Disney	Exchange Traded	USD 110	16/9/2022	(2,037)	(4,914)
(86)	Put	Alphabet	Exchange Traded	USD 105	21/10/2022	(7,502)	(27,090)
(85)	Call	Amazon.com	Exchange Traded	USD 160	21/10/2022	19,083	(4,675)
(74)	Put	Amazon.com	Exchange Traded	USD 120	21/10/2022	(5,346)	(27,750)
(126)	Put	Apple	Exchange Traded	USD 135	21/10/2022	9,106	(14,175)
(59)	Put	Apple	Exchange Traded	USD 150	21/10/2022	(6,415)	(20,502)
(11)	Call	Costco Wholesale	Exchange Traded	USD 580	21/10/2022	5,998	(4,978)
(17)	Put	Costco Wholesale	Exchange Traded	USD 490	21/10/2022	(5,903)	(18,275)
(30)	Call	CrowdStrike Holdings	Exchange Traded	USD 230	21/10/2022	5,291	(11,850)
(145)	Call	EQT	Exchange Traded	USD 42	21/10/2022	(81,524)	(108,025)
(29)	Put	Home Depot	Exchange Traded	USD 280	21/10/2022	(10,433)	(22,692)
(7)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 750	21/10/2022	4,843	(2,945)
(36)	Put	Microsoft	Exchange Traded	USD 250	21/10/2022	(6,021)	(21,060)
(9)	Call	Palo Alto Networks	Exchange Traded	USD 640	21/10/2022	2,250	(6,255)
(25)	Call	salesforce.com	Exchange Traded	USD 220	21/10/2022	6,802	(375)
(33)	Put	Tesla	Exchange Traded	USD 240	21/10/2022	(8,083)	(31,432)
(18)	Call	Unitedhealth	Exchange Traded	USD 600	21/10/2022	4,083	(2,934)
(19)	Put	Unitedhealth	Exchange Traded	USD 480	21/10/2022	(2,885)	(14,013)
(24)	Put	Visa	Exchange Traded	USD 185	21/10/2022	(2,102)	(7,500)
(40)	Put	Walt Disney	Exchange Traded	USD 110	21/10/2022	(6,989)	(16,100)
(78)	Call	Abbott Laboratories	Exchange Traded	USD 120	18/11/2022	8,601	(3,627)
(51)	Put	Alcoa	Exchange Traded	USD 45	18/11/2022	(7,129)	(17,977)
(51)	Call	Alcoa	Exchange Traded	USD 65	18/11/2022	7,131	(8,390)
(15)	Call	BHP	Exchange Traded	GBP 26	18/11/2022	1,505	(6,350)
(28)	Put	BHP	Exchange Traded	GBP 19.6	18/11/2022	(584)	(20,423)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Dynamic Equity Fund continued

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(146)	Call	Boston Scientific	Exchange Traded	USD 45	18/11/2022	3,197	(9,855)
(54)	Put	Dynatrace	Exchange Traded	USD 35	18/11/2022	2,625	(11,610)
(48)	Call	Edwards Lifesciences	Exchange Traded	USD 115	18/11/2022	10,813	(2,760)
(5)	Call	Rio Tinto	Exchange Traded	GBP 56	18/11/2022	1,482	(4,121)
(10)	Put	Rio Tinto	Exchange Traded	GBP 41.65	18/11/2022	(4,036)	(14,301)
(29)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	18/11/2022	(3,617)	(12,862)
(217)	Put	Commerzbank	Exchange Traded	EUR 7.2	16/12/2022	(11,426)	(22,469)
(56)	Call	Dexcom	Exchange Traded	USD 110	16/12/2022	5,209	(9,800)
(28)	Put	HCA Healthcare	Exchange Traded	USD 160	16/12/2022	1,757	(10,500)
(9)	Put	LVMH Moët Hennessy Louis Vuitton	Exchange Traded	EUR 520	16/12/2022	12,195	(9,139)
(34)	Put	SAP	Exchange Traded	USD 80	16/12/2022	649	(11,050)
(18)	Call	Unitedhealth	Exchange Traded	USD 600	16/12/2022	8,446	(10,440)
(49)	Put	Abbott Laboratories	Exchange Traded	USD 105	20/1/2023	(8,317)	(34,177)
(51)	Call	Abbvie	Exchange Traded	USD 165	20/1/2023	13,324	(4,412)
(9)	Put	Adobe	Exchange Traded	USD 400	20/1/2023	(9,940)	(41,197)
(12)	Put	Align Technology	Exchange Traded	USD 230	20/1/2023	2,368	(28,500)
(80)	Put	Alphabet	Exchange Traded	USD 100	20/1/2023	8,860	(37,200)
(3)	Put	Booking Holdings	Exchange Traded	USD 2,000	20/1/2023	(28,284)	(68,400)
(54)	Put	Dynatrace	Exchange Traded	USD 35	20/1/2023	6,792	(16,065)
(17)	Put	Eli Lilly	Exchange Traded	USD 280	20/1/2023	4,654	(22,227)
(17)	Put	Eli Lilly	Exchange Traded	USD 260	20/1/2023	13,196	(13,813)
(115)	Call	EQT	Exchange Traded	USD 50	20/1/2023	(25,557)	(71,300)
(45)	Put	Exxon Mobil	Exchange Traded	USD 65	20/1/2023	8,967	(5,333)
(91)	Call	Exxon Mobil	Exchange Traded	USD 95	20/1/2023	(42,746)	(78,487)
(54)	Put	Glencore	Exchange Traded	GBP 4.5	20/1/2023	(4,485)	(24,826)
(8)	Put	Humana	Exchange Traded	USD 390	20/1/2023	11,829	(4,840)
(9)	Put	Intuit	Exchange Traded	USD 370	20/1/2023	12,017	(16,200)
(80)	Call	Merck & Co	Exchange Traded	USD 100	20/1/2023	6,741	(7,240)
(57)	Put	Otis Worldwide	Exchange Traded	USD 65	20/1/2023	3,117	(11,258)
(60)	Put	salesforce.com	Exchange Traded	USD 160	20/1/2023	(18,592)	(87,750)
(10)	Put	ServiceNow	Exchange Traded	USD 450	20/1/2023	(6,923)	(49,550)
(79)	Call	Valero Energy	Exchange Traded	USD 120	20/1/2023	(41,226)	(92,035)
(40)	Put	Valero Energy	Exchange Traded	USD 75	20/1/2023	12,930	(7,580)
(38)	Put	XPO Logistics	Exchange Traded	USD 45	20/1/2023	4,651	(10,545)
(2,891)	Put	EssilorLuxottica	JP Morgan	EUR 160	16/9/2022	(6,468)	(27,848)
(2,891)	Call	EssilorLuxottica	JP Morgan	EUR 225	16/9/2022	11,012	(2)
(11,694)	Call	Pioneer Natural Resources	Morgan Stanley	USD 320	16/9/2022	73,979	(395)
(11,694)	Put	Pioneer Natural Resources	Morgan Stanley	USD 230	16/9/2022	69,281	(44,753)
Total (USD underlying exposure - USD 12,979,356)						(64,920)	(1,647,263)

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
France			
(1,519)	Pernod Ricard	JP Morgan	18,607
			18,607

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
Hong Kong			
(22,500)	Techtronic Industries	JP Morgan	(17,245)
			(17,245)

Global Dynamic Equity Fund continued

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
United Kingdom			
(6,489)	Diageo	JP Morgan	17,228
			17,228
United States			
(1,285)	JM Smucker	JP Morgan	(10,614)
			(10,614)
Total (USD underlying exposure - USD 1,017,078)			7,976

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	15.39
Technology	13.22
Consumer Cyclical	11.73
Communications	11.07
Financials	10.91
Industrial	8.91
Energy	7.19
Basic Materials	6.55
Utilities	2.35
Information Technology	1.70
Materials	0.48
Consumer Discretionary	0.26
Health Care	0.26
Consumer Staples	0.20
Diversified	0.19
Other Net Assets	9.59
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Equity Income Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Ireland			Taiwan			
129,070	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	12,909,063	1.37	748,000	MediaTek	16,391,501	1.74
Total Funds		12,909,063	1.37	1,573,000	Taiwan Semiconductor Manufacturing	26,098,250	2.78
COMMON STOCKS (SHARES)						42,489,751	4.52
	Canada			United Kingdom			
1,050,434	TELUS	23,804,024	2.53	238,364	AstraZeneca	29,906,260	3.18
	Denmark			413,757	Diageo	18,213,348	1.94
217,965	Novo Nordisk	23,367,671	2.49	2,059,711	Prudential	21,753,459	2.31
	France			393,334	Reckitt Benckiser	30,446,206	3.24
112,658	Air Liquide [*]	14,268,648	1.52	713,272	RELX	18,852,767	2.01
115,704	EssilorLuxottica	17,640,888	1.88	10,550,545	Taylor Wimpey	13,276,399	1.41
35,105	Kering [*]	17,949,897	1.91			132,448,439	14.09
28,186	LVMH Moet Hennessy Louis Vuitton	18,545,920	1.97	United States			
338,845	Sanofi	28,170,153	3.00	154,992	AbbVie	21,041,714	2.24
153,367	Schneider Electric	18,534,717	1.97	111,086	Assurant	17,590,468	1.87
		115,110,223	12.25	558,060	Baker Hughes	13,711,534	1.46
	Indonesia			65,826	Chevron	10,347,189	1.10
31,705,300	Bank Rakyat Indonesia Persero	9,270,743	0.99	561,796	Citizens Financial	20,578,588	2.19
	Ireland			36,954	Estee Lauder	9,535,610	1.01
215,894	Medtronic	19,126,049	2.04	256,694	Fidelity National Information Services	23,921,314	2.54
	Japan			228,433	Intercontinental Exchange	23,201,940	2.47
458,000	KDDI [*]	14,112,358	1.50	79,104	International Flavors & Fragrances	8,821,678	0.94
	Jersey			63,188	Intuit	27,608,733	2.94
168,164	Ferguson	19,638,446	2.09	146,404	M&T Bank	26,645,528	2.84
	Mexico			131,607	Microsoft	34,982,457	3.72
2,833,273	Wal-Mart de Mexico	9,428,778	1.00	288,493	Otis Worldwide	20,964,786	2.23
	Netherlands			144,649	Paychex	18,005,907	1.92
4,666,268	Koninklijke KPN [*]	14,826,453	1.58	203,344	Philip Morris International	19,419,352	2.07
	Portugal			597,870	Synchrony Financial	19,747,646	2.10
4,787,397	EDP - Energias de Portugal	22,979,829	2.45	98,443	United Parcel Service	19,204,260	2.04
	Singapore			46,611	UnitedHealth	24,490,818	2.61
432,579	DBS [*]	10,092,099	1.07	103,658	Visa [*]	20,955,501	2.23
	Spain			308,452	Williams	10,410,255	1.11
991,895	Industria de Diseno Textil	21,702,091	2.31			391,185,278	41.63
	Sweden			Total Common Stocks (Shares)			
1,131,250	Epiroc	17,683,638	1.88			927,706,027	98.73
	Switzerland			Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
173,395	TE Connectivity	22,040,239	2.35			940,615,090	100.10
41,531	Zurich Insurance	18,399,918	1.96	Total Portfolio			
		40,440,157	4.31			940,615,090	100.10
				Other Net Liabilities			
						(932,000)	(0.10)
				Total Net Assets (USD)			
						939,683,090	100.00

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Global Equity Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
AUD Hedged Share Class						
AUD	22,046,879	USD	15,389,640	BNY Mellon	15/9/2022	(276,463)
USD	1,033,312	AUD	1,496,012	BNY Mellon	15/9/2022	7,794
Net unrealised depreciation						(268,669)
CHF Hedged Share Class						
CHF	9,436,812	USD	9,886,330	BNY Mellon	15/9/2022	(240,059)
USD	724,593	CHF	697,191	BNY Mellon	15/9/2022	11,933
Net unrealised depreciation						(228,126)
CNH Hedged Share Class						
CNY	28,111,382	USD	4,160,419	BNY Mellon	15/9/2022	(85,192)
USD	346,909	CNY	2,372,971	BNY Mellon	15/9/2022	2,907
Net unrealised depreciation						(82,285)
EUR Hedged Share Class						
EUR	56,155,712	USD	57,387,982	BNY Mellon	15/9/2022	(1,156,922)
USD	4,141,571	EUR	4,125,780	BNY Mellon	15/9/2022	10,324
Net unrealised depreciation						(1,146,598)
GBP Hedged Share Class						
USD	105,814	GBP	89,603	BNY Mellon	15/9/2022	1,774
GBP	1,333,487	USD	1,615,782	BNY Mellon	15/9/2022	(67,396)
Net unrealised depreciation						(65,622)
HKD Hedged Share Class						
HKD	7,776,236	USD	991,641	BNY Mellon	15/9/2022	(570)
USD	63,820	HKD	500,629	BNY Mellon	15/9/2022	16
Net unrealised depreciation						(554)
PLN Hedged Share Class						
PLN	56,832,889	USD	12,275,707	BNY Mellon	15/9/2022	(273,082)
USD	879,477	PLN	4,200,798	BNY Mellon	15/9/2022	(7,758)
Net unrealised depreciation						(280,840)
SGD Hedged Share Class						
USD	4,335,536	SGD	6,039,451	BNY Mellon	15/9/2022	13,129
SGD	85,423,851	USD	61,991,207	BNY Mellon	15/9/2022	(853,702)
Net unrealised depreciation						(840,573)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
ZAR Hedged Share Class						
USD	131,889	ZAR	2,225,461	BNY Mellon	15/9/2022	1,604
ZAR	27,144,706	USD	1,624,276	BNY Mellon	15/9/2022	(35,152)
Net unrealised depreciation						(33,548)
Total net unrealised depreciation (USD underlying exposure - USD 174,014,053)						(2,946,815)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	27.71
Financials	20.03
Technology	15.64
Consumer Cyclical	10.69
Industrial	10.47
Communications	5.61
Energy	3.67
Basic Materials	2.46
Utilities	2.45
Investment Funds	1.37
Other Net Liabilities	(0.10)
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Government Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				EUR 2,170,000	Republic of Austria Government Bond 1.65% 21/10/2024	2,183,868	0.26
BONDS				EUR 635,000	Republic of Austria Government Bond 1.85% 23/5/2049	568,729	0.07
Angola				EUR 650,000	Republic of Austria Government Bond 2.1% 20/9/2117	555,079	0.06
USD 200,000	Angolan Government International Bond 8.75% 14/4/2032	164,000	0.02	EUR 60,000	Republic of Austria Government Bond 3.15% 20/6/2044	68,736	0.01
Argentina				EUR 300,000	Republic of Austria Government Bond 3.8% 26/1/2062	400,491	0.05
USD 245,902	Generacion Mediterranea / Central Termica Roca 9.875% 1/12/2027	162,809	0.02	EUR 170,000	Republic of Austria Government Bond 4.15% 15/3/2037	208,272	0.02
USD 74,900	Genneia 8.75% 2/9/2027	70,339	0.01	USD 170,000	Suzano Austria 3.125% 15/1/2032	134,642	0.01
USD 260,000	YPF 7% 15/12/2047	141,700	0.01	USD 70,000	Suzano Austria 3.75% 15/1/2031	59,500	0.01
		374,848	0.04			11,022,416	1.30
Australia				Belgium			
AUD 5,817,000	Australia Government Bond 0.25% 21/11/2024	3,743,885	0.44	EUR 3,071,000	Kingdom of Belgium Government Bond 0% 22/10/2031	2,557,494	0.30
AUD 2,515,000	Australia Government Bond 0.25% 21/11/2025	1,564,904	0.18	EUR 2,128,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030	1,856,628	0.22
AUD 540,000	Australia Government Bond 1.75% 21/6/2051	236,510	0.03	EUR 510,000	Kingdom of Belgium Government Bond 0.4% 22/6/2040	351,414	0.04
AUD 460,000	Australia Government Bond 2.25% 21/11/2022	315,128	0.04	EUR 380,000	Kingdom of Belgium Government Bond 0.5% 22/10/2024	374,062	0.05
AUD 380,000	Australia Government Bond 2.75% 21/4/2024	259,405	0.03	EUR 700,000	Kingdom of Belgium Government Bond 0.65% 22/6/2071	328,897	0.04
AUD 1,290,000	Australia Government Bond 2.75% 21/11/2027	857,692	0.10	EUR 490,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027	471,877	0.06
AUD 609,000	Australia Government Bond 2.75% 21/11/2029	397,160	0.05	EUR 745,000	Kingdom of Belgium Government Bond 0.8% 22/6/2028	709,513	0.08
AUD 450,000	Australia Government Bond 2.75% 21/5/2041	261,429	0.03	EUR 350,000	Kingdom of Belgium Government Bond 0.9% 22/6/2029	330,157	0.04
AUD 1,090,000	Australia Government Bond 3% 21/3/2047	645,082	0.08	EUR 2,200,000	Kingdom of Belgium Government Bond 1% 22/6/2026	2,160,781	0.26
AUD 152,000	Australia Government Bond 3.25% 21/6/2039	96,219	0.01	EUR 250,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053	183,442	0.02
		8,377,414	0.99	EUR 1,625,000	Kingdom of Belgium Government Bond 1.45% 22/6/2037*	1,419,624	0.17
Austria				EUR 600,000	Kingdom of Belgium Government Bond 1.6% 22/6/2047	490,250	0.06
USD 249,000	BRF 4.35% 29/9/2026*	227,737	0.03	EUR 340,000	Kingdom of Belgium Government Bond 1.7% 22/6/2050	277,148	0.03
USD 200,000	Klabin Austria 3.2% 12/1/2031	158,720	0.02	EUR 130,000	Kingdom of Belgium Government Bond 2.25% 22/6/2057	118,420	0.01
EUR 1,357,000	Republic of Austria Government Bond 0% 20/2/2030	1,172,139	0.14	EUR 268,000	Kingdom of Belgium Government Bond 3% 22/6/2034	286,632	0.03
EUR 1,086,000	Republic of Austria Government Bond 0% 20/10/2040	700,881	0.08	EUR 370,000	Kingdom of Belgium Government Bond 3.75% 22/6/2045	440,734	0.05
EUR 58,000	Republic of Austria Government Bond 0.5% 20/2/2029	53,125	0.01	EUR 1,310,000	Kingdom of Belgium Government Bond 4.25% 28/9/2022	1,313,984	0.16
EUR 210,000	Republic of Austria Government Bond 0.75% 20/3/2051	140,938	0.02			13,671,057	1.62
EUR 70,000	Republic of Austria Government Bond 0.85% 30/6/2120	31,321	0.00	Bermuda			
EUR 500,000	Republic of Austria Government Bond 0.9% 20/2/2032	445,742	0.05	USD 75,317	Digicel 8% 1/4/2025	48,895	0.01
EUR 3,767,000	Republic of Austria Government Bond 1.2% 20/10/2025	3,747,213	0.44	USD 5,000	NCL 3.625% 15/12/2024	4,357	0.00
EUR 90,000	Republic of Austria Government Bond 1.5% 20/2/2047	76,389	0.01	USD 814,000	Shelter Growth CRE 2022-FL4 Issuer 4.597% 17/6/2037	805,972	0.09
EUR 127,000	Republic of Austria Government Bond 1.5% 2/11/2086	88,894	0.01	USD 10,000	Viking Cruises 5.875% 15/9/2027	8,015	0.00
						867,239	0.10

*All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Brazil				USD 1,375,000	Allegro CLO XI 4.128% 19/1/2033	1,358,844	0.16
USD 225,000	Banco Votorantim 4% 24/9/2022	224,890	0.03	USD 250,000	Allegro CLO XI 4.588% 19/1/2033	244,673	0.03
USD 95,000	Oi 10% 27/7/2025	43,700	0.00	USD 295,000	ANCHORAGE CAPITAL CLO 1-R 3.445% 13/4/2031	291,084	0.03
		268,590	0.03	USD 980,000	Anchorage Capital CLO 2018-10 3.712% 15/10/2031	965,845	0.11
Canada				USD 1,000,000	Apidos CLO XV 3.72% 20/4/2031	983,250	0.12
USD 19,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	17,038	0.00	USD 1,733,000	Apidos CLO XXXII 4.03% 20/1/2033	1,712,587	0.20
USD 20,000	Bausch Health 5.5% 1/11/2025	16,687	0.00	USD 500,000	Apidos CLO XXXIX 2.039% 21/4/2035	488,930	0.06
USD 14,000	Bausch Health 5.75% 15/8/2027	10,292	0.00		ASSURANT CLO 3.75% 20/4/2031	738,609	0.09
USD 39,000	Bausch Health 7% 15/1/2028	17,028	0.00	USD 750,000	Bain Capital Credit CLO 2021-4 3.88% 20/10/2034	243,683	0.03
USD 39,000	Bausch Health 7.25% 30/5/2029	16,050	0.00	USD 834,000	Bain Capital Credit CLO 2021-5 4.433% 23/10/2034	787,842	0.09
USD 81,000	Bausch Health 9% 15/12/2025	51,171	0.01	USD 350,000	Bean Creek CLO 3.73% 20/4/2031	344,561	0.04
	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	34,862	0.01	USD 500,000	Benefit Street Partners CLO XV 4.44% 18/7/2031	485,819	0.06
CAD 1,500,000	Canadian Government Bond 0.25% 1/8/2023	1,106,456	0.13	USD 500,000	Canyon CLO 2018-1 3.582% 15/7/2031	491,496	0.06
CAD 1,939,000	Canadian Government Bond 0.25% 1/3/2026	1,324,497	0.16	USD 1,340,000	Canyon CLO 2021-4 4.212% 15/10/2034	1,288,504	0.15
CAD 3,550,000	Canadian Government Bond 1.25% 1/3/2025	2,554,510	0.30	USD 500,000	CARLYLE US CLO 2018-1 3.73% 20/4/2031	495,082	0.06
CAD 970,000	Canadian Government Bond 1.25% 1/6/2030	645,953	0.08	USD 250,000	CIFC Funding 2013-III-R 4.633% 24/4/2031	239,305	0.03
CAD 1,110,000	Canadian Government Bond 1.5% 1/9/2024	811,507	0.10	USD 1,400,000	CIFC Funding 2017-II 3.66% 20/4/2030	1,384,695	0.16
CAD 1,130,000	Canadian Government Bond 1.75% 1/12/2053	645,150	0.08	USD 800,000	CIFC Funding 2017-IV 4.333% 24/10/2030	776,639	0.09
CAD 1,510,000	Canadian Government Bond 2% 1/9/2023	1,129,985	0.13	USD 500,000	CIFC Funding 2017-V 3.92% 16/11/2030	495,807	0.06
CAD 60,000	Canadian Government Bond 2% 1/6/2028	42,928	0.00		CIFC Funding 2018-I 3.74% 18/4/2031	3,392,212	0.41
CAD 1,100,000	Canadian Government Bond 2.25% 1/3/2024	820,614	0.10	USD 3,165,000	CIFC Funding 2018-II 3.75% 20/4/2031	3,124,504	0.37
CAD 1,070,000	Canadian Government Bond 2.75% 1/9/2027	796,672	0.09	USD 250,000	CIFC Funding 2018-V 3.702% 15/1/2032	246,523	0.03
CAD 1,777,000	Canadian Government Bond 2.75% 1/12/2048	1,291,289	0.15	USD 400,000	Clear Creek CLO 3.91% 20/10/2030	395,372	0.05
CAD 580,000	Canadian Government Bond 3.5% 1/12/2045	475,359	0.06	USD 1,000,000	Deer Creek Clo 2017-1 4.36% 20/10/2030	965,316	0.11
CAD 190,000	Canadian Government Bond 5% 1/6/2037	177,257	0.02	USD 1,000,000	Dryden 41 Senior Loan Fund 3.812% 15/4/2031	965,959	0.11
USD 200,000	Frontera Energy 7.875% 21/6/2028	163,184	0.02	USD 280,290	Dryden 70 CLO 4.44% 16/1/2032	271,064	0.03
USD 14,000	Masonite International 5.375% 1/2/2028	12,991	0.00	USD 500,000	Dryden XXVIII Senior Loan Fund 4.105% 15/8/2030	495,304	0.06
USD 14,000	Mattamy 5.25% 15/12/2027	12,348	0.00	USD 1,350,000	Flatiron CLO 18 3.692% 17/4/2031	1,333,233	0.16
USD 963,000	Rogers Communications 3.2% 15/3/2027	919,265	0.11	USD 691,000	Galaxy XXII CLO 3.94% 16/4/2034	674,772	0.08
		13,093,093	1.55	USD 1,689,426	Galaxy XXIII CLO 3.653% 24/4/2029	1,671,295	0.20
Cayman Islands				USD 750,000	Generate CLO 2 3.909% 22/1/2031	740,138	0.09
USD 961,823	ACAS CLO 2015-1 3.63% 18/10/2028	947,212	0.11	USD 250,000	Goldentree Loan Management US CLO 1 3.73% 20/4/2034	242,252	0.03
USD 1,000,000	AGL CLO 1 4.36% 20/10/2034	950,935	0.11				
USD 737,000	AGL CLO 3 5.812% 15/1/2033	693,396	0.08				
USD 1,400,000	AGL CLO 5 3.87% 20/7/2034	1,359,050	0.16				
USD 415,000	AGL Core CLO 2 4.61% 20/4/2032	400,924	0.05				
USD 500,000	AIMCO CLO Series 2017-A 4.81% 20/4/2034	468,766	0.06				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,400,000	Goldentree Loan Management US Clo 10 3.81% 20/7/2034	1,367,043	0.16	USD 277,863	Rockford Tower CLO 2017-3 3.9% 20/10/2030	275,623	0.03
USD 500,000	Goldentree Loan Management US Clo 10 4.31% 20/7/2034	479,782	0.06	USD 200,000	Ronshine China 7.35% 15/12/2023	14,000	0.00
USD 1,000,000	Goldentree Loan Management US Clo 4 4.383% 24/4/2031	962,956	0.11	USD 1,000,000	RR 3 3.602% 15/1/2030	987,928	0.12
USD 250,000	Goldentree Loan Management US CLO 5 4.26% 20/10/2032	240,127	0.03	USD 1,005,000	RR 4 4.062% 15/4/2030	974,205	0.11
USD 290,949	Goldentree Loan Opportunities XI 3.81% 18/1/2031	288,523	0.03	USD 200,000	Shui On Development 5.5% 3/3/2025	150,608	0.02
USD 1,300,000	Goldentree Loan Management US CLO 1 3.84% 20/10/2034	1,272,653	0.15	USD 200,000	Times China 6.75% 8/7/2025	31,926	0.01
USD 390,000	Grupo Aval 4.375% 4/2/2030	315,784	0.04	GBP 100,000	Trafford Centre Finance 2.561% 28/7/2035	94,029	0.01
USD 570,320	Madison Park Funding XIII 3.688% 19/4/2030	565,043	0.07	USD 28,768	Transocean Guardian 5.875% 15/1/2024	27,521	0.00
USD 1,000,000	Madison Park Funding XIII 4.238% 19/4/2030	983,981	0.12	USD 33,040	Transocean Pontus 6.125% 1/8/2025	31,681	0.01
USD 640,000	Madison Park Funding XXVI 4.006% 29/7/2030	634,429	0.07	USD 245,152	Venture XXVI CLO 3.81% 20/1/2029	243,217	0.03
USD 250,000	Milos CLO 3.78% 20/10/2030	246,744	0.03	USD 964,000	Whetstone Park CLO 4.31% 20/1/2035	912,879	0.11
USD 1,000,000	Neuberger Berman Loan Advisers CLO 27 3.912% 15/1/2030	963,286	0.11	USD 300,000	Yuzhou 8.375% 30/10/2024	22,500	0.00
USD 500,000	Neuberger Berman Loan Advisers CLO 29 3.868% 19/10/2031	494,864	0.06			55,901,542	6.63
USD 830,000	Neuberger Berman Loan Advisers CLO 29 4.438% 19/10/2031	803,966	0.09		Chile		
USD 750,000	Neuberger Berman Loan Advisers CLO 33 3.82% 16/10/2033	735,801	0.09	USD 200,000	VTR Comunicaciones 4.375% 15/4/2029	121,000	0.01
USD 700,000	Neuberger Berman Loan Advisers CLO 33 4.34% 16/10/2033	676,309	0.08		China		
USD 1,000,000	Neuberger Berman Loan Advisers CLO 37 4.16% 20/7/2031	970,031	0.11	CNY 16,000,000	China Government Bond 1.99% 9/4/2025	2,308,601	0.27
USD 1,000,000	OCP CLO 2020-18 3.8% 20/7/2032	982,199	0.12	CNY 22,200,000	China Government Bond 2.28% 17/3/2024	3,234,429	0.38
USD 500,000	Octagon Investment Partners XVII 3.783% 25/1/2031	495,445	0.06	CNY 10,000,000	China Government Bond 2.68% 21/5/2030	1,451,623	0.17
USD 245,292	OZLM Funding IV 4.009% 22/10/2030	242,415	0.03	CNY 15,000,000	China Government Bond 2.74% 4/8/2026	2,209,525	0.26
USD 650,000	OZLM VI 4.49% 17/4/2031	627,750	0.07	CNY 10,000,000	China Government Bond 2.8% 24/3/2029	1,468,535	0.18
USD 500,000	OZLM XX 4.36% 20/4/2031	480,628	0.06	CNY 23,000,000	China Government Bond 3.01% 13/5/2028	3,424,227	0.41
USD 500,000	Palmer Square CLO 2018-2 3.84% 16/7/2031	492,535	0.06	CNY 11,500,000	China Government Bond 3.72% 12/4/2051	1,842,440	0.22
USD 250,000	Palmer Square CLO 2018-2 4.39% 16/7/2031	243,786	0.03			15,939,380	1.89
USD 250,000	Palmer Square CLO 2020-3 4.505% 15/11/2031	240,904	0.03		Colombia		
USD 1,100,000	Pikes Peak CLO 8 3.88% 20/7/2034	1,068,629	0.13	USD 593,000	Colombia Government International Bond 4.5% 15/3/2029	520,377	0.06
USD 1,722,000	Regata XII Funding 3.612% 15/10/2032	1,690,575	0.20	USD 200,000	Colombia Telecomunicaciones 4.95% 17/7/2030	167,546	0.02
USD 415,000	Regatta XXI Funding 4.41% 20/10/2034	413,755	0.05	USD 753,000	Ecopetrol 6.875% 29/4/2030	698,408	0.09
				USD 259,000	Empresas Publicas de Medellin 4.25% 18/7/2029	214,211	0.02
				USD 200,000	Empresas Publicas de Medellin 4.375% 15/2/2031	160,835	0.02
				USD 200,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	171,450	0.02

Global Government Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	171,450	0.02	EUR 2,740,000	French Republic Government Bond OAT 0% 25/2/2026	2,606,616	0.31
USD 200,000	Transportadora de Gas Internacional 5.55% 1/11/2028	192,697	0.02	EUR 5,745,000	French Republic Government Bond OAT 0% 25/2/2027	5,346,589	0.63
		2,296,974	0.27	EUR 1,770,000	French Republic Government Bond OAT 0% 25/11/2031*	1,476,639	0.18
Cote d'Ivoire (Ivory Coast)				EUR 6,050,000	French Republic Government Bond OAT 0.5% 25/5/2025*	5,906,178	0.70
EUR 200,000	Ivory Coast Government International Bond 6.625% 22/3/2048	138,463	0.02	EUR 1,640,000	French Republic Government Bond OAT 0.5% 25/5/2040	1,184,508	0.14
Denmark				EUR 3,819,000	French Republic Government Bond OAT 0.5% 25/6/2044	2,573,319	0.30
DKK 5,160,000	Denmark Government Bond 0.5% 15/11/2029	631,902	0.07	EUR 150,000	French Republic Government Bond OAT 0.75% 25/5/2052	95,923	0.01
DKK 6,000,000	Denmark Government Bond 1.75% 15/11/2025	810,237	0.10	EUR 3,394,000	French Republic Government Bond OAT 0.75% 25/5/2053	2,106,036	0.25
DKK 4,210,000	Denmark Government Bond 4.5% 15/11/2039	771,974	0.09	EUR 3,556,000	French Republic Government Bond OAT 1% 25/11/2025	3,508,932	0.42
		2,214,113	0.26	EUR 30,000	French Republic Government Bond OAT 1.25% 25/5/2036	26,182	0.00
Finland				EUR 2,453,382	French Republic Government Bond OAT 1.5% 25/5/2050	1,968,337	0.23
EUR 290,000	Finland Government Bond 0% 15/9/2023	287,220	0.03	EUR 1,500,000	French Republic Government Bond OAT 1.75% 25/6/2039	1,375,793	0.16
EUR 810,000	Finland Government Bond 0% 15/9/2030	694,477	0.08	EUR 364,000	French Republic Government Bond OAT 1.75% 25/5/2066	291,279	0.03
EUR 510,000	Finland Government Bond 0.125% 15/4/2036	382,958	0.05	EUR 1,670,000	French Republic Government Bond OAT 2% 25/5/2048	1,516,763	0.18
EUR 140,000	Finland Government Bond 0.125% 15/4/2052	77,016	0.01	EUR 105,000	French Republic Government Bond OAT 3.25% 25/5/2045	118,696	0.01
EUR 200,000	Finland Government Bond 0.25% 15/9/2040	138,162	0.02	EUR 525,000	French Republic Government Bond OAT 4% 25/10/2038	637,142	0.08
EUR 570,000	Finland Government Bond 0.5% 15/4/2026*	550,879	0.07	EUR 140,000	French Republic Government Bond OAT 4.5% 25/4/2041	182,770	0.02
EUR 770,000	Finland Government Bond 0.5% 15/9/2028	713,793	0.08	EUR 246,000	French Republic Government Bond OAT 4.75% 25/4/2035	312,740	0.04
EUR 140,000	Finland Government Bond 0.5% 15/9/2029	127,866	0.02			44,359,732	5.24
EUR 290,000	Finland Government Bond 0.5% 15/4/2043	201,737	0.02	Germany			
EUR 100,000	Finland Government Bond 0.75% 15/4/2031	90,721	0.01	EUR 640,000	Bundesobligation 0% 10/4/2026*	613,061	0.07
EUR 390,000	Finland Government Bond 2% 15/4/2024	396,180	0.05	EUR 1,150,000	Bundesobligation 0% 16/4/2027	1,084,404	0.13
EUR 30,000	Finland Government Bond 2.625% 4/7/2042	31,217	0.00	EUR 900,000	Bundesobligation 1.3% 15/10/2027*	896,917	0.11
		3,692,226	0.44	EUR 3,823,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/2/2031*	3,399,062	0.40
France				EUR 4,271,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/5/2036*	3,429,203	0.41
EUR 15,491	FCT Noria 2018-1 1.559% 25/6/2038	15,181	0.00	EUR 290,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2052	180,940	0.02
EUR 15,491	FCT Noria 2018-1 2.709% 25/6/2038	15,105	0.00	EUR 2,211,000	Bundesrepublik Deutschland Bundesanleihe 1.25% 15/8/2048*	2,053,906	0.24
EUR 92,724	FCT Noria 2021 1.559% 25/10/2049	88,524	0.01	EUR 4,409,000	Bundesrepublik Deutschland Bundesanleihe 4% 4/1/2037*	5,742,320	0.68
EUR 1,557,000	French Republic Government Bond OAT 0% 25/3/2024*	1,531,502	0.18	EUR 1,074,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 4/7/2034*	1,450,242	0.17
EUR 2,100,000	French Republic Government Bond OAT 0% 25/2/2025	2,028,529	0.24				
EUR 9,783,000	French Republic Government Bond OAT 0% 25/3/2025*	9,446,449	1.12				

* All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 9,110,000	Bundesschatzanweisungen 0% 10/3/2023*	9,098,432	1.08	EUR 97,500	River Green Finance 2020 1.122% 22/1/2032	95,586	0.01
EUR 814,000	Kreditanstalt fuer Wiederaufbau 1.375% 7/6/2032	756,784	0.09	EUR 591,000	RRE 5 Loan Management 1.75% 15/1/2037	561,872	0.07
		28,705,271	3.40	USD 438,000	Shire Acquisitions Investments Ireland 3.2% 23/9/2026	419,513	0.05
	Ghana			GBP 451,656	Taurus 2019-2 UK 3.613% 17/11/2029	515,925	0.06
USD 211,000	Ghana Government International Bond 7.625% 16/5/2029	84,664	0.01	GBP 389,851	Taurus 2019-2 UK 3.913% 17/11/2029	443,646	0.05
	Greece			GBP 99,271	Taurus 2021-1 UK 3.343% 17/5/2031	107,732	0.01
EUR 270,000	Hellenic Republic Government Bond 0% 12/2/2026	243,345	0.03	GBP 100,132	Taurus 2021-4 UK 3.793% 17/8/2031	106,376	0.01
EUR 528,000	Hellenic Republic Government Bond 1.875% 24/1/2052	312,510	0.04	EUR 113,000	Voya Euro CLO III 1.65% 15/4/2033	106,400	0.01
		555,855	0.07	EUR 684,000	Voya Euro CLO IV 1.75% 15/10/2034	649,340	0.08
	Hong Kong					10,768,949	1.27
USD 400,000	Yango Justice International 7.5% 15/4/2024	26,000	0.00		Isle of Man		
USD 200,000	Yango Justice International 8.25% 25/11/2023	13,000	0.00	USD 200,000	AngloGold Ashanti 3.75% 1/10/2030	171,393	0.02
		39,000	0.00		Israel		
	India			ILS 7,750,000	Israel Government Bond - Fixed 1% 31/3/2030*	2,042,284	0.24
USD 200,000	ReNew Power Pvt 5.875% 5/3/2027	183,196	0.02		Italy		
	Indonesia			EUR 200,515	Cassia 2022-1 3.891% 22/5/2034	200,689	0.02
USD 200,000	Freeport Indonesia 4.763% 14/4/2027	195,000	0.02	EUR 4,600,000	Italy Buoni Poliennali Del Tesoro 0% 1/4/2026	4,165,236	0.49
	Ireland			EUR 5,020,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026*	4,495,108	0.53
USD 485,000	ASG Finance Designated Activity 7.875% 3/12/2024	446,200	0.05	EUR 3,770,000	Italy Buoni Poliennali Del Tesoro 0.35% 1/2/2025	3,593,164	0.43
EUR 145,000	Avoca CLO XXII 1.3% 15/4/2035	133,642	0.01	EUR 1,670,000	Italy Buoni Poliennali Del Tesoro 0.6% 1/8/2031	1,281,752	0.15
EUR 182,000	CVC Cordatus Loan Fund IV 1.691% 22/2/2034	169,305	0.02	EUR 290,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/8/2030	238,438	0.03
EUR 250,000	CVC Cordatus Loan Fund V 1.542% 21/7/2030	240,129	0.03	EUR 1,390,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/3/2037	943,310	0.11
EUR 100,000	Henley CLO IV 1.495% 25/4/2034	92,809	0.01	EUR 2,560,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	2,357,320	0.28
EUR 250,000	Invesco Euro CLO IV 1.7% 15/4/2033	236,341	0.03	EUR 520,000	Italy Buoni Poliennali Del Tesoro 1.35% 1/4/2030	447,624	0.05
EUR 1,615,000	Ireland Government Bond 0% 18/10/2022	1,614,815	0.19	EUR 750,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	480,690	0.06
EUR 700,000	Ireland Government Bond 0.2% 15/5/2027	653,907	0.08	EUR 1,010,000	Italy Buoni Poliennali Del Tesoro 1.75% 1/7/2024	1,004,193	0.12
EUR 2,365,000	Ireland Government Bond 1.1% 15/5/2029	2,253,160	0.27	EUR 6,290,000	Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	6,167,851	0.73
EUR 767,000	Ireland Government Bond 1.5% 15/5/2050	603,758	0.07	EUR 931,000	Italy Buoni Poliennali Del Tesoro 2.15% 1/3/2072	605,315	0.07
EUR 470,000	Ireland Government Bond 1.7% 15/5/2037	428,942	0.05	EUR 840,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/10/2023*	847,343	0.10
EUR 146,344	Last Mile Logistics Pan Euro Finance 1.739% 17/8/2033	137,681	0.02	EUR 1,030,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050	773,614	0.09
EUR 151,968	Last Mile PE 2021 1.539% 17/8/2031	144,949	0.02	EUR 199,000	Italy Buoni Poliennali Del Tesoro 2.7% 1/3/2047	161,496	0.02
EUR 136,971	Last Mile PE 2021 1.939% 17/8/2031	126,753	0.02				
EUR 269,055	Pearl Finance 2020 2.239% 17/11/2032	270,321	0.03				
EUR 212,412	Pearl Finance 2020 2.839% 17/11/2032	209,847	0.02				

*All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 720,000	Italy Buoni Poliennali Del Tesoro 2.8% 1/12/2028	703,095	0.08	JPY 161,400,000	Japan Government Thirty Year Bond 0.4% 20/3/2050	963,760	0.11
EUR 1,670,000	Italy Buoni Poliennali Del Tesoro 2.95% 1/9/2038	1,478,577	0.17	JPY 90,300,000	Japan Government Thirty Year Bond 0.5% 20/3/2049	557,852	0.07
EUR 640,000	Italy Buoni Poliennali Del Tesoro 3% 1/8/2029	628,080	0.07	JPY 5,400,000	Japan Government Thirty Year Bond 0.6% 20/6/2050	33,824	0.00
EUR 2,700,000	Italy Buoni Poliennali Del Tesoro 3.1% 1/3/2040	2,423,496	0.29	JPY 91,650,000	Japan Government Thirty Year Bond 0.7% 20/12/2048	599,035	0.07
EUR 1,610,000	Italy Buoni Poliennali Del Tesoro 3.25% 1/3/2038	1,480,501	0.18	JPY 536,600,000	Japan Government Thirty Year Bond 0.7% 20/12/2050	3,445,018	0.41
EUR 905,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048	834,666	0.10	JPY 53,150,000	Japan Government Thirty Year Bond 0.8% 20/3/2047	363,373	0.04
EUR 925,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	910,906	0.11	JPY 50,000,000	Japan Government Thirty Year Bond 0.8% 20/12/2047	339,026	0.04
		36,222,464	4.28	JPY 7,400,000	Japan Government Thirty Year Bond 0.8% 20/3/2048	50,019	0.01
Jamaica				JPY 21,450,000	Japan Government Thirty Year Bond 0.9% 20/9/2048	147,610	0.02
USD 41,183	Digicel International Finance /Digicel international 8% 31/12/2026	26,872	0.00	JPY 1,416,800,000	Japan Government Thirty Year Bond 1% 20/3/2052	9,742,496	1.15
USD 103,163	Digicel International Finance /Digicel international 8.75% 25/5/2024	98,108	0.01	JPY 893,100,000	Japan Government Twenty Year Bond 0.3% 20/12/2039	5,977,634	0.71
USD 60,635	Digicel International Finance /Digicel international 13% 31/12/2025	50,554	0.01	JPY 516,450,000	Japan Government Twenty Year Bond 0.4% 20/3/2039	3,554,614	0.42
		175,534	0.02	JPY 1,159,300,000	Japan Government Twenty Year Bond 0.4% 20/3/2040	7,871,263	0.93
Japan				JPY 160,800,000	Japan Government Twenty Year Bond 0.5% 20/3/2038	1,137,289	0.14
JPY 426,050,000	Japan Government Five Year Bond 0.005% 20/3/2027	3,072,805	0.36	JPY 260,000,000	Japan Government Twenty Year Bond 0.5% 20/6/2038	1,835,125	0.22
JPY 248,850,000	Japan Government Five Year Bond 0.1% 20/9/2023	1,797,150	0.21	JPY 102,000,000	Japan Government Twenty Year Bond 0.6% 20/12/2036	741,876	0.09
JPY 78,400,000	Japan Government Forty Year Bond 0.5% 20/3/2059	446,421	0.05	JPY 12,550,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	92,278	0.01
JPY 334,000,000	Japan Government Forty Year Bond 0.5% 20/3/2060	1,896,007	0.22	JPY 477,000,000	Japan Government Twenty Year Bond 0.7% 20/9/2038	3,459,208	0.41
JPY 471,250,000	Japan Government Forty Year Bond 0.7% 20/3/2061	2,861,518	0.34	JPY 76,550,000	Japan Government Twenty Year Bond 1% 20/12/2035	589,386	0.07
JPY 54,050,000	Japan Government Ten Year Bond 0.1% 20/12/2028	389,952	0.05	JPY 255,400,000	Japan Government Twenty Year Bond 1.2% 20/12/2034	2,015,563	0.24
JPY 77,300,000	Japan Government Ten Year Bond 0.1% 20/6/2029	556,507	0.07	JPY 10,000,000	Japan Government Twenty Year Bond 1.8% 20/9/2030	81,279	0.01
JPY 216,350,000	Japan Government Ten Year Bond 0.1% 20/9/2029	1,554,617	0.18	JPY 184,750,000	Japan Government Twenty Year Bond 2% 20/3/2031	1,533,835	0.18
JPY 58,000,000	Japan Government Ten Year Bond 0.1% 20/12/2029	415,980	0.05	JPY 45,150,000	Japan Government Twenty Year Bond 2.1% 20/3/2030	372,139	0.04
JPY 128,900,000	Japan Government Ten Year Bond 0.1% 20/9/2030	921,699	0.11	JPY 85,900,000	Japan Government Two Year Bond 0.005% 1/2/2024	619,857	0.07
JPY 241,600,000	Japan Government Ten Year Bond 0.1% 20/9/2031	1,724,575	0.20	USD 475,000	Takeda Pharmaceutical 2.05% 31/3/2030	399,666	0.05
JPY 265,400,000	Japan Government Ten Year Bond 0.1% 20/12/2031	1,895,199	0.22			79,261,120	9.38
JPY 1,549,600,000	Japan Government Ten Year Bond 0.2% 20/3/2032	11,206,452	1.33	Jersey			
JPY 43,000,000	Japan Government Ten Year Bond 0.6% 20/12/2023	312,650	0.04	USD 1,500,000	AGL CLO 20 5.968% 20/7/2035	1,500,000	0.18
JPY 265,450,000	Japan Government Thirty Year Bond 0.4% 20/6/2049	1,590,176	0.19	Luxembourg			
JPY 351,400,000	Japan Government Thirty Year Bond 0.4% 20/12/2049	2,096,387	0.25	USD 72,000	Atento Luxco 1 8% 10/2/2026	34,491	0.01
				EUR 147,000	BL Consumer Credit 2021 1.709% 25/9/2038	139,331	0.02

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 191,000	BL Consumer Credit 2021 2.909% 25/9/2038	179,660	0.02	USD 200,000	Orbia Advance 5.875% 17/9/2044	181,874	0.02
USD 596,000	EIG Pearl 4.387% 30/11/2046	484,250	0.06	USD 107,000	Petroleos Mexicanos 5.5% 27/6/2044	63,933	0.01
EUR 130,605	Germany Compartment Consumer 2020-1 1.723% 14/11/2034	129,619	0.01	USD 1,377,000	Petroleos Mexicanos 6.7% 16/2/2032	1,071,857	0.13
EUR 65,302	Germany Compartment Consumer 2020-1 2.473% 14/11/2034	63,835	0.01	USD 159,000	Petroleos Mexicanos 6.75% 21/9/2047	99,757	0.01
USD 169,000	Gol Finance 7% 31/1/2025	103,567	0.01	USD 98,000	Petroleos Mexicanos 6.875% 16/10/2025	95,344	0.01
USD 200,000	Kenbourne Invest 4.7% 22/1/2028	162,676	0.02	MXN 4,411,100	Petroleos Mexicanos 7.19% 12/9/2024	199,149	0.02
USD 598,000	Kenbourne Invest 6.875% 26/11/2024	580,568	0.07	USD 635,000	Petroleos Mexicanos 8.75% 2/6/2029	584,995	0.07
USD 200,000	MC Brazil Downstream Trading 7.25% 30/6/2031	168,000	0.02			11,083,831	1.31
USD 180,000	Millicom International Cellular 6.625% 15/10/2026	176,911	0.02		Mongolia		
USD 30,000	Nielsen Luxembourg /The 5% 1/2/2025	30,070	0.00	USD 200,000	Mongolia Government International Bond 5.125% 7/4/2026	184,750	0.02
USD 250,000	Simpar Europe 5.2% 26/1/2031	204,064	0.02		Netherlands		
		2,457,042	0.29	USD 263,000	Braskem Netherlands Finance 8.5% 23/1/2081	267,045	0.03
	Malaysia			EUR 125,000	Dutch Property Finance 2020-2 1.562% 28/1/2058	121,234	0.01
MYR 1,000,000	Malaysia Government Bond 4.254% 31/5/2035	223,440	0.03	USD 200,000	Embraer Netherlands Finance 6.95% 17/1/2028	200,166	0.03
MYR 4,110,000	Malaysia Government Bond 4.696% 15/10/2042	954,155	0.11	EUR 100,000	Jubilee Place 1.602% 17/1/2059	89,238	0.01
MYR 950,000	Malaysia Government Bond 4.921% 6/7/2048	223,412	0.03	USD 250,000	Mong Duong Finance 5.125% 7/5/2029	207,592	0.02
MYR 3,000,000	Malaysia Government Investment Issue 4.07% 30/9/2026	679,504	0.08	EUR 1,260,000	Netherlands Government Bond 0% 15/1/2026	1,203,286	0.14
MYR 4,980,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,127,476	0.13	EUR 1,270,000	Netherlands Government Bond 0% 15/7/2030	1,113,190	0.13
		3,207,987	0.38	EUR 640,000	Netherlands Government Bond 0% 15/7/2031*	549,453	0.07
	Mexico			EUR 873,000	Netherlands Government Bond 0% 15/1/2052	492,104	0.06
USD 200,000	Axtel 6.375% 14/11/2024	154,456	0.02	EUR 350,000	Netherlands Government Bond 0.25% 15/7/2025	339,611	0.04
USD 200,000	Banco Mercantil del Norte 5.875% 24/1/2171	173,750	0.02	EUR 680,000	Netherlands Government Bond 0.25% 15/7/2029	618,716	0.07
USD 200,000	Banco Mercantil del Norte 6.625% 24/1/2171	170,973	0.02	EUR 1,509,000	Netherlands Government Bond 0.5% 15/7/2026	1,456,752	0.17
USD 200,000	Braskem Idesa SAPI 6.99% 20/2/2032	158,000	0.02	EUR 1,550,000	Netherlands Government Bond 0.5% 15/1/2040	1,215,676	0.14
USD 47,000	Grupo Televisa SAB 6.625% 15/1/2040	50,848	0.00	EUR 840,000	Netherlands Government Bond 0.75% 15/7/2028	801,054	0.10
USD 200,000	Industrias Penoles 4.75% 6/8/2050	161,125	0.02	EUR 710,000	Netherlands Government Bond 1.75% 15/7/2023	716,734	0.09
USD 200,000	Metalsa S A P I De 3.75% 4/5/2031	151,952	0.02	EUR 160,000	Netherlands Government Bond 2.5% 15/1/2033	169,260	0.02
MXN 19,000,000	Mexican Bonos 7.5% 3/6/2027	884,411	0.10	EUR 555,000	Netherlands Government Bond 2.75% 15/1/2047	643,023	0.08
MXN 15,000,000	Mexican Bonos 8% 5/9/2024	721,261	0.09	EUR 280,000	Netherlands Government Bond 3.75% 15/1/2042	359,075	0.04
MXN 53,600,000	Mexican Bonos 8.5% 31/5/2029	2,579,798	0.30	EUR 385,000	Netherlands Government Bond 4% 15/1/2037	480,583	0.06
MXN 46,800,000	Mexican Bonos 8.5% 18/11/2038	2,211,011	0.26	EUR 520,000	Netherlands Government Bond 5.5% 15/1/2028	624,724	0.07
MXN 12,000,000	Mexican Bonos 10% 5/12/2024	599,702	0.07				
MXV 5,940	Mexican Udibonos 4.5% 22/11/2035	227,800	0.03				
USD 200,000	Minera Mexico de 4.5% 26/1/2050	157,270	0.02				
USD 200,000	Nemak 3.625% 28/6/2031	152,900	0.02				
USD 390,000	Operadora de Servicios Mega de Sofom ER 8.25% 11/2/2025	231,665	0.03				

*All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 122,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	98,866	0.01	SGD 480,000	Singapore Government Bond 2.75% 1/3/2046	328,107	0.04
USD 1,791,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	1,448,198	0.17	SGD 1,140,000	Singapore Government Bond 2.875% 1/9/2030	812,459	0.10
USD 419,000	NXP / NXP Funding / NXP USA 5% 15/1/2033	408,724	0.05			3,533,117	0.42
		13,624,304	1.61		South Africa		
	Norway			USD 302,000	Eskom SOC 7.125% 11/2/2025*	284,900	0.03
NOK 4,400,000	Norway Government Bond 1.375% 19/8/2030	380,280	0.04		Spain		
NOK 7,000,000	Norway Government Bond 1.5% 19/2/2026	657,271	0.08	EUR 90,967	Autonoria Spain 2021 FT 1.609% 31/1/2039	86,330	0.01
		1,037,551	0.12	EUR 94,018	Autonoria Spain 2021 FT 2.709% 31/1/2039	88,705	0.01
	Oman			EUR 94,017	Autonoria Spain 2021 FT 3.959% 31/1/2039	88,779	0.01
USD 440,000	Oman Government International Bond 4.75% 15/6/2026	429,550	0.05	EUR 57,709	FT Santander Consumer Spain Auto 2020-1 1.778% 20/3/2033	55,792	0.01
USD 407,000	Oman Government International Bond 6.75% 28/10/2027	425,315	0.05	EUR 4,570,000	Spain Government Bond 0% 31/1/2025	4,398,303	0.52
		854,865	0.10	EUR 4,020,000	Spain Government Bond 0% 31/1/2026	3,783,413	0.45
	Paraguay			EUR 7,684,000	Spain Government Bond 0% 31/1/2027*	7,048,226	0.83
USD 200,000	Frigorifico Concepcion 7.7% 21/7/2028	161,649	0.02	EUR 2,785,000	Spain Government Bond 0.25% 30/7/2024	2,722,848	0.32
	Peru			EUR 7,777,000	Spain Government Bond 0.5% 30/4/2030	6,787,734	0.80
USD 200,000	InRetail Consumer 3.25% 22/3/2028	172,570	0.02	EUR 500,000	Spain Government Bond 0.6% 31/10/2029	445,975	0.05
	Philippines			EUR 1,200,000	Spain Government Bond 0.7% 30/4/2032	1,007,930	0.12
USD 200,000	Rizal Commercial Banking 6.5% 27/2/2171	188,715	0.02	EUR 1,827,000	Spain Government Bond 0.8% 30/7/2029	1,654,001	0.20
	Poland			EUR 2,296,000	Spain Government Bond 0.85% 30/7/2037	1,701,633	0.20
PLN 3,460,000	Republic of Poland Government Bond 1.75% 25/4/2032	503,014	0.06	EUR 1,430,000	Spain Government Bond 1% 31/10/2050	863,420	0.10
PLN 3,420,000	Republic of Poland Government Bond 2.25% 25/10/2024*	657,247	0.08	EUR 1,500,000	Spain Government Bond 1.2% 31/10/2040	1,111,289	0.13
PLN 5,940,000	Republic of Poland Government Bond 2.5% 25/7/2027	1,043,967	0.12	EUR 592,000	Spain Government Bond 1.4% 30/7/2028	568,131	0.07
PLN 3,615,000	Republic of Poland Government Bond 4% 25/10/2023	743,678	0.09	EUR 690,000	Spain Government Bond 1.45% 31/10/2071	375,570	0.05
		2,947,906	0.35	EUR 1,750,000	Spain Government Bond 1.85% 30/7/2035	1,567,975	0.19
	Portugal			EUR 370,000	Spain Government Bond 2.7% 31/10/2048	342,583	0.04
EUR 66,175	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	65,118	0.01	EUR 534,000	Spain Government Bond 3.45% 30/7/2066	539,960	0.07
	Russian Federation			EUR 541,000	Spain Government Bond 4.9% 30/7/2040	684,882	0.08
RUB 61,105,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	323,304	0.04	EUR 275,000	Spain Government Bond 5.15% 31/10/2044	367,926	0.04
	Singapore					36,291,405	4.30
USD 193,500	Continuum Energy Levanter 4.5% 9/2/2027	161,572	0.02		Sweden		
USD 200,000	Medco Oak Tree 7.375% 14/5/2026	189,046	0.02	SEK 200,000	Sweden Government Bond 0.75% 12/5/2028	17,413	0.00
SGD 580,000	Singapore Government Bond 1.75% 1/2/2023	413,124	0.05	SEK 4,450,000	Sweden Government Bond 0.75% 12/11/2029	381,514	0.05
SGD 1,890,000	Singapore Government Bond 2.125% 1/6/2026	1,320,989	0.16				
SGD 290,000	Singapore Government Bond 2.375% 1/7/2039	190,661	0.02				
SGD 170,000	Singapore Government Bond 2.75% 1/4/2042	117,159	0.01				

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The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
SEK 8,000,000	Sweden Government Bond 1% 12/11/2026	713,465	0.08	EUR 32,136	Paragon Mortgages No 12 0.801% 15/11/2038	29,527	0.00
SEK 1,500,000	Sweden Government Bond 3.5% 30/3/2039	172,587	0.02	GBP 100,000	Paragon Mortgages No 25 2.763% 15/5/2050	115,241	0.01
		1,284,979	0.15	GBP 100,000	Paragon Mortgages No 25 3.113% 15/5/2050	113,932	0.01
	Switzerland			GBP 136,000	Polaris 2022-1 3.691% 23/10/2059	149,231	0.02
USD 405,000	UBS 4.49% 5/8/2025	404,145	0.05	GBP 298,000	Polaris 2022-1 5.091% 23/10/2059	322,564	0.04
	Thailand			GBP 100,000	Residential Mortgage 32 3.602% 20/6/2070	114,363	0.01
USD 200,000	Bangkok Bank Hong Kong 5% 23/3/2171	187,966	0.02	GBP 150,000	Sage AR Funding No 1 3.843% 17/11/2030	168,712	0.02
	Turkey			GBP 40,425	Tesco Property Finance 1 7.623% 13/7/2039	54,004	0.01
USD 496,000	Turkey Government International Bond 4.875% 16/4/2043	282,100	0.03	GBP 46,285	Tesco Property Finance 3 5.744% 13/4/2040	53,778	0.01
	Ukraine			GBP 93,926	Tesco Property Finance 4 5.801% 13/10/2040	109,013	0.01
USD 239,000	Ukraine Government International Bond 7.253% 15/3/2035	47,202	0.00	GBP 100,000	Tower Bridge Funding 2020-1 3.852% 20/9/2063	115,635	0.01
	United Arab Emirates			GBP 100,000	Tower Bridge Funding 2020-1 4.852% 20/9/2063	115,758	0.02
USD 211,000	Emirates NBD Bank 6.125% 20/9/2170	209,958	0.03	GBP 124,000	Tower Bridge Funding 2021-1 3.429% 21/7/2064	141,288	0.02
USD 293,000	NBK Tier 1 3.625% 24/8/2171	256,925	0.03	GBP 106,000	Tower Bridge Funding 2021-1 3.729% 21/7/2064	118,892	0.02
		466,883	0.06	GBP 99,999	Tower Bridge Funding 2021-2 3.493% 20/11/2063	106,554	0.01
	United Kingdom			GBP 100,000	Tower Bridge Funding 2022-1 2.652% 20/12/2063	106,125	0.01
USD 835,000	Anglo American Capital 4% 11/9/2027	791,214	0.09	GBP 305,000	Turbo Finance 9 3.341% 20/8/2028	350,234	0.04
USD 314,150	Avianca Midco 2 9% 1/12/2028	265,457	0.03	GBP 100,000	Twin Bridges 2019-2 3.341% 12/6/2053	116,119	0.02
GBP 165,000	Azure Finance NO 2 4.691% 20/7/2030	190,799	0.02	GBP 115,000	Twin Bridges 2020-1 3.591% 12/12/2054	131,403	0.02
GBP 115,000	Canada Square Funding 6 3.011% 17/1/2059	123,732	0.02	GBP 125,000	Twin Bridges 2020-1 4.341% 12/12/2054	142,762	0.02
GBP 130,000	Canada Square Funding 6 3.411% 17/1/2059	135,910	0.02	GBP 138,000	Twin Bridges 2021-1 2.941% 12/3/2055	150,399	0.02
EUR 200,000	Channel Link Enterprises Finance 2.706% 30/6/2050	187,730	0.02	GBP 100,000	Twin Bridges 2021-1 3.441% 12/3/2055	106,537	0.01
GBP 115,000	CMF 2020-1 2.691% 16/1/2057	131,692	0.02	GBP 100,000	Twin Bridges 2022-1 3.041% 1/12/2055	98,603	0.01
GBP 100,000	CMF 2020-1 2.941% 16/1/2057	113,252	0.01	GBP 100,000	Twin Bridges 2022-2 0% 12/6/2055	113,816	0.01
GBP 200,000	Dowson 2021-2 3.291% 20/10/2028	223,429	0.03	GBP 272,097	Unique Pub Finance 5.659% 30/6/2027	321,888	0.04
GBP 232,000	Finsbury Square 2.619% 16/12/2067	260,237	0.03	GBP 10,600,000	United Kingdom Gilt 0.125% 31/1/2023*	12,197,095	1.44
GBP 100,000	Funding IV 3.891% 15/9/2024	116,062	0.01	GBP 3,130,000	United Kingdom Gilt 0.125% 30/1/2026*	3,322,146	0.39
GBP 100,000	Funding V 3.391% 15/10/2025	112,245	0.01	GBP 290,000	United Kingdom Gilt 0.25% 31/7/2031*	269,716	0.03
GBP 100,000	Funding VI 4.791% 15/7/2026	114,588	0.01	GBP 5,000	United Kingdom Gilt 0.375% 22/10/2030	4,825	0.00
GBP 99,976	Gemgarto 2018-1 2.422% 16/9/2065	115,555	0.01	GBP 1,635,000	United Kingdom Gilt 0.5% 22/10/2061	852,340	0.10
GBP 143,937	Greene King Finance 3.98% 15/12/2033	156,187	0.02				
GBP 90,812	Greene King Finance 4.064% 15/3/2035	97,209	0.01				
GBP 181,000	Harben Finance 2.604% 28/9/2055	192,086	0.02				
GBP 179,000	Harben Finance 2.954% 28/9/2055	185,268	0.02				
GBP 140,000	Lanebrook Mortgage Transaction 2020-1 3.591% 12/6/2057	158,471	0.02				
GBP 100,000	Mortimer BTL 2021-1 2.86% 23/6/2053	108,959	0.01				
GBP 100,000	Newday Funding Master Issuer - Series 2022-2 0% 15/7/2030	116,114	0.02				

*All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 1,390,000	United Kingdom Gilt 0.625% 7/6/2025*	1,521,389	0.18	USD 1,300,000	AbbVie 3.6% 14/5/2025	1,277,598	0.15
GBP 190,000	United Kingdom Gilt 1% 22/4/2024	213,680	0.03	USD 19,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/2/2023	18,835	0.00
GBP 2,050,000	United Kingdom Gilt 1% 31/1/2032*	2,019,354	0.24	USD 19,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	17,404	0.00
GBP 1,244,000	United Kingdom Gilt 1.125% 22/10/2073	796,427	0.09	USD 29,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	25,353	0.00
GBP 550,000	United Kingdom Gilt 1.25% 22/7/2027*	595,447	0.07	USD 56,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	53,350	0.01
GBP 3,290,000	United Kingdom Gilt 1.25% 22/10/2041	2,767,371	0.33	USD 46,000	Albertsons / Safeway / New Albertsons / Albertsons 7.5% 15/3/2026	46,939	0.01
GBP 2,920,000	United Kingdom Gilt 1.25% 31/7/2051	2,215,479	0.26	USD 300,000	Amazon.com 4.1% 13/4/2062	274,822	0.03
GBP 590,000	United Kingdom Gilt 1.5% 31/7/2053	474,000	0.06	USD 19,000	AMC Networks 4.75% 1/8/2025	17,668	0.00
GBP 1,620,000	United Kingdom Gilt 1.625% 22/10/2054	1,344,415	0.16	USD 83,000	AMC Networks 5% 1/4/2024	81,042	0.01
GBP 5,182,000	United Kingdom Gilt 1.75% 7/9/2022*	6,015,555	0.71	USD 505,000	American Tower 2.1% 15/6/2030	410,587	0.05
GBP 139,000	United Kingdom Gilt 1.75% 7/9/2037	134,177	0.02	USD 422,000	American Tower 2.4% 15/3/2025	400,505	0.05
GBP 865,000	United Kingdom Gilt 1.75% 22/1/2049*	761,727	0.09	USD 420,000	American Tower 3.65% 15/3/2027	400,837	0.05
GBP 360,000	United Kingdom Gilt 1.75% 22/7/2057	309,641	0.04	USD 584,000	Aon 2.8% 15/5/2030	515,212	0.06
GBP 960,000	United Kingdom Gilt 2% 7/9/2025*	1,088,924	0.13	USD 429,000	Aon / Aon Global 2.85% 28/5/2027	401,654	0.05
GBP 1,410,000	United Kingdom Gilt 2.75% 7/9/2024*	1,630,669	0.19	USD 15,000	Aramark Services 5% 1/2/2028	13,842	0.00
GBP 675,000	United Kingdom Gilt 3.25% 22/1/2044	790,692	0.09	USD 298,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	216,606	0.03
GBP 1,616,500	United Kingdom Gilt 3.5% 22/1/2045	1,968,726	0.23	USD 730,000	AREIT 2022-CRE7 4.538% 17/6/2039	725,728	0.09
GBP 20,000	United Kingdom Gilt 3.5% 22/7/2068	27,000	0.00	USD 658,000	AT&T 2.25% 1/2/2032	534,033	0.06
GBP 289,000	United Kingdom Gilt 4.25% 7/12/2040	385,302	0.05	USD 769,000	AT&T 4.35% 1/3/2029	753,393	0.09
GBP 36,000	United Kingdom Gilt 4.25% 7/12/2055	52,733	0.01	USD 29,000	Ball 5.25% 1/7/2025	28,762	0.01
GBP 67,000	United Kingdom Gilt 4.5% 7/12/2042	92,988	0.01	USD 330,000	BAMLL Commercial Mortgage Trust 2015-200P 3.49% 14/4/2033	310,713	0.04
USD 400,000	Vedanta Resources Finance II 8.95% 11/3/2025	312,000	0.04	USD 340,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	305,110	0.04
		49,526,392	5.86	USD 450,613	BAMLL Commercial Mortgage Trust 2018-DSNY 4.092% 15/9/2034	431,366	0.05
	United States			USD 950,000	BANK 2018-BNK14 3.966% 15/9/2060	928,288	0.11
USD 330,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	310,389	0.04	USD 42,000	Bank of America 1.319% 19/6/2026	38,268	0.00
USD 500,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	462,524	0.06		Bank of America 1.734% 22/7/2027	1,882,922	0.23
USD 330,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	278,221	0.03	USD 2,104,000	Bank of America 2.551% 4/2/2028	3,761,721	0.45
USD 230,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	188,864	0.02	USD 4,139,000	Bank of America 3.384% 2/4/2026	2,510,394	0.30
USD 415,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	369,299	0.04	USD 578,000	Bank of America 4.376% 27/4/2028	565,895	0.07
USD 360,000	280 Park Avenue 2017-280P Mortgage Trust 3.906% 15/9/2034	343,399	0.04	USD 269,000	Bausch Health Americas 8.5% 31/1/2027	134,906	0.02
				USD 81,000	Bausch Health Americas 9.25% 1/4/2026	48,329	0.01

*All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 714,698	Bayview Commercial Asset Trust 2006-1 2.849% 25/4/2036	643,594	0.08	USD 2,077,812	Citigroup Mortgage Loan Trust 2.909% 25/8/2036	1,884,855	0.22
USD 470,000	BBCMS 2017-DELC Mortgage Trust 3.546% 15/8/2036	461,061	0.06	USD 480,000	Citigroup Mortgage Loan Trust 4.944% 25/7/2037	481,401	0.06
USD 2,400,000	Bear Stearns Asset Backed I Trust 2007-HE5 2.744% 25/6/2047	2,298,668	0.27	USD 237,670	Citigroup Mortgage Loan Trust 2006-FX1 5.775% 25/10/2036	176,327	0.02
USD 408,000	Benchmark 2018-B2 Mortgage Trust 4.381% 15/2/2051	386,190	0.05	USD 582,651	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	537,014	0.06
USD 264,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	250,095	0.03	USD 325,221	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	299,952	0.04
USD 795,000	Benchmark 2018-B4 Mortgage Trust 4.121% 15/7/2051	783,464	0.09		Clear Channel Outdoor 5.125% 15/8/2027	63,619	0.01
USD 510,000	Broadcom 4% 15/4/2029	475,423	0.05	USD 71,000	Comcast 2.65% 1/2/2030	668,753	0.08
USD 491,000	Broadcom 4.75% 15/4/2029	483,989	0.06	USD 747,000	COMM 2013-GAM 3.367% 10/2/2028	602,075	0.07
USD 1,562,000	Broadcom 4.926% 15/5/2037	1,408,504	0.17	USD 610,046	COMM 2013-GAM 3.531% 10/2/2028	699,857	0.08
USD 37,000	Buckeye Partners 3.95% 1/12/2026	33,109	0.00	USD 725,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	422,542	0.05
USD 390,000	BX Trust 2018-BILT 4.161% 15/5/2030	373,245	0.04	USD 440,000	COMM 2015-CCRE27 Mortgage Trust 4.487% 10/10/2048	1,070,121	0.13
USD 350,000	BXP Trust 2017-GM 3.539% 13/6/2039	305,132	0.04	USD 400,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	366,996	0.04
USD 320,000	BXP Trust 2017-GM 3.539% 13/6/2039	286,858	0.03	USD 389,928	Conseco Finance 7.03% 15/7/2028	367,499	0.04
USD 698,000	Cameron LNG 3.302% 15/1/2035	596,826	0.07	USD 484,000	Crown Castle 2.5% 15/7/2031	400,500	0.05
	CCO / CCO Capital 4.75% 1/3/2030	74,537	0.01	USD 1,525,000	Crown Castle 2.9% 15/3/2027	1,417,782	0.17
USD 86,000	CCO / CCO Capital 5.375% 1/6/2029	65,398	0.01	USD 69,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	68,065	0.01
USD 71,000	CCO / CCO Capital 5.5% 1/5/2026	34,782	0.01	USD 201,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.711% 15/11/2048	177,472	0.02
USD 35,000	Cedar Fair 5.25% 15/7/2029	33,793	0.00	USD 490,000	CSC 5.75% 15/1/2030	383,359	0.05
USD 37,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	34,909	0.01	USD 668,000	CVS Health 2.125% 15/9/2031	547,034	0.07
USD 37,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	36,296	0.01	USD 1,200,000	CVS Health 3.75% 1/4/2030	1,131,477	0.13
USD 431,000	Centene 4.25% 15/12/2027	409,094	0.05	USD 256,346	CWABS Asset-Backed Certificates Trust 2006-25 2.584% 25/6/2037	236,370	0.03
USD 48,000	Centennial Resource Production 6.875% 1/4/2027	46,385	0.01	USD 14,000	Darling Ingredients 5.25% 15/4/2027	13,716	0.00
USD 14,000	Charles River Laboratories International 4.25% 1/5/2028	12,855	0.00	USD 748,482	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4/DE 2.634% 25/8/2047	627,781	0.07
USD 485,000	Charter Communications Operating / Charter Communications Operating Capital 2.3% 1/2/2032	371,197	0.04	USD 27,000	DR Horton 2.6% 15/10/2025	25,472	0.00
USD 2,357,000	Charter Communications Operating / Charter Communications Operating Capital 4.908% 23/7/2025	2,354,575	0.28	USD 1,600,000	Elmwood CLO 15 1.981% 22/4/2035	1,557,721	0.18
USD 37,000	Churchill Downs 4.75% 15/1/2028	33,451	0.00	USD 538,000	Entergy Louisiana 2.35% 15/6/2032	449,080	0.05
USD 44,000	Churchill Downs 5.5% 1/4/2027	42,256	0.01	USD 827,000	Equinix 2.5% 15/5/2031	685,103	0.08
USD 564,000	Citigroup 0.981% 1/5/2025	531,983	0.06	USD 920,000	Equinix 3.9% 15/4/2032	842,377	0.10
USD 2,285,000	Citigroup 2.014% 25/1/2026	2,150,002	0.25	USD 74,000	Expedia 6.25% 1/5/2025	75,978	0.01
USD 12,000	Citigroup 3.057% 25/1/2033	10,230	0.00	USD 352,100	Freddie Mac STACR REMIC Trust 2022-DNA1 4.033% 25/1/2042	337,999	0.04
USD 1,700,000	Citigroup 3.352% 24/4/2025	1,669,053	0.20	USD 14,000	Freeport-McMoRan 5% 1/9/2027	13,827	0.00
USD 105,000	Citigroup 4.91% 24/5/2033	103,915	0.01	USD 625,000	FS Rialto 2022-FL6 Issuer 4.58% 19/8/2037	620,652	0.07
USD 380,000	Citigroup Commercial Mortgage Trust 2016-C1 5.107% 10/5/2049	334,186	0.04				

Global Government Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 11,000	Goldman Sachs 1.757% 24/1/2025	10,585	0.00	USD 14,000	Lennar 4.75% 30/5/2025	14,119	0.00
USD 2,052,000	Goldman Sachs 2.64% 24/2/2028	1,868,462	0.22	USD 24,000	Lennar 4.75% 29/11/2027	23,488	0.00
USD 1,198,000	Goldman Sachs 3.615% 15/3/2028	1,136,776	0.13	USD 29,000	Level 3 Financing 4.625% 15/9/2027	25,663	0.00
USD 261,223	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	225,036	0.03	USD 907,000	Lowe's 3.35% 1/4/2027	876,507	0.10
USD 1,207,900	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,198,854	0.14	USD 500,000	Marsh & McLennan 4.375% 15/3/2029	499,620	0.06
USD 39,000	Gray Television 5.875% 15/7/2026	37,697	0.01	USD 177,799	Mastr Asset Backed Trust 2005-WF1 4.169% 25/6/2035	171,958	0.02
USD 392,675	GSMPS Mortgage Loan Trust 2005-RP1 3.537% 25/1/2035	375,268	0.04	USD 864,834	Mastr Asset Backed Trust 2005-WF1 4.304% 25/6/2035	839,822	0.10
USD 288,902	GSMPS Mortgage Loan Trust 2005-RP3 3.459% 25/9/2035	272,376	0.03	USD 73,000	Matador Resources 5.875% 15/9/2026	71,201	0.01
USD 431,000	HCA 4.125% 15/6/2029	401,185	0.05	USD 890,000	Meta Platforms 3.5% 15/8/2027	866,012	0.10
USD 1,253,000	HCA 5.375% 1/2/2025	1,267,190	0.15	USD 547,000	MF1 2022-FL10 4.92% 17/9/2037	545,711	0.06
USD 1,737,000	HCA 5.375% 1/9/2026	1,752,555	0.21	USD 11,000	MGM Resorts International 4.625% 1/9/2026	10,025	0.00
USD 19,000	HCA 5.875% 15/2/2026	19,397	0.00	USD 19,000	MGM Resorts International 5.5% 15/4/2027	17,646	0.00
USD 68,000	Herc 5.5% 15/7/2027	64,419	0.01	USD 16,000	MGM Resorts International 5.75% 15/6/2025	15,566	0.00
USD 14,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	13,388	0.00	USD 577,000	Moody's 4.25% 8/8/2032	563,633	0.07
USD 460,000	HMH Trust 2017-NSS 3.062% 5/7/2031	444,084	0.05	USD 279,000	Morgan Stanley 0.731% 5/4/2024	272,988	0.03
USD 14,000	iHeartCommunications 4.75% 15/1/2028	12,056	0.00	USD 49,000	Morgan Stanley 1.794% 13/2/2032	38,679	0.01
USD 19,000	iHeartCommunications 5.25% 15/8/2027	17,157	0.00	USD 1,674,000	Morgan Stanley 2.475% 21/1/2028	1,524,763	0.18
USD 19,200	iHeartCommunications 6.375% 1/5/2026	18,417	0.00	USD 119,000	Morgan Stanley 2.943% 21/1/2033	102,099	0.01
USD 3,571,914	IXIS Real Estate Capital Trust 2006-HE2 2.964% 25/8/2036	1,073,641	0.13	USD 1,062,000	Morgan Stanley 3.591% 22/7/2028	1,008,034	0.12
USD 31,000	JBS USA LUX / JBS USA Food / JBS USA Finance 6.5% 15/4/2029	31,975	0.00	USD 559,000	Morgan Stanley 3.772% 24/1/2029	528,662	0.06
USD 588,936	JP Morgan Mortgage Trust 2018-4 3.717% 25/10/2048	530,800	0.06	USD 632,000	Morgan Stanley 4.21% 20/4/2028	618,898	0.08
USD 495,000	JPMBB Commercial Mortgage Trust 2016-C1 4.39% 17/3/2049	441,167	0.05	USD 2,234,907	Morgan Stanley ABS Capital I Trust 2007-HE6 2.584% 25/5/2037	1,988,730	0.24
USD 5,000	JPMorgan Chase 2.069% 1/6/2029	4,296	0.00	USD 306,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.677% 15/10/2048	296,872	0.04
USD 35,000	JPMorgan Chase 2.182% 1/6/2028	31,186	0.00	USD 1,125,000	Morgan Stanley Capital I Trust 2017-CLS 4.341% 15/11/2034	1,108,187	0.13
USD 922,000	JPMorgan Chase 2.947% 24/2/2028	854,915	0.10	USD 132,260	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	122,087	0.01
USD 1,406,000	JPMorgan Chase 3.559% 23/4/2024	1,399,024	0.17	USD 923,286	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	877,058	0.10
USD 768,000	JPMorgan Chase 3.782% 1/2/2028	738,535	0.09	USD 475,000	Morgan Stanley Capital I Trust 2018-H4 4.31% 15/12/2051	465,129	0.06
USD 835,000	JPMorgan Chase 4.323% 26/4/2028	820,491	0.10	USD 253,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	214,965	0.03
USD 12,000	JPMorgan Chase 4.912% 25/7/2033	12,006	0.00	USD 367,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	343,002	0.04
USD 56,000	KAR Auction Services 5.125% 1/6/2025	55,453	0.01	USD 810,699	Morgan Stanley Home Equity Loan Trust 2007-1 2.584% 25/12/2036	436,712	0.05
USD 175,000	KLA 5.25% 15/7/2062	181,073	0.02	USD 189,329	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	185,902	0.02
USD 14,000	Lamar Media 3.75% 15/2/2028	12,578	0.00	USD 14,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	13,526	0.00
USD 458,000	Lennar 4.5% 30/4/2024	459,230	0.06	USD 690,000	MSSG Trust 2017-237P 3.397% 13/9/2039	626,697	0.07
				USD 30,000	Navient 5.875% 25/10/2024	29,062	0.00
				USD 30,000	Navient 6.75% 25/6/2025	28,992	0.00
				USD 30,000	Navient 6.75% 15/6/2026	28,405	0.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 18,000	Navient 7.25% 25/9/2023	18,070	0.00	USD 17,000	Sirius XM Radio 5.5% 1/7/2029	15,935	0.00
USD 148,400	Navient Private Education Refi Loan Trust 2019-D 3.01% 15/12/2059	140,070	0.02	USD 15,000	Six Flags Entertainment 4.875% 31/7/2024	14,475	0.00
USD 22,000	Netflix 4.875% 15/4/2028	21,536	0.00	USD 37,000	Six Flags Entertainment 5.5% 15/4/2027	33,763	0.00
USD 15,000	Netflix 4.875% 15/6/2030	14,347	0.00	USD 183,818	SLM Private Credit Student Loan Trust 2004-A 2.229% 15/6/2033	179,606	0.02
USD 24,000	Netflix 5.375% 15/11/2029	23,607	0.00	USD 936,470	SLM Private Credit Student Loan Trust 2006-A 2.119% 15/6/2039	886,150	0.11
USD 5,000	Netflix 5.875% 15/11/2028	5,050	0.00	USD 279,229	SLM Private Credit Student Loan Trust 2006-B 2.029% 15/12/2039	265,688	0.03
USD 19,000	Netflix 6.375% 15/5/2029	19,730	0.00	USD 926,733	SLM Private Credit Student Loan Trust 2006-B 2.099% 15/12/2039	879,718	0.10
USD 341,020	New Century Home Equity Loan Trust Series 2005-B 3.164% 25/10/2035	334,530	0.04	USD 478,325	SLM Private Credit Student Loan Trust 2007-A 2.069% 16/12/2041	463,178	0.05
USD 733,087	Newcastle Mortgage Trust 2007-1 2.674% 25/4/2037	721,352	0.08	USD 741,261	SLM Private Education Loan Trust 2010-C 7.141% 15/10/2041	808,909	0.10
USD 27,000	Newell Brands 4.45% 1/4/2026	25,584	0.00	USD 345,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	327,666	0.04
USD 68,000	Nexstar Media 5.625% 15/7/2027	65,126	0.01	USD 560,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	472,537	0.06
USD 450,000	NRG Energy 4.45% 15/6/2029	408,604	0.05	USD 690,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	568,474	0.07
USD 19,000	NRG Energy 5.25% 15/6/2029	17,377	0.00	USD 240,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	222,515	0.03
USD 24,000	NRG Energy 5.75% 15/1/2028	22,586	0.00	USD 130,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	122,247	0.01
USD 58,000	NRG Energy 6.625% 15/1/2027	57,454	0.01	USD 1,574,529	SMB Private Education Loan Trust 2022-B 3.333% 16/2/2055	1,551,152	0.18
USD 321,000	NVIDIA 3.5% 1/4/2050	270,073	0.03	USD 1,403,000	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,393,142	0.17
USD 1,400,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	1,289,012	0.15	USD 436,952	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	427,968	0.05
USD 1,012,554	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	1,006,760	0.12	USD 1,430,000	Southern California Edison 2.75% 1/2/2032	1,217,626	0.15
USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	84,593	0.01	USD 8,000	Spectrum Brands 5.75% 15/7/2025	7,846	0.00
USD 100,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	83,924	0.01	USD 330,000	Sprint 7.625% 15/2/2025	345,265	0.04
USD 2,570,000	Oracle 2.5% 1/4/2025	2,443,943	0.29	USD 29,000	Standard Industries 4.75% 15/1/2028	25,468	0.00
USD 14,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	11,699	0.00	USD 14,000	Standard Industries 5% 15/2/2027	12,864	0.00
USD 196,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	180,111	0.02	USD 10,000	State Street 4.164% 4/8/2033	9,722	0.00
USD 420,000	PECO Energy 4.6% 15/5/2052	419,046	0.05	USD 1,764,939	Structured Asset Mortgage Loan Trust 2006-BC2 2.599% 25/9/2036	1,262,844	0.15
USD 61,000	Performance Food 5.5% 15/10/2027	57,472	0.00	USD 16,000	Targa Resources Partners / Targa Resources Partners Finance 6.875% 15/1/2029	16,397	0.00
USD 200,000	Periana 5.95% 19/4/2026	184,054	0.02	USD 15,000	TEGNA 4.625% 15/3/2028	14,280	0.00
USD 61,000	Pilgrim's Pride 5.875% 30/9/2027	60,169	0.01	USD 15,000	TEGNA 5% 15/9/2029	14,428	0.00
USD 46,000	Post 5.5% 15/12/2029	42,113	0.01	USD 14,000	Teleflex 4.625% 15/11/2027	13,171	0.00
USD 59,000	Post 5.625% 15/1/2028	55,967	0.01	USD 30,000	Tenet Healthcare 4.875% 1/1/2026	28,617	0.00
USD 10,000	PulteGroup 5% 15/1/2027	10,008	0.00	USD 19,000	Tenet Healthcare 5.125% 1/11/2027	17,715	0.00
USD 12,000	PulteGroup 5.5% 1/3/2026	12,258	0.00	USD 296,000	Tenet Healthcare 6.25% 1/2/2027	284,764	0.03
USD 1,194,107	RASC Series 2006-EMX9 Trust 2.924% 25/11/2036	985,532	0.12	USD 472,000	Thermo Fisher Scientific 1.75% 15/10/2028	418,754	0.05
USD 414,544	Ready Capital Mortgage Financing 2022-FL9 4.846% 25/6/2037	413,022	0.05	USD 424,000	T-Mobile USA 3.5% 15/4/2025	414,183	0.05
USD 49,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	44,508	0.00				
USD 4,000,000	RR 1 3.662% 15/7/2035	3,908,250	0.46				
USD 200,000	Sasol Financing USA 4.375% 18/9/2026	186,541	0.03				
USD 200,000	Sasol Financing USA 5.5% 18/3/2031	167,941	0.02				
USD 32,000	Select Medical 6.25% 15/8/2026	30,838	0.00				
USD 232,800	Sesac Finance 5.216% 25/7/2049	221,042	0.03				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 954,000	T-Mobile USA 3.75% 15/4/2027	917,589	0.11	USD 13,220,000	United States Treasury Note/Bond 3% 31/7/2024*	13,113,620	1.55
USD 696,284	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	659,151	0.08	USD 770,000	United States Treasury Note/Bond 3% 15/5/2045	703,648	0.08
USD 1,850,000	UBS Commercial Mortgage Trust 2017-C2 3.487% 15/8/2050	1,768,630	0.21	USD 2,360,000	United States Treasury Note/Bond 3% 15/2/2047	2,167,513	0.26
USD 736,000	UBS Commercial Mortgage Trust 2018-C12 4.788% 15/8/2051	703,600	0.08	USD 2,690,000	United States Treasury Note/Bond 3% 15/2/2048*	2,494,975	0.30
USD 482,000	United Rentals North America 3.875% 15/11/2027	449,024	0.05	USD 3,380,000	United States Treasury Note/Bond 3% 15/8/2048	3,153,566	0.37
USD 9,200,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	9,437,993	1.12	USD 770,000	United States Treasury Note/Bond 3.375% 15/11/2048	772,316	0.09
USD 24,100,000	United States Treasury Note/Bond 0.25% 15/5/2024*	22,839,457	2.70	USD 4,277,000	Verizon Communications 2.1% 22/3/2028	3,791,241	0.46
USD 34,323,000	United States Treasury Note/Bond 0.25% 30/6/2025	31,389,456	3.71	USD 31,000	Verizon Communications 2.355% 15/3/2032	25,619	0.00
USD 1,518,000	United States Treasury Note/Bond 0.5% 30/4/2027	1,334,713	0.16	USD 1,087,000	Verizon Communications 4.329% 21/9/2028	1,076,208	0.13
USD 770,000	United States Treasury Note/Bond 0.875% 30/9/2026	697,061	0.08	USD 72,000	VICI Properties / VICI Note 4.5% 1/9/2026	68,216	0.01
USD 6,890,000	United States Treasury Note/Bond 1.125% 15/8/2040*	4,696,504	0.56	USD 773,000	VICI Properties / VICI Note 5.625% 1/5/2024	774,214	0.09
USD 5,530,000	United States Treasury Note/Bond 1.25% 30/11/2026	5,071,615	0.60	USD 115,000	VICI Properties / VICI Note 5.75% 1/2/2027	113,360	0.01
USD 5,510,000	United States Treasury Note/Bond 1.25% 31/12/2026	5,046,170	0.60	USD 58,000	Viper Energy Partners 5.375% 1/11/2027	56,068	0.01
USD 27,820,000	United States Treasury Note/Bond 1.5% 29/2/2024	27,042,996	3.20	USD 926,000	Vistra Operations 3.7% 30/1/2027	842,969	0.10
USD 8,489,900	United States Treasury Note/Bond 1.75% 15/8/2041†	6,377,540	0.75	USD 34,000	Vistra Operations 5% 31/7/2027	31,747	0.01
USD 4,870,000	United States Treasury Note/Bond 1.875% 15/2/2041	3,769,399	0.45	USD 29,000	Vistra Operations 5.5% 1/9/2026	28,167	0.00
USD 520,000	United States Treasury Note/Bond 2% 15/11/2041	408,403	0.05	USD 379,000	Vistra Operations 5.625% 15/2/2027	366,188	0.04
USD 728,400	United States Treasury Note/Bond 2% 15/2/2050	558,336	0.07	USD 1,188,742	WaMu Asset-Backed Certificates WaMu Series 2007-HE3 Trust 2.734% 25/5/2037	1,050,037	0.12
USD 1,720,000	United States Treasury Note/Bond 2.25% 31/3/2024	1,688,489	0.20	USD 685,182	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 1.819% 25/9/2046	587,728	0.07
USD 260,000	United States Treasury Note/Bond 2.25% 15/8/2049	211,128	0.02	USD 1,213,280	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 1.739% 25/10/2046	1,064,880	0.13
USD 3,050,000	United States Treasury Note/Bond 2.25% 15/2/2052	2,466,687	0.29	USD 1,054,040	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 1.657% 25/6/2047	852,924	0.10
USD 3,320,000	United States Treasury Note/Bond 2.5% 31/5/2024	3,267,152	0.39	USD 1,281,444	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 1.709% 25/10/2046	1,089,344	0.13
USD 19,080,000	United States Treasury Note/Bond 2.5% 31/3/2027	18,418,162	2.18	USD 30,000	Waste Pro USA 5.5% 15/2/2026	26,934	0.00
USD 3,000,000	United States Treasury Note/Bond 2.75% 31/7/2027	2,927,227	0.35	USD 674,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 3.241% 13/12/2031	665,399	0.08
USD 908,000	United States Treasury Note/Bond 2.75% 15/11/2047	800,459	0.09	USD 171,932	WinWater Mortgage Loan Trust 2014-1 3.912% 20/6/2044	166,632	0.02
USD 1,488,000	United States Treasury Note/Bond 2.875% 15/5/2032	1,457,891	0.17	USD 64,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027*	57,816	0.01
USD 688,100	United States Treasury Note/Bond 2.875% 15/11/2046	617,301	0.07				
USD 30,000	United States Treasury Note/Bond 2.875% 15/5/2049	27,641	0.00				

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
 *All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets
USD 132,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	126,212	0.02
USD 52,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	43,789	0.01
		301,816,371	35.71
Total Bonds		762,841,869	90.24
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		762,841,869	90.24
Other Transferable Securities			
BONDS			
	Bermuda		
USD 1,072,500	OHA Credit Funding 12 0% 20/7/2033**	1,071,781	0.13
Total Bonds		1,071,781	0.13
Total Other Transferable Securities		1,071,781	0.13
Total Portfolio		763,913,650	90.37
Other Net Assets		81,367,935	9.63
Total Net Assets (USD)		845,281,585	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
AUD	1,965,302	USD	1,359,399	Barclays	21/9/2022	(12,053)
AUD	4,235,000	USD	2,948,056	Morgan Stanley	21/9/2022	(44,681)
AUD	1,905,000	USD	1,322,311	Citigroup	21/9/2022	(16,306)
				Royal Bank of Canada	19/9/2022	(14,562)
AUD	560,000	USD	398,467	Standard Chartered Bank	19/9/2022	(16,666)
AUD	610,000	USD	434,848	BNY Mellon	6/9/2022	(32,106)
AUD	12,882,795	USD	8,861,942	Toronto-Dominion	6/9/2022	(54,510)
CAD	16,419,452	USD	12,556,904	JP Morgan	21/9/2022	17,328
CHF	660,000	EUR	656,500	Société Générale	21/9/2022	23,630
CHF	1,237,641	EUR	1,239,926	Deutsche Bank	21/9/2022	1,259
CHF	72,359	EUR	72,615	UBS	21/9/2022	2,928
CHF	680,000	EUR	691,293	Barclays	19/9/2022	(13,398)
CHF	309,633	USD	330,000	UBS	6/9/2022	(222)
CHF	40,000	USD	41,078	Barclays	14/9/2022	(15,899)
CNH	3,510,000	USD	524,728	UBS	14/9/2022	(19,427)
CNH	5,350,000	USD	794,992	Deutsche Bank	6/9/2022	50,326
CNH	109,413,331	USD	15,809,667	Bank of America	6/9/2022	(5,906)
DKK	20,732,655	USD	2,795,503	Bank of America	21/9/2022	39,597
EUR	7,440,000	GBP	6,383,743	Barclays	21/9/2022	(123,085)
EUR	4,850,000	USD	4,981,503	BNP Paribas	21/9/2022	1,286
EUR	1,270,000	GBP	1,094,411	Deutsche Bank	21/9/2022	38,103
EUR	4,980,000	GBP	4,263,002	Barclays	21/9/2022	10,585
EUR	1,190,000	GBP	1,017,395	HSBC Bank	21/9/2022	(57,120)
EUR	1,430,000	USD	1,489,602	Citigroup	21/9/2022	(78,872)
EUR	2,120,000	USD	2,202,552	JP Morgan	21/9/2022	(71,469)
EUR	2,610,000	USD	2,686,000	Goldman Sachs	21/9/2022	(14,016)
EUR	389,136	NOK	4,020,000			

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
EUR	956,035	CHF	950,000	Société Générale	21/9/2022	(13,849)
EUR	685,369	CHF	680,000	HSBC Bank	21/9/2022	(8,862)
EUR	684,346	CHF	680,000	Bank of America	21/9/2022	(9,887)
EUR	760,000	USD	770,926	Morgan Stanley	21/9/2022	(9,606)
EUR	1,767,781	NOK	18,130,000	HSBC Bank	21/9/2022	(50,395)
EUR	342,386	CHF	340,000	JP Morgan	21/9/2022	(4,730)
EUR	690,000	USD	709,088	Goldman Sachs	21/9/2022	(17,891)
EUR	3,128,556	USD	3,193,834	Deutsche Bank	21/9/2022	(59,848)
				Standard Chartered Bank	21/9/2022	9,621
EUR	460,000	GBP	388,517	BNP Paribas	6/9/2022	(470,876)
EUR	216,143,880	USD	216,767,241	Standard Chartered Bank	6/9/2022	(50,130)
EUR	1,800,000	USD	1,851,400	BNP Paribas	21/9/2022	(44,907)
EUR	1,550,000	USD	1,597,597	Bank of America	19/9/2022	1,379
EUR	220,000	USD	218,973	Standard Chartered Bank	21/9/2022	8,119
EUR	1,250,000	USD	1,244,050	Société Générale	21/9/2022	2,518
EUR	430,000	USD	428,228	Bank of America	6/9/2022	1,174
EUR	507,380	GBP	436,339	Morgan Stanley	5/10/2022	(4,059)
EUR	1,970,326	USD	1,979,705	Standard Chartered Bank	21/9/2022	(23,708)
GBP	3,154,001	EUR	3,680,000	Deutsche Bank	21/9/2022	(24,576)
GBP	4,102,129	EUR	4,780,000	Goldman Sachs	21/9/2022	16,210
GBP	1,420,017	EUR	1,630,000	Barclays	21/9/2022	1,574
GBP	441,288	EUR	510,000	BNP Paribas	21/9/2022	1,437
GBP	449,796	EUR	520,000	Barclays	21/9/2022	(16,714)
GBP	580,000	USD	690,257	HSBC Bank	21/9/2022	(30,585)
GBP	1,010,000	USD	1,203,478			

Global Government Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
GBP	150,000	USD	180,400	JP Morgan	21/9/2022	(6,208)
				Royal Bank of Canada	6/9/2022	(13,582)
GBP	425,652	EUR	507,380	Citigroup	21/9/2022	(21,153)
GBP	360,000	USD	439,214	Deutsche Bank	21/9/2022	(6,955)
GBP	120,000	USD	146,309	Morgan Stanley	21/9/2022	(13,980)
GBP	550,000	USD	652,685	Goldman Sachs	21/9/2022	(30,370)
GBP	750,000	USD	901,331	UBS	21/9/2022	(2,246)
GBP	360,000	USD	420,307	Bank of America	5/10/2022	(1,203)
GBP	436,936	EUR	507,380	UBS	6/9/2022	(238,901)
GBP	45,072,300	USD	52,565,164	State Street	6/9/2022	(3,296)
GBP	703,485	USD	820,000	Citigroup	21/9/2022	(2,471)
IDR	1,362,798,866	USD	94,195	HSBC Bank	14/12/2022	(6,677)
IDR	8,119,125,000	USD	551,271	Bank of America	14/12/2022	(7,146)
IDR	8,097,860,618	USD	550,313	BNP Paribas	14/12/2022	(13,417)
IDR	14,713,014,382	USD	1,000,299	UBS	21/9/2022	(2,625)
INR	13,780,000	USD	175,600	Deutsche Bank	21/9/2022	(18,867)
JPY	56,000,000	USD	422,938	Barclays	22/9/2022	(15,769)
JPY	69,875,346	USD	520,000	Bank of America	6/9/2022	(46,341)
JPY	15,864,839,086	USD	114,379,622	BNP Paribas	6/9/2022	(359)
JPY	102,743,198	USD	740,799	BNP Paribas	19/9/2022	(7,214)
KRW	338,657,595	USD	260,000	HSBC Bank	19/9/2022	(2,998)
MXN	4,793,806	USD	240,000	Deutsche Bank	6/9/2022	(22,533)
MXN	138,755,178	USD	6,899,875	JP Morgan	21/9/2022	100,233
NOK	20,100,000	EUR	1,915,581	Deutsche Bank	21/9/2022	6,321
NOK	2,050,000	EUR	199,265	Deutsche Bank	6/9/2022	(17,571)
NOK	12,140,000	USD	1,236,749	HSBC Bank	21/9/2022	(105,990)
NZD	5,647,657	USD	3,565,813	Barclays	21/9/2022	(19,909)
NZD	3,380,000	USD	2,090,538	UBS	6/9/2022	(6,742)
PLN	13,790,000	USD	2,923,666	JP Morgan	6/9/2022	(81)
SEK	16,010,000	USD	1,500,788	Bank of America	6/9/2022	569
SGD	4,882,405	USD	3,493,581	Barclays	6/9/2022	1,842
TRY	1,040,000	USD	55,180	Goldman Sachs	5/10/2022	71
TRY	1,040,000	USD	55,713	UBS	21/9/2022	9,564
USD	641,093	INR	50,310,607	Barclays	21/9/2022	42,974
USD	2,398,640	MYR	10,546,490	Morgan Stanley	21/9/2022	14,384
USD	212,252	KRW	265,133,949	Citigroup	21/9/2022	10,757
USD	410,000	IDR	5,931,798,000	Barclays	21/9/2022	27,834
USD	494,985	BRL	2,430,000	RBS	21/9/2022	234,275
USD	3,550,347	EUR	3,310,327	HSBC Bank	21/9/2022	99,164
USD	3,578,623	AUD	5,075,302	Barclays	14/9/2022	24,234
USD	799,799	CNH	5,350,000	BNP Paribas	21/9/2022	70,534
USD	1,250,528	EUR	1,177,950	Barclays	21/9/2022	18,775
USD	1,358,960	NZD	2,187,657	JP Morgan	21/9/2022	169,534
USD	5,070,075	EUR	4,892,050	Bank of America	21/9/2022	87,094
USD	2,431,156	EUR	2,340,000	Standard		
USD	10,976,643	EUR	10,590,000	Chartered Bank	21/9/2022	368,263
USD	416,061	JPY	56,000,000	Deutsche Bank	21/9/2022	11,990
USD	5,939,068	EUR	5,794,673	Citigroup	21/9/2022	134,338
USD	189,140	EUR	180,000	HSBC Bank	21/9/2022	8,828
USD	1,551,747	GBP	1,300,000	Goldman Sachs	21/9/2022	42,082
USD	4,808,914	EUR	4,750,000	Barclays	21/9/2022	50,670
USD	1,280,162	GBP	1,060,000	Deutsche Bank	21/9/2022	49,205
USD	849,913	IDR	12,860,709,241	Bank of America	14/12/2022	(12,725)
USD	1,010,123	IDR	15,361,356,804	Goldman Sachs	14/12/2022	(20,248)
USD	835,329	EUR	830,000	UBS	21/9/2022	3,888
USD	1,393,378	EUR	1,370,000	Deutsche Bank	21/9/2022	21,001
USD	678,098	IDR	10,277,933,955	Citigroup	14/12/2022	(11,298)
USD	501,477	IDR	7,640,000,000	BNP Paribas	14/12/2022	(10,980)
USD	687,411	GBP	580,000	State Street	21/9/2022	13,869

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
USD	518,617	CNH	3,510,000	Goldman Sachs	14/9/2022	9,788
USD	740,799	JPY	99,335,886	Toronto-Dominion	6/9/2022	24,914
USD	2,361,767	ILS	8,050,000	HSBC Bank	6/9/2022	(54,699)
USD	13,290,141	GBP	11,207,900	State Street	6/9/2022	278,435
				Standard		
USD	8,571,325	AUD	12,301,266	Chartered Bank	6/9/2022	140,067
USD	16,223,654	CNH	109,413,331	Bank of America	6/9/2022	363,661
USD	3,302,860	SGD	4,560,000	JP Morgan	6/9/2022	39,444
USD	69,155	ZAR	1,145,000	UBS	6/9/2022	2,065
USD	202,689,997	EUR	198,911,084	BNP Paribas	6/9/2022	3,638,584
				Royal Bank of Canada	6/9/2022	26,125
USD	1,245,304	NOK	12,140,000	BNP Paribas	6/9/2022	1,776,353
USD	40,202,675	GBP	33,099,300	BNY Mellon	6/9/2022	291,367
USD	12,260,755	CAD	15,719,452	UBS	6/9/2022	3,907,622
USD	115,226,480	JPY	15,446,559,086	HSBC Bank	6/9/2022	2,879
USD	230,709	SGD	318,349	RBS	6/9/2022	68,692
USD	1,569,398	SEK	16,010,000	HSBC Bank	6/9/2022	54,275
USD	2,843,872	DKK	20,732,655	UBS	6/9/2022	17,627
USD	2,934,551	PLN	13,790,000	Goldman Sachs	6/9/2022	(86,470)
USD	6,790,872	MXN	138,755,178	Goldman Sachs	6/9/2022	7,264
USD	400,000	AUD	573,004	Goldman Sachs	6/9/2022	1,135
USD	41,992	CHF	40,000	Morgan Stanley	6/9/2022	85,230
USD	2,221,442	JPY	296,420,000	Morgan Stanley	6/9/2022	70,568
USD	1,510,134	GBP	1,240,000	Morgan Stanley	6/9/2022	227,210
USD	13,250,509	EUR	13,014,118	JP Morgan	6/9/2022	50,989
USD	2,522,732	EUR	2,470,000	HSBC Bank	6/9/2022	2,644
USD	54,027	JPY	7,130,000	JP Morgan	6/9/2022	46,691
USD	873,517	JPY	114,730,000	Barclays	6/9/2022	12,507
USD	244,695	GBP	200,000	Morgan Stanley	21/9/2022	43,363
USD	2,934,893	NZD	4,720,000	Citigroup	21/9/2022	28,817
USD	1,327,555	NZD	2,120,000	Société Générale	21/9/2022	10,554
USD	441,300	EUR	430,000	Goldman Sachs	13/9/2022	(2,099)
USD	232,765	MXN	4,745,000	HSBC Bank	21/9/2022	79,624
USD	1,650,000	JPY	217,637,508	State Street	19/9/2022	17,097
USD	577,991	EUR	560,000	Bank of America	19/9/2022	11,785
USD	260,000	NOK	2,471,012	UBS	19/9/2022	585
USD	240,000	TRY	4,408,701	Royal Bank of Canada	6/9/2022	39,574
USD	1,930,907	EUR	1,890,000	Morgan Stanley	21/9/2022	22,290
USD	535,326	GBP	441,785	Barclays	21/9/2022	1,407
USD	34,173	GBP	28,215	Citigroup	21/9/2022	22,686
USD	568,487	GBP	470,000	HSBC Bank	6/9/2022	8,490
USD	541,496	CAD	700,000	Morgan Stanley	23/11/2022	3,236
USD	188,353	EUR	184,000	HSBC Bank	23/11/2022	845
USD	207,727	MXN	4,238,283	HSBC Bank	13/9/2022	6,215
USD	1,969,121	MXN	39,657,000	State Street	6/9/2022	4,783
USD	274,973	EUR	270,000	Citigroup	19/9/2022	3,377
USD	260,000	KRW	343,798,000	Deutsche Bank	19/9/2022	(403)
USD	240,000	MXN	4,862,595	Barclays	19/9/2022	146
USD	260,000	COP	1,154,400,000	Bank of America	6/9/2022	8,090
USD	1,429,091	EUR	1,420,000	Barclays	21/9/2022	17,020
USD	2,094,288	AUD	3,030,000	Morgan Stanley	21/9/2022	5,070
USD	866,563	EUR	860,000	Toronto-Dominion	5/10/2022	54,105
USD	12,553,719	CAD	16,419,452	BNY Mellon	5/10/2022	32,127
USD	8,865,867	AUD	12,882,525	UBS	5/10/2022	238,299
USD	52,594,461	GBP	45,072,300	State Street	5/10/2022	3,286
USD	820,000	GBP	703,091	Deutsche Bank	5/10/2022	23,060
USD	6,861,450	MXN	138,755,178	Bank of America	5/10/2022	5,771
USD	2,800,820	DKK	20,732,655	Deutsche Bank	5/10/2022	17,542
USD	1,237,368	NOK	12,140,000			

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Government Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	2,909,316	PLN	13,790,000	UBS	5/10/2022	6,749
USD	41,174	CHF	40,000	UBS	5/10/2022	220
USD	67,388	ZAR	1,145,000	Société Générale	5/10/2022	482
USD	15,814,900	CNH	109,413,331	Deutsche Bank	11/10/2022	(51,302)
USD	3,493,938	SGD	4,882,369	Bank of America	5/10/2022	(734)
USD	206,660,079	EUR	205,851,084	BNP Paribas	5/10/2022	253,163
USD	1,502,875	SEK	16,010,000	JP Morgan	5/10/2022	4
USD	114,654,613	JPY	15,864,839,086	Bank of America	5/10/2022	46,727
USD	740,799	JPY	102,496,334	BNP Paribas	5/10/2022	364
USD	57,034	TRY	1,040,000	Goldman Sachs	6/9/2022	11
ZAR	6,842,817	USD	420,000	Goldman Sachs	19/9/2022	(19,545)
ZAR	1,145,000	USD	67,571	Société Générale	6/9/2022	(480)
Net unrealised appreciation						11,675,959
EUR Hedged Share Class						
EUR	473,780,099	USD	483,886,264	BNY Mellon	15/9/2022	(9,470,695)
USD	36,326,092	EUR	35,654,620	BNY Mellon	15/9/2022	623,727
Net unrealised depreciation						(8,846,968)
GBP Hedged Share Class						
GBP	620,199	USD	751,401	BNY Mellon	15/9/2022	(31,252)
USD	15,179	GBP	12,767	BNY Mellon	15/9/2022	354
Net unrealised depreciation						(30,898)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
HKD Hedged Share Class						
HKD	37,360	USD	4,764	BNY Mellon	15/9/2022	(3)
USD	98	HKD	765	BNY Mellon	15/9/2022	-
Net unrealised depreciation						(3)
NOK Hedged Share Class						
NOK	67,280,116	USD	6,906,767	BNY Mellon	15/9/2022	(148,887)
USD	109,969	NOK	1,072,438	BNY Mellon	15/9/2022	2,250
Net unrealised depreciation						(146,637)
SEK Hedged Share Class						
SEK	2,396,831,856	USD	224,315,972	BNY Mellon	15/9/2022	454,028
USD	1,542,911	SEK	16,398,389	BNY Mellon	15/9/2022	5,098
Net unrealised appreciation						459,126
Total net unrealised appreciation (USD underlying exposure - USD 2,246,236,721)						3,110,579

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/(depreciation) USD
114	EUR	Euro BOBL	September 2022	14,053,133	(408,717)
(15)	EUR	Euro Bund	September 2022	2,224,258	34,657
6	EUR	Euro BUXL	September 2022	997,390	(24,871)
(250)	EUR	Euro Schatz	September 2022	27,176,706	66,636
5	EUR	Euro-BTP	September 2022	600,359	(10,655)
122	EUR	Euro-OAT	September 2022	16,879,870	(269,616)
82	EUR	Short-Term Euro-BTP	September 2022	8,859,816	(68,154)
(33)	JPY	Japanese 10 Year Bond (OSE)	September 2022	35,549,797	116,783
93	AUD	Australian 10 Year Bond	September 2022	7,651,868	152,847
(122)	AUD	Australian 3 Year Bond	September 2022	9,004,831	(29,013)
26	KRW	Korean 10 Year Bond	September 2022	2,147,568	(65,834)
(11)	USD	30 Day Federal Funds	September 2022	4,467,274	3,667
(17)	EUR	3 Month EURIBOR	December 2022	4,174,023	850
41	CAD	Canadian 10 Year Bond	December 2022	3,894,067	(1,127)
66	USD	US Long Bond (CBT)	December 2022	8,994,563	25,743
457	USD	US Treasury 10 Year Note (CBT)	December 2022	53,518,984	(220,976)
(119)	USD	US Ultra 10 Year Note	December 2022	14,928,922	103,276
204	USD	US Ultra Bond (CBT)	December 2022	30,733,875	540,164
48	GBP	Long Gilt	December 2022	6,034,005	(76,774)
(320)	USD	US Treasury 2 Year Note (CBT)	December 2022	66,677,500	(37,257)
161	USD	US Treasury 5 Year Note (CBT)	December 2022	17,854,648	(48,917)
(846)	EUR	3 Month EURIBOR	March 2023	206,798,597	1,012,978
339	USD	3 Month SOFR	March 2023	81,580,350	(112,872)
29	GBP	3 Month SONIA	March 2023	8,108,131	(38,540)
993	USD	3 Month SOFR	June 2023	238,692,375	(707,322)
(339)	USD	3 Month SOFR	September 2023	81,525,263	130,913

Global Government Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(342)	USD	3 Month SOFR	December 2023	82,374,975	265,050
(650)	USD	3 Month SOFR	June 2024	157,178,125	1,058,969
829	EUR	3 Month EURIBOR	March 2025	202,871,143	(364,795)
Total				1,395,552,416	1,027,093

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 227,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	1,241	15,180
CDS	USD 228,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	1,111	15,247
CDS	USD 136,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	527	9,095
CDS	USD 254,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	1,086	16,986
CDS	USD 212,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	6	2,489
CDS	USD 210,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	6	2,466
CDS	USD 210,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	6	2,466
CDS	USD 214,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	53	2,513
CDS	USD 300,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	74	3,522
CDS	USD 129,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	32	1,515
CDS	USD 3,171,824	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/6/2027	34,107	212,109
CDS	USD 290,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(1,884)	19,393
CDS	USD 280,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(1,709)	18,724
CDS	USD 366,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(2,162)	24,475
CDS	USD (29,331,214)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(465,632)	(300,651)
CDS	USD 231,851	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(4,475)	15,505
CDS	USD 280,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(3,585)	18,724
CDS	USD 280,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(3,803)	18,724
CDS	USD 376,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(5,107)	25,144
CDS	USD 316,046	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	8,573	6,897
CDS	USD 365,334	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	7,478	26,197
CDS	USD 1,434,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(5,675)	10,577
CDS	EUR (461,000)	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	(12,490)	(14,012)
CDS	USD 1,213,990	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(3,089)	2,988

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Government Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 233,400	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	4,567	17,751
CDS	USD 155,600	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	3,548	11,834
CDS	USD 316,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	5,554	75,875
CDS	USD 158,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	5,465	37,937
CDS	USD 79,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	2,625	18,969
CDS	USD 79,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	2,625	18,969
CDS	USD (445,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(23,593)	(72,014)
CDS	USD 1,286,525	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2027	27,323	34,797
CDS	USD 280,146	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2027	(1,229)	7,577
CDS	USD (935,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	31,579	(151,310)
CDS	USD (432,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	44,631	(69,910)
IFS	USD 200,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.951%	Credit Suisse	11/8/2027	1,603	1,603
IFS	USD 830,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.8675%	Credit Suisse	13/8/2027	9,371	9,371
IFS	GBP 150,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.85%	Credit Suisse	16/7/2031	(31,292)	(31,292)
IFS	EUR 205,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.731%	Credit Suisse	16/8/2032	1,658	1,718
IRS	CLP 1,382,339,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	131,545	131,545
IRS	CLP 1,382,339,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(133,825)	(133,825)
IRS	PLN 4,952,000	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.15%	BNP Paribas	11/4/2024	13,678	13,678
IRS	EUR 2,613,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 1.447%	BNP Paribas	11/5/2024	20,606	20,682
IRS	EUR 14,043,200	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 1.545%	BNP Paribas	6/7/2024	93,406	95,472
IRS	MXN 45,656,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 9.51%	BNP Paribas	18/7/2024	(4,948)	(4,948)
IRS	GBP 6,240,000	Fund receives Fixed 2.5975%; and pays Floating GBP SONIA 1 Day	BNP Paribas	4/8/2024	(108,096)	(108,096)
IRS	GBP 37,450,000	Fund receives Fixed 2.74769%; and pays Floating GBP SONIA 1 Day	BNP Paribas	4/8/2024	(619,704)	(587,807)
IRS	PLN 8,276,000	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.3%	BNP Paribas	4/8/2024	13,751	13,751
IRS	GBP 6,250,000	Fund receives Fixed 2.83697%; and pays Floating GBP SONIA 1 Day	BNP Paribas	10/8/2024	(91,647)	(91,647)
IRS	USD 10,920,000	Fund receives Fixed 3.267%; and pays Floating USD SOFR 1 Day	BNP Paribas	18/8/2024	(54,726)	(54,726)
IRS	USD 10,935,000	Fund receives Fixed 3.338%; and pays Floating USD SOFR 1 Day	BNP Paribas	19/8/2024	(40,072)	(40,072)
IRS	GBP 1,835,000	Fund receives Fixed 3.76%; and pays Floating GBP SONIA 1 Day	BNP Paribas	24/8/2024	(6,724)	(6,710)
IRS	AUD 6,835,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.69%	BNP Paribas	22/7/2025	1,010	1,010
IRS	AUD 6,835,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.71%	BNP Paribas	22/7/2025	158	158

Global Government Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	CNY 10,165,000	Fund receives Fixed 2.24%; and pays Floating CNY CNRR 3 Month	BNP Paribas	21/12/2025	(175)	(175)
IRS	CNY 10,165,000	Fund receives Fixed 2.245%; and pays Floating CNY CNRR 3 Month	BNP Paribas	21/12/2025	38	38
IRS	EUR 9,160,000	Fund receives Fixed 0.92799%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	7/4/2027	(76,660)	(89,529)
IRS	EUR 7,310,000	Fund receives Fixed 0.94%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	7/4/2027	(69,798)	(70,633)
IRS	EUR 3,820,000	Fund receives Fixed 1.37%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	23/4/2027	(21,875)	(21,713)
IRS	EUR 6,130,000	Fund receives Fixed 1.673%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	12/5/2027	(16,905)	(17,715)
IRS	GBP 6,700,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.9%	BNP Paribas	4/8/2027	53,224	53,224
IRS	GBP 40,170,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.95004%	BNP Paribas	4/8/2027	340,019	299,251
IRS	GBP 6,690,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.98697%	BNP Paribas	10/8/2027	47,173	47,173
IRS	USD 6,510,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6275%	BNP Paribas	18/8/2029	135,231	135,231
IRS	USD 6,615,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6855%	BNP Paribas	19/8/2029	113,392	113,392
IRS	EUR 660,000	Fund receives Fixed 0.6142%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(86,851)	(86,851)
IRS	EUR 1,885,000	Fund receives Fixed 0.767%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(225,826)	(225,826)
IRS	EUR 2,105,000	Fund receives Fixed 0.7895%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(248,527)	(248,527)
IRS	EUR 670,000	Fund receives Fixed 1.2395%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(55,827)	(55,827)
IRS	EUR 740,000	Fund receives Fixed 1.465%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(48,646)	(48,780)
IRS	EUR 820,000	Fund receives Fixed 1.52196%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(50,449)	(50,449)
IRS	EUR 1,884,199	Fund receives Fixed 1.53779%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(113,619)	(113,619)
IRS	EUR 1,884,199	Fund receives Fixed 1.55937%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(110,480)	(110,480)
IRS	EUR 1,885,000	Fund receives Fixed 1.56841%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(109,212)	(109,212)
IRS	EUR 406,556	Fund receives Fixed 1.64456%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(21,165)	(21,165)
IRS	EUR 3,150,000	Fund receives Fixed 1.6988%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(150,802)	(150,802)
IRS	EUR 500,000	Fund receives Fixed 1.9045%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/2/2031	(15,999)	(15,999)
IRS	EUR 760,000	Fund receives Fixed 1.9275%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/8/2031	(27,073)	(27,073)
IRS	EUR 1,345,000	Fund receives Fixed 1.9495%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/8/2031	(45,515)	(45,515)
IRS	EUR 1,345,000	Fund receives Fixed 2.1035%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/8/2031	(28,744)	(28,744)
IRS	EUR 760,000	Fund receives Fixed 2.358%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	15/8/2031	(581)	(581)
IRS	MXN 4,030,000	Fund receives Floating MXN MXIBTII 1 Month; and pays Fixed 7.6%	BNP Paribas	1/1/2032	(15,062)	(15,062)
IRS	MXN 6,298,000	Fund receives Floating MXN MXIBTII 1 Month; and pays Fixed 7.565%	BNP Paribas	12/1/2032	(24,250)	(24,250)
IRS	MXN 11,653,000	Fund receives Floating MXN MXIBTII 1 Month; and pays Fixed 7.53%	BNP Paribas	23/1/2032	(46,291)	(46,291)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Government Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	JPY 199,055,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.298%	BNP Paribas	7/4/2032	13,632	13,632
IRS	JPY 200,705,700	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.30125%	BNP Paribas	7/4/2032	13,300	13,300
IRS	JPY 199,933,755	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3029%	BNP Paribas	7/4/2032	13,023	13,023
IRS	JPY 174,513,606	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3058%	BNP Paribas	7/4/2032	11,022	11,022
IRS	JPY 196,791,939	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.306%	BNP Paribas	7/4/2032	12,402	12,402
IRS	MXN 8,126,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 8.955%	BNP Paribas	21/4/2032	4,663	4,663
IRS	JPY 127,500,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3935%	BNP Paribas	2/5/2032	713	713
IRS	JPY 127,500,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.396%	BNP Paribas	2/5/2032	494	494
IRS	GBP 430,000	Fund receives Fixed 2.7075%; and pays Floating GBP SONIA 1 Day	BNP Paribas	7/6/2032	(11,174)	(11,174)
IRS	JPY 262,730,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.42%	BNP Paribas	14/6/2032	(2,572)	(2,572)
IRS	JPY 296,270,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.424%	BNP Paribas	14/6/2032	(3,724)	(3,724)
IRS	EUR 1,130,000	Fund receives Fixed 2.048%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	13/7/2032	(8,279)	(8,279)
IRS	EUR 1,140,000	Fund receives Fixed 2.111%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	13/7/2032	(5,244)	(5,244)
IRS	EUR 2,270,000	Fund receives Fixed 2.266%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	13/7/2032	4,787	4,787
IRS	USD 1,260,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.816%	BNP Paribas	13/7/2032	(4,424)	(4,424)
IRS	USD 2,520,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.873%	BNP Paribas	13/7/2032	(14,646)	(14,646)
IRS	EUR 802,000	Fund receives Fixed 2.4425%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	14/7/2032	(4,012)	(4,012)
IRS	AUD 1,635,000	Fund receives Fixed 4.14%; and pays Floating AUD BBSW 3 Month	BNP Paribas	21/7/2032	(1,808)	(1,808)
IRS	AUD 1,635,000	Fund receives Fixed 4.16%; and pays Floating AUD BBSW 3 Month	BNP Paribas	21/7/2032	(974)	(974)
IRS	EUR 980,000	Fund receives Fixed 1.8035%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	28/7/2032	(17,689)	(17,689)
IRS	EUR 1,130,000	Fund receives Fixed 1.568%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	28/7/2032	(72,354)	(73,146)
IRS	EUR 730,000	Fund receives Fixed 1.747%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	11/8/2032	(15,054)	(15,054)
IRS	USD 1,030,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4025%	BNP Paribas	11/8/2032	13,722	13,722
IRS	EUR 1,620,000	Fund receives Fixed 2.1495%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	27/8/2032	(5,504)	(5,504)
IRS	EUR 1,060,000	Fund receives Fixed 2.2185%; and pays Floating EUR EURIBOR 1 Day	BNP Paribas	1/9/2032	(500)	(500)
IRS	USD 2,840,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6925%	BNP Paribas	1/9/2032	5,012	5,012
IRS	JPY 58,620,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.855%	BNP Paribas	9/5/2052	16,114	16,114
IRS	JPY 41,014,050	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.885%	BNP Paribas	10/5/2052	8,933	8,933
IRS	JPY 98,500,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.809%	BNP Paribas	30/5/2052	35,888	35,888
IRS	JPY 49,250,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.83%	BNP Paribas	30/5/2052	15,971	15,971

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Government Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	JPY 49,250,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.867%	BNP Paribas	30/5/2052	12,493	12,493
IRS	USD 950,000	Fund receives Fixed 2.539%; and pays Floating USD SOFR 1 Day	BNP Paribas	18/8/2052	(23,022)	(23,022)
IRS	USD 995,000	Fund receives Fixed 2.537%; and pays Floating USD SOFR 1 Day	BNP Paribas	19/8/2052	(24,515)	(24,515)
IRS	EUR 1,537,500	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.135%	BNP Paribas	19/8/2052	4,333	5,105
IRS	EUR 1,537,500	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.166%	BNP Paribas	19/8/2052	2,032	2,216
IRS	EUR 3,075,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.173%	BNP Paribas	19/8/2052	3,128	3,128
IRS	EUR 1,618,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.1%	BNP Paribas	20/8/2052	8,791	8,791
IRS	EUR 1,617,500	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.16221%	BNP Paribas	20/8/2052	2,691	2,691
IRS	EUR 3,155,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.16716%	BNP Paribas	20/8/2052	4,302	4,302
IRS	EUR 4,772,500	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.175%	BNP Paribas	20/8/2052	4,240	4,240
IRS	EUR 1,183,050	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.24088%	BNP Paribas	2/9/2052	(3,785)	(3,785)
IRS	BRL 2,739,000	Fund receives Fixed 11.694%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	(3,714)	(3,714)
IRS	BRL 1,955,578	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(3,007)	(3,007)
IRS	THB 66,171,077	Fund receives Floating THB BKIBOR 3 Month; and pays Fixed 2.17%	Morgan Stanley	21/9/2024	(5,450)	(5,450)
Total (USD underlying exposure - USD 332,994,455)					(2,097,484)	(1,679,497)

CDS: Credit Default Swaps

IFS: Inflation Swaps

IRS: Interest Rate Swaps

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
70,000	Put	OTC EUR/USD	Bank of America	EUR 1	3/10/2022	18,779	29,716
160,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(8,527)	1,073
160,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(8,527)	1,073
110,000	Put	OTC USD/JPY	Bank of America	USD 110	19/4/2023	(6,536)	1,516
1,220,000	Put	OTC USD/JPY	Barclays	USD 130.04	8/9/2022	(14,295)	3
1,220,000	Put	OTC USD/JPY	Barclays	USD 130.04	8/9/2022	(14,295)	3
2,450,000	Put	OTC USD/JPY	Barclays	USD 115	21/9/2022	(19,674)	-
8,080,000	Put	OTC EUR/USD	BNP Paribas	EUR 0.985	13/10/2022	(4,389)	66,482
7,140,000	Put	OTC EUR/USD	BNP Paribas	EUR 1	2/11/2022	31,990	110,190
17,170,000	Put	OTC EUR/USD	Deutsche Bank	EUR 0.99	29/9/2022	(6,765)	131,191
6,770,000	Put	OTC USD/JPY	JP Morgan	USD 126.5	8/9/2022	(41,128)	-
5,940,000	Put	OTC USD/JPY	JP Morgan	USD 126.5	12/9/2022	(39,855)	2
1,100,000	Put	OTC USD/JPY	JP Morgan	USD 130.04	15/9/2022	(17,008)	86
Total (USD underlying exposure - USD 10,950,232)						(130,230)	341,335

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Government Bond Fund continued

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(1,220,000)	Put	OTC USD/JPY	Barclays	USD 124.71	8/9/2022	4,758	-
(1,220,000)	Put	OTC USD/JPY	Barclays	USD 124.71	8/9/2022	4,758	-
(2,450,000)	Put	OTC USD/JPY	Barclays	USD 112	21/9/2022	11,368	-
(8,080,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.965	13/10/2022	1,920	(33,096)
(7,140,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.98	2/11/2022	(13,224)	(62,054)
(17,170,000)	Put	OTC EUR/USD	Deutsche Bank	EUR 0.96	29/9/2022	27,472	(22,679)
(1,100,000)	Put	OTC USD/JPY	JP Morgan	USD 124.71	15/9/2022	7,579	-
(370)	Call	3 Month SOFR	Exchange Traded	USD 96.25	10/3/2023	77,837	(263,625)
(370)	Put	3 Month SOFR	Exchange Traded	USD 96.25	10/3/2023	(3,101)	(358,438)
Total (USD underlying exposure - USD 91,946,217)						119,367	(739,892)

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 9,703,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.48% Fixed annually from 14/2/2024	Barclays	10/8/2023	188,097	524,791
EUR 1,190,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023; and pays 2.63% Fixed annually from 15/9/2023	Citibank	13/9/2022	(11,571)	4,204
USD 9,703,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.51% Fixed semi-annually from 14/2/2024	JP Morgan	10/8/2023	196,375	509,827
Total (USD underlying exposure -USD 12,418,586)				372,901	1,038,822

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (11,790,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.41% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Bank of America	10/8/2023	(268,666)	(681,316)
USD (11,790,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.41% Fixed semi-annually from 14/2/2024	Bank of America	10/8/2023	173,483	(239,167)
USD (6,470,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Bank of America	10/8/2023	(27,565)	(165,052)
EUR (415,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed annually from 25/1/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 25/7/2023	Barclays	23/1/2023	(3,789)	(9,427)
USD (12,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.4875% Fixed semi-annually from 1/2/2024; and pays Floating USD SOFR annually from 1/8/2024	Barclays	28/7/2023	(233,848)	(683,768)
USD (12,800,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/8/2024; and pays 2.4875% Fixed semi-annually from 1/2/2024	Barclays	28/7/2023	167,656	(282,264)
USD (87,327,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.48% Fixed annually from 14/8/2024; and pays Floating USD SOFR annually from 14/8/2024	Barclays	10/8/2023	(101,852)	(440,946)
USD (6,470,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Barclays	10/8/2023	(40,962)	(194,430)

Global Government Bond Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (1,190,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.13% Fixed annually from 15/9/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023	Citibank	13/9/2022	4,102	(183)
EUR (430,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed annually from 14/12/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/6/2023	Goldman Sachs	12/12/2022	(2,711)	(7,147)
EUR (225,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.81% Fixed annually from 10/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023	JP Morgan	8/2/2023	(8,539)	(15,565)
EUR (225,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023; and pays 1.81% Fixed annually from 10/2/2024	JP Morgan	8/2/2023	4,637	(2,389)
USD (87,327,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.48% Fixed annually from 14/8/2024; and pays Floating USD SOFR annually from 14/8/2024	JP Morgan	10/8/2023	(127,506)	(440,946)
USD (43,660,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/8/2024; and pays 1.77% Fixed semi-annually from 15/8/2024	JP Morgan	11/8/2023	68,123	(74,863)
USD (43,660,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.77% Fixed semi-annually from 15/2/2024; and pays Floating USD SOFR annually from 15/8/2024	JP Morgan	11/8/2023	(80,611)	(263,983)
EUR (225,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.798% Fixed annually from 14/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023	Morgan Stanley	10/2/2023	(8,896)	(15,804)
EUR (225,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023; and pays 1.798% Fixed annually from 14/2/2024	Morgan Stanley	10/2/2023	4,551	(2,357)
Total (USD underlying exposure - USD 137,144,092)				(482,393)	(3,519,607)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global High Yield Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Ireland				Belgium		
498,000	iShares USD High Yield Corp Bond UCITS ETF [†]	45,243,300	2.67	EUR 600,000	KBC 4.75% 5/9/2170	574,748	0.03
Total Funds		45,243,300	2.67		Bermuda		
COMMON STOCKS (SHARES)							
	Belgium						
15,978	Telenet	226,826	0.01	USD 509,000	Nabors Industries 7.25% 15/1/2026	467,992	0.03
	Cayman Islands			USD 1,059,000	Nabors Industries 7.5% 15/1/2028	959,269	0.06
217,951	Diversey	1,370,912	0.08	USD 1,532,000	NCL 5.875% 15/3/2026	1,250,085	0.07
	France			USD 462,000	NCL 7.75% 15/2/2029	378,840	0.02
186,861	Constellium	2,500,200	0.15	USD 833,000	NCL Finance 6.125% 15/3/2028	646,812	0.04
	United Kingdom			USD 1,250,000	OHA Credit Funding 11 4.705% 19/7/2033	1,178,786	0.07
25,580	Liberty Global	526,437	0.03		Viking Ocean Cruises Ship VII 5.625% 15/2/2029	658,944	0.04
25,423	Sensata Technologies	1,032,428	0.06	USD 580,000	Weatherford International 6.5% 15/9/2028	547,505	0.03
		1,558,865	0.09	USD 1,019,000	Weatherford International 8.625% 30/4/2030	925,777	0.05
	United States			USD 61,000	Weatherford International 11% 1/12/2024	62,215	0.00
625	AZEK	11,381	0.00			7,076,225	0.41
5,742	Block	405,730	0.02		Brazil		
11,801	Cheniere Energy	1,867,154	0.11	USD 226,000	Banco do Brasil 3.875% 10/10/2022	225,877	0.01
15,565	Chesapeake Energy	1,518,210	0.09	USD 2,350,000	Banco do Brasil 4.875% 11/1/2029 [*]	2,252,639	0.13
229,998	Clear Channel Outdoor	393,297	0.02			2,478,516	0.14
44,048	CommScope	487,171	0.03		British Virgin Islands		
22,662	Devon Energy	1,580,221	0.09	USD 811,000	Arcos Dorados 5.875% 4/4/2027 [*]	806,274	0.05
112,982	Element Solutions	2,115,023	0.12	USD 200,000	Celestial Miles 5.75% 31/7/2171	198,150	0.01
94,793	Informatica	2,120,519	0.13	USD 2,959,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029	2,744,916	0.16
32,840	Syneos Health	2,008,823	0.12	USD 257,560	Easy Tactic 7.5% 11/7/2027	44,432	0.00
21,811	Targa Resources	1,460,465	0.09	USD 440,000	Fortune Star BVI 6.85% 2/7/2024	290,028	0.01
2,770	Twilio	201,185	0.01	USD 1,500,000	Gold Fields Orogen BVI 5.125% 15/5/2024 [*]	1,511,434	0.09
59,652	Uber Technologies	1,765,699	0.11	USD 525,000	Gold Fields Orogen BVI 6.125% 15/5/2029	540,840	0.03
		15,934,878	0.94	USD 420,000	Knight Castle Investments 7.99% 23/1/2023	302,820	0.02
Total Common Stocks (Shares)		21,591,681	1.27	USD 200,000	New Metro Global 6.8% 5/8/2023	143,000	0.01
BONDS				USD 305,000	RKPF Overseas 2019 A 6% 4/9/2025	131,150	0.01
	Argentina			USD 246,810	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	240,327	0.01
USD 3,839,638	YPF 4% 12/2/2026 [*]	3,330,886	0.20			6,953,371	0.40
	Australia				Canada		
USD 1,636,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	1,519,042	0.09	USD 476,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	426,855	0.03
USD 500,000	Mineral Resources 8% 1/11/2027	502,650	0.03	USD 680,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	558,273	0.03
USD 509,000	Mineral Resources 8.5% 1/5/2030	513,562	0.03	USD 2,522,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	2,266,724	0.13
		2,535,254	0.15	USD 445,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	448,008	0.03
	Austria						
EUR 1,800,000	ams-OSRAM 0% 5/3/2025	1,436,101	0.08				
EUR 600,000	ams-OSRAM 2.125% 3/11/2027	429,425	0.03				
EUR 400,000	ams-OSRAM 6% 31/7/2025 [*]	374,717	0.02				
USD 2,184,000	Klabn Austria 3.2% 12/1/2031	1,733,223	0.10				
		3,973,466	0.23				

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,145,000	Air Canada 3.875% 15/8/2026	1,901,572	0.11		Cayman Islands		
USD 338,000	ATS Automation Tooling Systems 4.125% 15/12/2028	297,787	0.02	USD 299,000	Agile 6.05% 13/10/2025	117,933	0.01
USD 2,073,000	Bombardier 6% 15/2/2028	1,838,101	0.11	USD 1,000,000	AGL CLO 17 8.823% 21/1/2035	927,289	0.05
USD 2,962,000	Bombardier 7.125% 15/6/2026	2,802,767	0.16	USD 1,000,000	AGL CLO 5 9.16% 20/7/2034	931,287	0.06
USD 245,000	Bombardier 7.45% 1/5/2034	228,247	0.02	USD 1,000,000	Aimco CLO 12 5.381% 17/1/2032	931,289	0.06
USD 255,000	Bombardier 7.5% 15/3/2025	250,997	0.01	USD 1,000,000	Allegany Park CLO 5.577% 20/1/2035	926,221	0.05
USD 3,488,000	Bombardier 7.875% 15/4/2027	3,327,420	0.20	USD 1,000,000	Allegany Park CLO 8.877% 20/1/2035	930,353	0.05
USD 979,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	754,890	0.04	USD 250,000	Allegro CLO VIII 4.662% 15/7/2031	237,235	0.01
USD 319,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	253,975	0.02	USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R 7.955% 13/4/2031	1,359,267	0.08
USD 1,274,000	Canacol Energy 5.75% 24/11/2028	1,097,106	0.06	USD 1,000,000	Bain Capital Credit CLO 2019-2 5.89% 17/10/2032	910,282	0.05
USD 2,756,000	Clarios Global 6.75% 15/5/2025	2,747,038	0.16	USD 1,000,000	Beechwood Park CLO 8.981% 17/1/2035	902,156	0.05
EUR 1,000,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	929,150	0.06	USD 1,000,000	BSL CLO 2 5.862% 15/4/2034	903,202	0.05
USD 3,467,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026*	3,432,573	0.20	USD 1,000,000	Canyon Capital CLO 2022-1 3.731% 15/4/2035	932,925	0.06
USD 10,611,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	10,403,334	0.61	USD 200,000	Central China Real Estate 7.65% 27/8/2023	84,000	0.01
USD 678,000	ERO Copper 6.5% 15/2/2030	508,924	0.03	USD 383,000	China SCE 7% 2/5/2025	86,175	0.01
USD 434,000	Garda World Security 4.625% 15/2/2027	386,390	0.02	USD 750,000	CIFC Funding 2017-V 5.59% 16/11/2030	689,088	0.04
USD 100,000	GFL Environmental 3.5% 1/9/2028	86,694	0.01	USD 200,000	CIFI 6% 16/7/2025	105,000	0.01
USD 226,000	GFL Environmental 3.75% 1/8/2025	212,186	0.01	USD 200,000	CIFI 6.45% 7/11/2024	113,000	0.01
USD 2,226,000	GFL Environmental 4% 1/8/2028	1,890,475	0.11	USD 2,939,000	CSN Inova Ventures 6.75% 28/1/2028	2,792,932	0.16
USD 219,000	GFL Environmental 4.25% 1/6/2025	209,865	0.01	USD 2,469,000	DP World Salaam 6% 1/1/2171	2,464,398	0.15
USD 543,000	GFL Environmental 4.375% 15/8/2029	462,367	0.03	USD 275,000	Fantasia 6.95% 17/12/2021***	25,833	0.00
USD 1,465,000	GFL Environmental 4.75% 15/6/2029	1,277,099	0.07	USD 500,000	Fantasia 9.25% 28/7/2023	48,750	0.00
USD 1,321,000	GFL Environmental 5.125% 15/12/2026	1,278,202	0.08	USD 640,000	Fantasia 9.875% 19/10/2023	62,400	0.00
USD 976,000	Husky III 13% 15/2/2025	930,474	0.05	USD 630,000	Fantasia 10.875% 9/1/2023	61,425	0.00
USD 908,000	Masonite International 3.5% 15/2/2030	734,977	0.04	USD 1,148,000	Fantasia 11.875% 1/6/2023	111,930	0.01
USD 147,000	Masonite International 5.375% 1/2/2028	136,402	0.01	USD 350,000	Fantasia 12.25% 18/10/2022	34,125	0.00
USD 432,000	Mattamy 4.625% 1/3/2030	349,305	0.02	USD 800,000	Fantasia 15% 18/12/2021***	77,447	0.01
USD 367,000	Mattamy 5.25% 15/12/2027	323,689	0.02	USD 956,767	Global Aircraft Leasing 6.5% 15/9/2024	784,549	0.05
USD 2,259,000	New Gold 7.5% 15/7/2027	1,746,659	0.10	USD 1,000,000	Goldentree Loan Management US Clo 8 5.81% 20/10/2034	973,866	0.06
USD 892,000	NOVA Chemicals 4.875% 1/6/2024	857,724	0.05	USD 1,000,000	Golub Capital Partners CLO 50B-R 5.927% 20/4/2035	950,998	0.06
USD 507,000	Open Text 3.875% 1/12/2029	410,953	0.03	USD 1,038,932	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	962,155	0.06
USD 550,000	Parkland 5.875% 15/7/2027	527,156	0.03	USD 234,000	Hilong 9.75% 18/11/2024	98,280	0.01
USD 252,000	Tervita 11% 1/12/2025	275,474	0.02	USD 2,754,000	IHS 5.625% 29/11/2026	2,381,652	0.14
USD 3,220,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	2,926,787	0.17	USD 291,000	IHS 6.25% 29/11/2028	248,078	0.01
USD 641,000	Vermilion Energy 6.875% 1/5/2030	627,157	0.04	USD 1,000,000	Invesco CLO 5.412% 15/7/2034	926,096	0.05
USD 1,176,000	Videotron 3.625% 15/6/2029	977,573	0.06	USD 3,000,000	Invesco CLO 2022-1 5.527% 20/4/2035	2,663,675	0.16
		51,101,349	3.01	USD 2,000,000	Invesco CLO 2022-1 8.777% 20/4/2035	1,845,970	0.11
				USD 400,000	KWG 5.875% 10/11/2024	60,000	0.00

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Madison Park Funding XXVIII 5.212% 15/7/2030	940,743	0.06		China		
USD 2,602,000	MAF Global 6.375% 20/9/2170*	2,491,077	0.15	USD 362,000	Prime Bloom 0% 5/7/2022***	60,635	0.00
USD 887,000	MAF Global 7.875% 30/9/2170	895,129	0.05		Colombia		
USD 204,000	Melco Resorts Finance 5.25% 26/4/2026	153,510	0.01	USD 1,698,000	Banco Davivienda 6.65% 22/10/2170	1,377,490	0.08
USD 442,000	Melco Resorts Finance 5.625% 17/7/2027*	316,309	0.02	USD 1,855,000	Banco de Bogota 4.375% 3/8/2027*	1,725,920	0.10
USD 200,000	MGM China 5.25% 18/6/2025	169,066	0.01	USD 2,189,000	Bancolombia 4.875% 18/10/2027	2,047,672	0.12
USD 200,000	MGM China 5.875% 15/5/2026	167,947	0.01	USD 7,669,000	Ecopetrol 4.625% 2/11/2031	6,014,605	0.36
USD 440,000	Modern Land China 9.8% 11/4/2023	72,600	0.01	USD 1,792,000	Ecopetrol 5.375% 26/6/2026	1,689,681	0.10
USD 585,000	Modern Land China 11.8% 26/2/2022***	99,450	0.01	USD 2,074,000	Ecopetrol 5.875% 18/9/2023	2,081,778	0.12
USD 775,000	Modern Land China 12.85% 25/10/2021***	127,875	0.01	USD 2,124,000	Ecopetrol 5.875% 2/11/2051	1,412,460	0.08
USD 1,000,000	Neuberger Berman Loan Advisers CLO 47 8.548% 14/4/2035	934,947	0.06	USD 3,087,000	Interconexion Electrica 3.825% 26/11/2033	2,626,589	0.16
USD 190,857	Pearl II 6% 29/12/2049	7,409	0.00			18,976,195	1.12
USD 152,000	Pearl III 9% 22/10/2025	57,067	0.00		Cyprus		
USD 1,000,000	Pikes Peak CLO 5 9.41% 20/4/2033	917,990	0.05	EUR 825,000	Bank of Cyprus 2.5% 24/6/2027	653,591	0.04
USD 200,000	Powerlong Real Estate 6.95% 23/7/2023	30,215	0.00		Finland		
USD 400,000	Sable International Finance 5.75% 7/9/2027	366,670	0.02	EUR 625,000	Citycon 4.496% 22/2/2171	472,328	0.03
USD 242,000	Shimao 5.6% 15/7/2026	34,485	0.00	EUR 925,000	Finnair 4.25% 19/5/2025	748,675	0.05
USD 200,000	Shui On Development 5.5% 3/3/2025	150,608	0.01	USD 546,000	Nokia 6.625% 15/5/2039	550,829	0.03
USD 132,327	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	135,797	0.01	EUR 200,000	SBB Treasury 0.75% 14/12/2028	128,835	0.01
USD 320,000	Sunac China 6.5% 10/1/2025	46,400	0.00	EUR 600,000	SBB Treasury 1.125% 26/11/2029	385,510	0.02
USD 1,000,000	Symphony CLO XXIX 5.662% 15/1/2034	936,530	0.06			2,286,177	0.14
USD 325,000	Times China 6.2% 22/3/2026	48,799	0.00		France		
USD 432,000	Transocean 11.5% 30/1/2027	416,372	0.03	EUR 13,365	Accor 0.7% 7/12/2027	568,805	0.03
USD 262,000	Wynn Macau 5.5% 15/1/2026*	205,015	0.01	EUR 1,100,000	Accor 4.375% 30/4/2171	1,023,044	0.06
USD 242,000	Wynn Macau 5.5% 1/10/2027	177,265	0.01	EUR 2,200,000	Air France-KLM 3.875% 1/7/2026*	1,898,428	0.11
USD 200,000	Yuzhou 7.85% 12/8/2026	15,674	0.00	EUR 1,471,000	Altice France 4.125% 15/1/2029*	1,171,237	0.07
USD 552,000	Zhenro Properties 8% 6/3/2023	25,983	0.00	EUR 712,000	Altice France 4.25% 15/10/2029	566,220	0.03
USD 300,000	Zhenro Properties 8.3% 15/9/2023	15,000	0.00	USD 1,095,000	Altice France 5.125% 15/1/2029	854,546	0.05
USD 450,000	Zhenro Properties 8.35% 10/3/2024	22,500	0.00	USD 816,000	Altice France 5.125% 15/7/2029	645,660	0.04
		38,639,693	2.30	USD 2,551,000	Altice France 5.5% 15/10/2029	2,014,132	0.12
	Chile			EUR 1,500,000	Altice France 5.875% 1/2/2027	1,365,348	0.08
USD 2,024,000	CAP 3.9% 27/4/2031	1,581,812	0.09	USD 2,352,000	Altice France 8.125% 1/2/2027	2,243,291	0.13
USD 2,093,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032	1,763,065	0.11	USD 460,000	BNP Paribas 1.575% 23/3/2171	334,650	0.02
USD 1,028,000	Empresa Nacional del Petroleo 3.45% 16/9/2031	861,785	0.05	EUR 575,000	Burger King France 5.017% 1/11/2026	550,935	0.03
USD 2,059,000	Falabella 3.375% 15/1/2032	1,723,312	0.10	EUR 770,000	CAB SELAS 3.375% 1/2/2028	645,099	0.04
USD 4,183,000	Interchile 4.5% 30/6/2056	3,576,465	0.21	EUR 1,200,000	Casino Guichard Perrachon 3.992% 31/1/2171	450,266	0.03
		9,506,439	0.56	EUR 625,000	Casino Guichard Perrachon 5.25% 15/4/2027	354,481	0.02
				EUR 927,000	CGG 7.75% 1/4/2027*	821,950	0.05
				EUR 1,744,000	Chrome Bidco 3.5% 31/5/2028	1,534,230	0.09
				EUR 1,000,000	CMA CGM 7.5% 15/1/2026	1,036,176	0.06
				USD 3,432,000	Constellium 3.75% 15/4/2029	2,836,042	0.17
				EUR 1,100,000	Constellium 4.25% 15/2/2026	1,023,837	0.06
				USD 2,072,000	Constellium 5.625% 15/6/2028	1,897,183	0.11
				USD 382,000	Constellium 5.875% 15/2/2026	367,676	0.02
				USD 925,000	Credit Agricole 4.75% 23/3/2171	726,546	0.04

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 600,000	Electricite de France 2.875% 15/3/2171	479,457	0.03	EUR 1,600,000	Deutsche Lufthansa 3.75% 11/2/2028	1,327,708	0.08
EUR 200,000	Electricite de France 3% 3/12/2170	149,664	0.01	EUR 1,900,000	DIC Asset 2.25% 22/9/2026	1,466,006	0.09
EUR 4,800,000	Electricite de France 3.375% 15/9/2170	3,572,739	0.21	EUR 1,000,000	Douglas 6% 8/4/2026	823,670	0.05
GBP 2,300,000	Electricite de France 6% 29/7/2171	2,356,903	0.14	EUR 544,000	Gruenenthal 3.625% 15/11/2026	505,041	0.03
EUR 2,100,000	Faurecia 2.75% 15/2/2027	1,734,444	0.10	EUR 2,452,000	Gruenenthal 4.125% 15/5/2028	2,255,622	0.13
EUR 790,000	Faurecia 3.75% 15/6/2028	653,904	0.04	EUR 412,000	HT Troplast 9.25% 15/7/2025	362,325	0.02
EUR 2,883,000	Goldstory 5.375% 1/3/2026*	2,544,940	0.15	EUR 1,606,000	IHO Verwaltungs 3.875% 15/5/2027	1,332,679	0.08
EUR 400,000	iliad 1.5% 14/10/2024	381,602	0.02	USD 200,000	IHO Verwaltungs 6% 15/5/2027	178,104	0.01
EUR 640,000	Iliad 5.625% 15/10/2028	591,304	0.04	EUR 4,692,000	Nidda Healthcare 3.5% 30/9/2024	4,334,343	0.26
USD 2,930,000	Iliad 6.5% 15/10/2026	2,681,272	0.16	EUR 500,000	Nidda Healthcare 3.5% 30/9/2024	463,740	0.03
USD 2,079,000	Iliad 7% 15/10/2028	1,917,254	0.11	EUR 800,000	Novelis Sheet Ingot 3.375% 15/4/2029	679,137	0.04
GBP 1,600,000	Korian 4.125% 15/6/2171	1,457,786	0.09	EUR 1,114,000	PCF 4.75% 15/4/2026*	925,057	0.05
EUR 1,583,000	La Financiere Atalian 5.125% 15/5/2025	1,512,171	0.09	EUR 1,392,000	Renk 5.75% 15/7/2025	1,308,403	0.08
GBP 506,000	La Financiere Atalian 6.625% 15/5/2025	562,373	0.03	EUR 400,000	Schenck Process 5.375% 15/6/2023	389,037	0.02
EUR 608,000	Loxam 3.25% 14/1/2025	566,663	0.03	EUR 500,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	462,909	0.03
EUR 1,273,000	Loxam 3.75% 15/7/2026	1,158,114	0.07	EUR 1,142,958	Techem Verwaltungsgesellschaft 674 6% 30/7/2026*	1,074,763	0.06
EUR 700,000	Loxam 4.25% 15/4/2024*	683,725	0.04	EUR 2,564,000	Tele Columbus 3.875% 2/5/2025	2,190,779	0.13
EUR 600,000	Novafives 5% 15/6/2025*	401,993	0.02	EUR 914,000	thyssenkrupp 2.875% 22/2/2024	885,261	0.05
EUR 926,000	Paprec 3.5% 1/7/2028	769,222	0.05		TK Elevator Holdco 7.625% 15/7/2028*	1,738,775	0.11
EUR 1,787,000	Picard Groupe 3.875% 1/7/2026*	1,589,685	0.09	USD 1,938,000	TK Elevator Midco 4.375% 15/7/2027	2,022,004	0.12
EUR 2,550,000	Quatrim 5.875% 15/1/2024*	2,329,842	0.14	EUR 1,100,000	ZF Finance 2% 6/5/2027	882,866	0.05
EUR 5,000,000	RCI Banque 2.625% 18/2/2030	4,403,772	0.26	EUR 1,100,000	ZF Finance 2.25% 3/5/2028*	841,032	0.05
EUR 200,000	Renault 1.25% 24/6/2025	178,603	0.01	EUR 600,000	ZF Finance 2.75% 25/5/2027*	495,501	0.03
EUR 500,000	Renault 2.375% 25/5/2026	438,979	0.03	EUR 1,000,000	ZF Finance 3% 21/9/2025	910,797	0.05
USD 1,000,000	Societe Generale 7.875% 18/6/2171	993,221	0.06	EUR 1,000,000	ZF Finance 3.75% 21/9/2028	820,603	0.05
USD 445,000	SPCM 3.125% 15/3/2027	395,598	0.02			42,552,815	2.51
EUR 669,000	Vallourec 8.5% 30/6/2026*	640,750	0.04				
EUR 500,000	Verallia 1.875% 10/11/2031	379,448	0.02				
		60,455,210	3.56				
	Germany				Hong Kong		
EUR 400,000	Bayer 4.5% 25/3/2082	364,917	0.02	USD 200,000	AIA 2.7% 7/10/2170	176,822	0.01
EUR 803,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	723,919	0.04	USD 320,000	Bank of East Asia 5.825% 21/4/2171*	305,267	0.02
EUR 1,455,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	1,316,134	0.08	USD 750,000	Yango Justice International 7.5% 15/4/2024	48,750	0.00
	Cheplapharm Arzneimittel 5.5% 15/1/2028	1,028,127	0.06	USD 601,000	Yango Justice International 8.25% 25/11/2023	39,065	0.00
USD 1,168,000	Commerzbank 6.125% 9/4/2171	4,014,089	0.24	USD 307,000	Yango Justice International 9.25% 15/4/2023	19,955	0.00
EUR 4,400,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	1,417,918	0.08	USD 682,000	Yango Justice International 10.25% 15/9/2022	42,932	0.00
EUR 1,700,000	Deutsche Bank 4% 24/6/2032	3,082,918	0.18	USD 242,000	Yanlord Land HK 6.75% 23/4/2023*	234,740	0.01
EUR 800,000	Deutsche Lufthansa 2.875% 11/2/2025	730,767	0.04			867,531	0.04
EUR 900,000	Deutsche Lufthansa 2.875% 16/5/2027	729,827	0.04				
EUR 600,000	Deutsche Lufthansa 3.5% 14/7/2029	468,037	0.03				

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
India				EUR 693,000	Invesco Euro CLO 5.99% 15/7/2034	596,095	0.04
USD 200,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energy 6.25% 10/12/2024	193,401	0.01	EUR 100,000	Invesco Euro CLO V 5.81% 15/1/2034	86,690	0.01
USD 200,000	HDFC Bank 3.7% 25/2/2171	173,321	0.01	USD 1,045,000	Jazz 4.375% 15/1/2029	942,016	0.05
USD 370,000	Shriram Transport Finance 5.1% 16/7/2023	363,525	0.02	USD 2,061,000	LCPR Senior Secured Financing 5.125% 15/7/2029	1,775,541	0.11
		730,247	0.04	USD 1,299,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,228,204	0.07
Indonesia				EUR 100,000	Marino Park CLO 5.672% 16/1/2034	87,256	0.01
USD 375,000	Alam Sutera Realty 8% 2/5/2024*	270,937	0.02	EUR 100,000	Neuberger Berman Loan Advisers Euro CLO 5.522% 17/4/2034	84,208	0.00
USD 200,000	Bank Negara Indonesia Persero 4.3% 24/3/2171	173,000	0.01	EUR 1,573,000	Neuberger Berman Loan Advisers Euro CLO 2 6.06% 15/4/2034	1,348,775	0.08
USD 200,000	Pakuwon Jati 4.875% 29/4/2028	177,797	0.01				
		621,734	0.04	EUR 210,000	North Westerly VII ESG CLO 5.981% 15/5/2034	175,711	0.01
Ireland				EUR 100,000	Northwoods Capital 23 Euro 6.21% 15/3/2034	87,952	0.01
EUR 1,000,000	AIB 5.25% 9/4/2171	920,897	0.05	EUR 400,000	OCP Euro CLO 2017-2 6.4% 15/1/2032	305,455	0.02
EUR 800,000	AIB 6.25% 23/12/2170	762,728	0.05	EUR 374,000	OCP Euro CLO 2019-3 6.067% 20/4/2033	322,900	0.02
EUR 1,800,000	AlbaCore EURO CLO I 5.962% 18/10/2034	1,520,291	0.09	EUR 100,000	Providus CLO V 5.611% 15/2/2035	81,577	0.00
EUR 630,000	Anchorage Capital Europe CLO 2 6.45% 15/4/2034	562,087	0.03	EUR 920,000	Rockfield Park CLO 5.952% 16/7/2034	789,082	0.05
EUR 100,000	Anchorage Capital Europe CLO 2021-4 5.855% 25/4/2034	85,716	0.00	EUR 100,000	Rockford Tower Europe CLO 2021-1 6.007% 20/4/2034	86,509	0.01
EUR 359,000	Aqueduct European CLO 2-2017 4.4% 15/10/2030	309,377	0.02	EUR 100,000	Sound Point Euro CLO V Funding 5.985% 25/7/2035	83,683	0.00
EUR 900,000	Aurium CLO II 6.08% 22/6/2034	766,203	0.05	GBP 880,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	870,165	0.05
EUR 1,050,000	Avoca CLO XV 4.13% 15/4/2031	887,011	0.05	USD 2,691,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	2,295,378	0.14
EUR 900,000	BBAM European CLO I 6.035% 22/7/2034	767,507	0.05	EUR 1,005,000	Voya Euro CLO II 6.02% 15/7/2035	856,815	0.05
EUR 800,000	Bilbao CLO I 4.777% 20/7/2031	675,484	0.04			27,751,838	1.63
EUR 1,800,000	Bilbao CLO II 6.361% 20/8/2035	1,531,434	0.09	Isle of Man			
EUR 100,000	BlueMountain 2021-1 CLO 5.41% 15/4/2034	83,244	0.00	USD 954,000	AngloGold Ashanti 3.75% 1/10/2030	817,545	0.05
EUR 1,800,000	BlueMountain Fuji CLO IV 6.678% 25/2/2034	1,568,874	0.09	USD 600,000	Sasol Financing International 4.5% 14/11/2022	598,500	0.04
EUR 1,000,000	Bridgepoint CLO 3 6.24% 15/1/2036	873,838	0.05			1,416,045	0.09
EUR 100,000	Capital Four CLO II 5.91% 15/1/2034	85,918	0.01	Israel			
USD 214,000	Castlake Aviation Finance 5% 15/4/2027	185,508	0.01	USD 1,151,000	Bank Leumi Le-Israel 3.275% 29/1/2031	1,029,785	0.06
EUR 100,000	CIFC European Funding CLO III 5.61% 15/1/2034	85,336	0.00	USD 2,177,433	Energean Israel Finance 4.5% 30/3/2024	2,101,223	0.12
EUR 1,214,000	Contego CLO IX 6.155% 24/1/2034	1,037,178	0.06	USD 683,970	Energean Israel Finance 4.875% 30/3/2026*	634,382	0.04
EUR 263,000	CVC Cordatus Loan Fund XX 5.61% 22/6/2034	219,926	0.01	USD 2,043,970	Leviathan Bond 6.125% 30/6/2025	2,019,208	0.12
EUR 783,000	CVC Cordatus Loan Fund XXII 6.16% 15/12/2034	684,839	0.04				
EUR 1,300,000	eircom Finance 1.75% 1/11/2024*	1,252,810	0.07				
EUR 800,000	Fidelity Grand Harbour CLO 2021-1 6.22% 15/10/2034	699,463	0.04				
EUR 100,000	Henley CLO IV 5.395% 25/4/2034	82,157	0.00				

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Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 496,653	Leviathan Bond 6.75% 30/6/2030	475,462	0.03	EUR 400,000	UniCredit 2.731% 15/1/2032	337,145	0.02
USD 2,205,000	Mizrahi Tefahot Bank 3.077% 7/4/2031	1,949,220	0.11	EUR 1,400,000	UniCredit 6.625% 3/12/2170	1,349,831	0.08
		8,209,280	0.48	EUR 1,400,000	UniCredit 7.5% 3/6/2171	1,345,279	0.08
				EUR 411,000	Verde Bidco 4.625% 1/10/2026	346,750	0.02
	Italy					39,788,008	2.35
EUR 1,100,000	Atlantia 1.875% 12/2/2028	891,676	0.05		Jamaica		
EUR 1,225,000	Autostrade per l'Italia 1.625% 25/1/2028	1,045,412	0.06	USD 38,669	Digicel International Finance /Digicel international 8% 31/12/2026	25,231	0.00
EUR 1,200,000	Autostrade per l'Italia 1.75% 1/2/2027*	1,068,712	0.06	USD 955,000	Digicel International Finance /Digicel international 8.75% 25/5/2024	908,078	0.05
EUR 200,000	Autostrade per l'Italia 1.875% 4/11/2025	186,173	0.01	USD 96,866	Digicel International Finance /Digicel international 8.75% 25/5/2024*	92,120	0.01
EUR 1,185,000	Autostrade per l'Italia 2% 4/12/2028	992,818	0.06	USD 56,934	Digicel International Finance /Digicel international 13% 31/12/2025	47,469	0.00
EUR 4,461,000	Autostrade per l'Italia 2% 15/1/2030	3,625,142	0.22			1,072,898	0.06
EUR 468,000	Banca Monte dei Paschi di Siena 1.875% 9/1/2026	382,820	0.02		Japan		
EUR 1,300,000	Banca Monte dei Paschi di Siena 2.625% 28/4/2025	1,118,508	0.07	EUR 521,000	Rakuten 4.25% 22/4/2171	345,207	0.02
EUR 2,125,000	Banco BPM 2.875% 29/6/2031	1,763,181	0.10	EUR 3,238,000	SoftBank 2.125% 6/7/2024	2,966,930	0.18
EUR 409,000	Banco BPM 3.375% 19/1/2032	338,692	0.02	EUR 1,171,000	SoftBank 2.875% 6/1/2027	935,464	0.06
EUR 1,907,000	Centurion Bidco 5.875% 30/9/2026	1,769,886	0.11	EUR 1,400,000	SoftBank 3.125% 19/9/2025	1,232,727	0.07
EUR 1,569,000	doValue 3.375% 31/7/2026	1,362,118	0.08	EUR 200,000	SoftBank 4.5% 20/4/2025	185,363	0.01
EUR 700,000	Fabric BC 4.707% 31/8/2026*	695,939	0.04	EUR 2,306,000	SoftBank 4.75% 30/7/2025*	2,114,521	0.12
USD 1,124,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	914,835	0.05	USD 651,000	SoftBank 6% 19/1/2171*	603,529	0.04
EUR 943,000	FIS Fabbbrica Italiana Sintetici 5.625% 1/8/2027	826,697	0.05			8,383,741	0.50
EUR 1,691,000	Gamma Bidco 6.25% 15/7/2025	1,640,317	0.10		Jersey		
EUR 480,000	Inter Media and Communication 6.75% 9/2/2027	442,215	0.02	EUR 400,000	Avis Budget Finance 4.125% 15/11/2024	392,641	0.02
USD 695,000	Intesa Sanpaolo 4.198% 1/6/2032	509,793	0.03	EUR 803,000	Avis Budget Finance 4.75% 30/1/2026	757,756	0.04
USD 510,000	Intesa Sanpaolo 4.95% 1/6/2042	333,375	0.02	USD 2,000,000	Boyce Park Clo 3.648% 21/4/2035	1,842,002	0.11
EUR 4,750,000	Intesa Sanpaolo 5.5% 1/3/2171	3,904,995	0.23	USD 1,000,000	Boyce Park Clo 6.798% 21/4/2035	920,235	0.05
USD 500,000	Intesa Sanpaolo 5.71% 15/1/2026	473,882	0.03	GBP 400,000	CPUK Finance 4.5% 28/8/2027	418,617	0.03
EUR 400,000	Intesa Sanpaolo 6.375% 30/9/2170	341,647	0.02	GBP 665,000	CPUK Finance 4.875% 28/2/2047	728,125	0.04
EUR 1,265,000	Intesa Sanpaolo 7.75% 11/7/2171	1,226,788	0.07	GBP 2,192,000	Galaxy Bidco 6.5% 31/7/2026	2,215,915	0.13
EUR 700,000	Kedrion 3.375% 15/5/2026*	723,230	0.04	EUR 530,000	Kane Bidco 5% 15/2/2027	479,401	0.03
EUR 1,200,000	Nexi 0% 24/2/2028	893,508	0.05	GBP 469,000	Kane Bidco 6.5% 15/2/2027	485,076	0.03
EUR 1,750,000	Poste Italiane 2.625% 24/6/2171	1,271,485	0.08			8,239,768	0.48
EUR 1,613,000	Rekeep 7.25% 1/2/2026	1,454,803	0.09		Liberia		
EUR 2,862,000	Telecom Italia 1.625% 18/1/2029*	2,140,754	0.13	USD 1,311,000	Royal Caribbean Cruises 5.375% 15/7/2027	1,024,006	0.06
EUR 999,000	Telecom Italia 2.75% 15/4/2025*	950,198	0.05	USD 524,000	Royal Caribbean Cruises 5.5% 31/8/2026	424,316	0.03
EUR 1,354,000	Telecom Italia 2.875% 28/1/2026	1,251,161	0.07		Royal Caribbean Cruises 5.5% 1/4/2028	1,012,664	0.06
EUR 300,000	Telecom Italia 3% 30/9/2025	284,374	0.02	USD 1,038,000	Royal Caribbean Cruises 9.125% 15/6/2023	1,045,801	0.06
EUR 646,000	Telecom Italia 3.625% 25/5/2026	618,766	0.04				
EUR 639,000	Telecom Italia 4% 11/4/2024	632,531	0.04				
USD 346,000	Telecom Italia 5.303% 30/5/2024	332,572	0.02				

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Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 290,000	Royal Caribbean Cruises 10.875% 1/6/2023	295,446	0.02	EUR 1,882,000	Cullinan Holdco 4.625% 15/10/2026	1,587,248	0.09
USD 355,000	Royal Caribbean Cruises 11.5% 1/6/2025	377,653	0.02	EUR 1,700,000	European TopSoho 4% 18/10/2021****	1,308,057	0.08
USD 652,000	Royal Caribbean Cruises 11.625% 15/8/2027	646,380	0.04	USD 2,663,000	EverArc Escrow 5% 30/10/2029	2,281,206	0.14
		4,826,266	0.29	EUR 1,271,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	1,128,912	0.07
Luxembourg				GBP 1,500,000	Garfunkelux Holdco 3 7.75% 1/11/2025	1,547,732	0.09
EUR 3,100,000	ADLER 2.75% 13/11/2026	1,729,987	0.10	USD 2,008,000	Herens Holdco 4.75% 15/5/2028	1,704,260	0.10
EUR 1,700,000	ADLER 3.25% 5/8/2025	1,020,524	0.06	EUR 2,380,000	Herens Midco 5.25% 15/5/2029	1,745,565	0.10
USD 837,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	760,825	0.05	USD 1,080,000	ION Trading Technologies 5.75% 15/5/2028	908,653	0.05
EUR 1,138,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	924,118	0.05	USD 1,562,000	JSM Global 4.75% 20/10/2030*	1,246,050	0.07
	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,229,358	0.13	EUR 789,000	Kleopatra Finco 4.25% 1/3/2026	671,176	0.04
USD 2,630,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,119,795	0.13	EUR 600,000	Lincoln Financing 3.625% 1/4/2024	587,053	0.04
EUR 621,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.875% 1/6/2028	590,245	0.04	EUR 300,000	Lincoln Financing 3.875% 1/4/2024	298,470	0.02
EUR 724,000	Altice Financing 2.25% 15/1/2025	656,205	0.04	EUR 850,000	Lune 5.625% 15/11/2028	720,328	0.04
EUR 429,000	Altice Financing 3% 15/1/2028	343,283	0.02	EUR 1,300,000	Matterhorn Telecom 4% 15/11/2027	1,151,711	0.07
EUR 1,349,000	Altice Financing 4.25% 15/8/2029*	1,096,400	0.06	USD 861,000	Millicom International Cellular 4.5% 27/4/2031	713,444	0.04
USD 2,088,000	Altice Financing 5% 15/1/2028	1,691,807	0.10	USD 1,463,400	Millicom International Cellular 6.25% 25/3/2029	1,396,263	0.08
USD 2,554,000	Altice Financing 5.75% 15/8/2029	2,059,405	0.12	EUR 2,408,000	Monitchem HoldCo 3 5.25% 15/3/2025*	2,274,710	0.13
EUR 1,255,000	Altice France 8% 15/5/2027	1,031,778	0.06	USD 2,269,000	Petrorio Luxembourg Trading 6.125% 9/6/2026	2,132,304	0.13
USD 8,727,000	Altice France 10.5% 15/5/2027	7,577,743	0.45	EUR 2,230,000	Rossini 6.75% 30/10/2025	2,230,961	0.13
EUR 102,000	Aramark International Finance 3.125% 1/4/2025	94,897	0.01	EUR 2,050,000	SES 2.875% 27/8/2171	1,688,595	0.10
USD 2,855,625	ARD Finance 6.5% 30/6/2027	2,216,104	0.13	EUR 630,737	Summer BC Holdco A 9.25% 31/10/2027	546,264	0.03
EUR 2,200,000	Aroundtown 3.375% 23/12/2170*	1,741,500	0.10	EUR 1,943,000	Summer BC Holdco B 5.75% 31/10/2026	1,795,707	0.11
USD 1,299,000	B2W Digital Lux 4.375% 20/12/2030	1,001,828	0.06	USD 1,378,000	Telecom Italia Capital 6% 30/9/2034	1,108,543	0.07
EUR 875,000	BK LC Lux Finco1 5.25% 30/4/2029*	753,420	0.04	USD 1,378,000	Telecom Italia Capital 6.375% 15/11/2033	1,153,152	0.07
USD 694,000	Camelot Finance 4.5% 1/11/2026	646,447	0.04	USD 415,000	Telecom Italia Capital 7.2% 18/7/2036	351,360	0.02
EUR 1,303,000	Cidron Aida Finco 5% 1/4/2028	1,150,380	0.07	USD 317,000	Telecom Italia Capital 7.721% 4/6/2038	273,254	0.02
GBP 758,000	Cidron Aida Finco 6.25% 1/4/2028	754,592	0.04	EUR 828,000	Telecom Italia Finance 7.75% 24/1/2033*	865,674	0.05
EUR 767,000	Cirsa Finance International 4.5% 15/3/2027	648,018	0.04	USD 1,200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	1,104,000	0.06
EUR 839,000	Cirsa Finance International 4.75% 22/5/2025	778,550	0.05			74,125,237	4.38
EUR 169,834	Cirsa Finance International 6.25% 20/12/2023	167,377	0.01	Marshall Islands			
EUR 2,900,319	Codere Finance 2 Luxembourg 11% 30/9/2026*	2,896,868	0.17	USD 2,411,000	Danaos 8.5% 1/3/2028	2,421,536	0.14
EUR 622,999	Codere Finance 2 Luxembourg 12.75% 30/11/2027	553,805	0.03	Mauritius			
USD 3,053,000	CSN Resources 4.625% 10/6/2031	2,369,326	0.14	USD 200,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	133,584	0.01
				USD 2,488,000	CA Magnum 5.375% 31/10/2026	2,251,640	0.14
				USD 200,000	CA Magnum 5.375% 31/10/2026	181,000	0.01
				USD 196,000	Clean Renewable Power Mauritius 4.25% 25/3/2027	159,534	0.01

*All or a portion of this security represents a security on loan.

****This security is in default, see Note 2(b).

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 442,000	Greenko Mauritius 6.25% 21/2/2023	433,547	0.03	EUR 460,000	Nobel Bidco 3.125% 15/6/2028	322,380	0.02
USD 250,000	India Green Energy 5.375% 29/4/2024	240,313	0.01	EUR 1,172,000	OI European 2.875% 15/2/2025*	1,082,896	0.06
USD 200,000	Network i2i 5.65% 15/4/2171	192,654	0.01	EUR 200,000	OI European 3.125% 15/11/2024	190,714	0.01
		3,592,272	0.22	EUR 1,203,000	Repsol International Finance 4.247% 11/12/2170	1,056,388	0.06
Mexico				EUR 500,000	Saipem Finance International 2.625% 7/1/2025*	447,285	0.03
USD 2,048,000	Alpek 3.25% 25/2/2031	1,744,266	0.11	EUR 1,000,000	Saipem Finance International 3.375% 15/7/2026	836,741	0.05
USD 860,000	Banco Mercantil del Norte 6.625% 24/1/2171	735,184	0.04		Sensata Technologies 4% 15/4/2029	1,152,428	0.07
USD 1,391,000	Banco Mercantil del Norte 7.5% 27/9/2170	1,272,904	0.08	USD 943,000	Sensata Technologies 5% 1/10/2025	925,661	0.05
USD 2,318,000	Banco Mercantil del Norte 7.625% 6/10/2170	2,187,172	0.13	USD 236,000	Sensata Technologies 5.625% 1/11/2024	237,498	0.01
USD 3,811,000	BBVA Bancomer 5.125% 18/1/2033	3,410,826	0.20	USD 879,000	Sensata Technologies 5.875% 1/9/2030	860,330	0.05
USD 3,434,000	BBVA Bancomer 5.875% 13/9/2034	3,163,117	0.19	EUR 745,616	Summer BidCo 9% 15/11/2025*	608,383	0.04
USD 3,463,000	Braskem Idesa SAPI 6.99% 20/2/2032*	2,715,362	0.16	EUR 632,123	Summer BidCo 9% 15/11/2025	515,212	0.03
USD 2,625,000	Cemex 3.875% 11/7/2031	2,219,615	0.13	EUR 544,000	Teva Pharmaceutical Finance Netherlands II 1.25% 31/3/2023	532,373	0.03
USD 5,332,000	Cemex 5.125% 8/9/2170	4,518,870	0.27	EUR 500,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	372,686	0.02
USD 943,000	Cemex 5.2% 17/9/2030*	864,330	0.05	EUR 1,154,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	1,015,438	0.06
USD 2,031,000	GCC 3.614% 20/4/2032	1,744,883	0.10	EUR 887,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	735,720	0.04
USD 2,099,000	Grupo Bimbo 5.95% 17/7/2171*	2,084,921	0.12	EUR 2,000,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	1,926,295	0.11
USD 89,888	Grupo Posadas 4% 30/12/2027	63,877	0.01	EUR 1,000,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	992,262	0.06
USD 3,674,000	Industrias Penoles 4.15% 12/9/2029	3,411,557	0.20	USD 5,223,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	4,426,545	0.26
USD 4,737,000	Metalsa S A P I De 3.75% 4/5/2031	3,598,983	0.21	USD 1,279,000	Teva Pharmaceutical Finance Netherlands III 4.1% 1/10/2046	850,145	0.05
USD 2,228,000	Nemak 3.625% 28/6/2031	1,703,305	0.10		Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	3,223,855	0.19
USD 1,997,000	Orbia Advance 5.5% 15/1/2048	1,717,385	0.10	USD 240,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	231,700	0.01
USD 1,824,000	Orbia Advance 5.875% 17/9/2044	1,658,695	0.10	USD 937,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	933,172	0.06
		38,815,252	2.30	USD 1,982,000	Trivium Packaging Finance 5.5% 15/8/2026	1,906,070	0.11
Mongolia				USD 4,922,000	Trivium Packaging Finance 8.5% 15/8/2027*	4,675,403	0.28
USD 400,000	Mongolia Government International Bond 8.75% 9/3/2024*	404,227	0.02	EUR 1,973,000	United 4% 15/11/2027	1,596,174	0.09
Netherlands				EUR 1,187,000	United 4.625% 15/8/2028	973,545	0.06
EUR 1,600,000	Abertis Infraestructuras Finance 3.248% 24/2/2171	1,379,794	0.08	EUR 1,790,000	United 4.875% 1/7/2024	1,694,070	0.10
USD 2,917,000	Arcos Dorados 6.125% 27/5/2029	2,819,514	0.17	USD 2,003,000	UPC Broadband Finco 4.875% 15/7/2031	1,735,129	0.10
EUR 200,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	190,026	0.01	EUR 800,000	Volkswagen International Finance 3.748% 28/12/2170	696,776	0.04
USD 4,772,000	Braskem Netherlands Finance 8.5% 23/1/2081*	4,845,393	0.29	EUR 500,000	ZF Europe Finance 2% 23/2/2026	424,665	0.02
USD 2,246,000	Clear Channel International 6.625% 1/8/2025	2,138,102	0.13	EUR 800,000	ZF Europe Finance 2.5% 23/10/2027	637,827	0.04
EUR 100,000	Darling Global Finance 3.625% 15/5/2026	96,651	0.01	USD 644,000	Ziggo 4.875% 15/1/2030	544,180	0.03
USD 2,221,000	Diamond BC 4.625% 1/10/2029	1,896,512	0.11				
USD 1,725,000	Elastic 4.125% 15/7/2029	1,475,962	0.09				
EUR 936,000	Energizer Gamma Acquisition 3.5% 30/6/2029	744,441	0.05				
EUR 1,900,000	Naturgy Finance 2.374% 23/2/2171	1,491,667	0.09				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,324,000	Ziggo Bond 5.125% 28/2/2030	1,054,420	0.06	USD 200,000	LMIRT Capital 7.25% 19/6/2024	166,000	0.01
USD 200,000	Ziggo Bond 6% 15/1/2027	178,783	0.01	USD 500,000	Medco Oak Tree 7.375% 14/5/2026	472,615	0.03
		56,671,211	3.34	USD 200,000	Theta Capital 8.125% 22/1/2025	170,781	0.01
	Pakistan					1,372,622	0.08
USD 200,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	99,409	0.01		South Africa		
	Panama			USD 1,800,000	Growthpoint Properties International Pty 5.872% 2/5/2023	1,799,280	0.11
USD 3,118,000	AES Panama Generation 4.375% 31/5/2030	2,716,558	0.16		South Korea		
USD 1,994,000	Cable Onda 4.5% 30/1/2030*	1,746,265	0.10	USD 400,000	KDB Life Insurance 7.5% 21/11/2170	370,000	0.02
USD 2,216,000	Carnival 4% 1/8/2028	1,840,920	0.11	USD 200,000	Woori Bank 4.25% 4/4/2171	194,685	0.01
USD 4,003,000	Carnival 5.75% 1/3/2027	3,163,571	0.19			564,685	0.03
USD 1,858,000	Carnival 6% 1/5/2029	1,433,308	0.08		Spain		
USD 418,000	Carnival 7.625% 1/3/2026	356,608	0.02	EUR 1,600,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2170	1,514,748	0.09
EUR 789,000	Carnival 7.625% 1/3/2026*	672,139	0.04	EUR 1,600,000	Banco Bilbao Vizcaya Argentaria 6% 29/6/2171*	1,552,605	0.09
USD 1,765,000	Carnival 9.875% 1/8/2027	1,780,256	0.11	EUR 2,500,000	Banco de Sabadell 2.5% 15/4/2031	2,138,916	0.13
EUR 3,221,000	Carnival 10.125% 1/2/2026*	3,352,315	0.20	EUR 800,000	Banco Santander 4.375% 14/4/2171	682,142	0.04
USD 3,236,000	Carnival 10.5% 1/2/2026	3,339,237	0.20	EUR 1,600,000	CaixaBank 6.375% 19/12/2170	1,590,445	0.09
		20,401,177	1.21	EUR 8,300,000	Cellnex Telecom 0.75% 20/11/2031	6,309,224	0.37
	Paraguay			EUR 400,000	Cellnex Telecom 1% 20/4/2027	341,141	0.02
USD 2,829,000	Banco Continental SAECA 2.75% 10/12/2025	2,527,867	0.15	EUR 400,000	Cellnex Telecom 1.75% 23/10/2030	305,035	0.02
USD 2,279,000	Telefonica Celular del Paraguay 5.875% 15/4/2027	2,170,748	0.13	EUR 1,706,000	Food Service Project 5.5% 21/1/2027	1,494,750	0.09
		4,698,615	0.28	EUR 810,000	Grupo Antolin-Irausa 3.375% 30/4/2026	666,464	0.04
	Peru			EUR 1,405,000	Grupo Antolin-Irausa 3.5% 30/4/2028	1,031,096	0.06
USD 2,752,000	InRetail Consumer 3.25% 22/3/2028	2,374,563	0.14	EUR 400,000	International Consolidated Airlines 0.625% 17/11/2022	397,907	0.03
USD 2,443,000	Minsur 4.5% 28/10/2031	2,111,082	0.12	EUR 2,100,000	International Consolidated Airlines 1.125% 18/5/2028	1,383,005	0.08
		4,485,645	0.26	EUR 1,300,000	International Consolidated Airlines 2.75% 25/3/2025	1,141,203	0.07
	Philippines			EUR 900,000	International Consolidated Airlines 3.75% 25/3/2029	667,034	0.04
USD 300,000	Globe Telecom 4.2% 2/5/2171	281,510	0.02	EUR 719,000	Kaixo Bondco Telecom 5.125% 30/9/2029*	590,244	0.03
	Poland			EUR 2,665,000	Lorca Telecom Bondco 4% 18/9/2027	2,400,147	0.14
USD 359,000	Canpack / Canpack US 3.125% 1/11/2025	323,151	0.02	EUR 235,000	Tendam Brands 5% 15/9/2024*	223,916	0.01
	Portugal			EUR 440,000	Tendam Brands 5.517% 15/9/2024*	422,331	0.03
EUR 3,000,000	Banco Espirito Santo 2.625% 8/5/2017***	525,226	0.03			24,852,353	1.47
EUR 3,400,000	Banco Espirito Santo 4% 21/1/2019***	595,256	0.03				
EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018***	770,332	0.05				
		1,890,814	0.11				
	Qatar						
USD 1,754,000	Commercial Bank 4.5% 3/9/2170	1,623,292	0.10				
	Romania						
EUR 600,000	RCS & RDS 2.5% 5/2/2025	533,453	0.03				
	Singapore						
USD 19,227	JGC Ventures 0% 30/6/2025	8,748	0.00				
USD 1,194,377	JGC Ventures 3% 30/6/2025	554,478	0.03				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Sri Lanka				GBP 1,226,000	Bellis Acquisition 4.5% 16/2/2026	1,144,774	0.07
USD 1,150,000	Sri Lanka Government International Bond 6.85% 14/3/2024	388,275	0.02	USD 2,455,000	Bidvest UK 3.625% 23/9/2026	2,256,808	0.13
Sweden				EUR 171,297	Codere New Topco 7.5% 30/11/2027	130,769	0.01
EUR 925,000	Fastighets Balder 2.873% 2/6/2081	654,534	0.04	GBP 3,146,000	Constellation Automotive Financing 4.875% 15/7/2027*	2,900,756	0.17
EUR 2,275,000	Heimstaden Bostad 2.625% 1/5/2171	1,648,948	0.10	EUR 837,000	EC Finance 3% 15/10/2026	773,692	0.05
EUR 300,000	Intrum 3% 15/9/2027*	248,975	0.01	EUR 280,000	eG Global Finance 3.625% 7/2/2024*	263,203	0.01
EUR 1,608,000	Intrum 4.875% 15/8/2025	1,538,232	0.09	EUR 200,000	eG Global Finance 4.375% 7/2/2025	185,546	0.01
EUR 593,000	Verisure 3.25% 15/2/2027	511,428	0.03	EUR 834,000	eG Global Finance 6.25% 30/10/2025	783,440	0.05
EUR 1,160,000	Verisure 3.5% 15/5/2023	1,149,255	0.07	USD 1,627,000	eG Global Finance 6.75% 7/2/2025	1,539,654	0.09
EUR 645,000	Verisure 3.875% 15/7/2026	579,453	0.03		eG Global Finance 8.5% 30/10/2025	792,516	0.04
		6,330,825	0.37	USD 816,000	Greene King Finance 3.28% 15/12/2034	94,996	0.01
Switzerland				GBP 100,000	Greene King Finance 3.56% 15/3/2036	95,190	0.01
USD 590,000	Credit Suisse 5.25% 11/2/2171	444,698	0.03	USD 376,000	Harbour Energy 5.5% 15/10/2026	343,113	0.02
USD 2,000,000	Credit Suisse 6.25% 18/12/2170	1,801,944	0.11	GBP 957,000	Heathrow Finance 4.125% 1/9/2029	940,505	0.05
USD 864,000	Credit Suisse 6.25% 18/12/2170	778,440	0.04	GBP 600,000	Heathrow Finance 4.75% 1/3/2024	687,476	0.04
USD 1,500,000	Credit Suisse 7.25% 12/3/2171*	1,238,413	0.07	USD 285,000	HSBC 4.6% 17/6/2171	224,431	0.01
USD 400,000	Credit Suisse 7.5% 11/6/2171*	380,884	0.02	USD 2,080,000	HSBC Bank 3.127% 19/12/2170	1,595,672	0.10
USD 680,000	UBS 4.375% 10/8/2171	513,933	0.03	GBP 117,000	Iceland Bondco 4.375% 15/5/2028	87,965	0.00
		5,158,312	0.30	GBP 1,400,000	Iceland Bondco 4.625% 15/3/2025	1,186,795	0.07
Thailand				GBP 1,067,000	Iron Mountain UK 3.875% 15/11/2025	1,130,718	0.07
USD 200,000	Kasikornbank Hong Kong 3.343% 2/10/2031	179,353	0.01	EUR 1,200,000	Jaguar Land Rover Automotive 4.5% 15/1/2026	1,006,466	0.06
USD 200,000	Minor International 2.7% 19/1/2171	182,121	0.01	EUR 1,140,000	Jaguar Land Rover Automotive 4.5% 15/7/2028*	821,809	0.05
USD 200,000	TMBThanachart Bank 4.9% 2/6/2171	185,750	0.01	USD 200,000	Jaguar Land Rover Automotive 5.875% 15/1/2028	152,423	0.01
		547,224	0.03	EUR 2,100,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	1,831,464	0.11
Turkey					Jaguar Land Rover Automotive 7.75% 15/10/2025	588,878	0.03
USD 1,339,000	KOC 5.25% 15/3/2023	1,329,754	0.08	GBP 461,000	Jerrold Finco 4.875% 15/1/2026	458,315	0.03
USD 874,000	KOC 6.5% 11/3/2025	823,737	0.05	GBP 1,487,000	Jerrold Finco 5.25% 15/1/2027	1,509,677	0.09
USD 1,566,000	Türk Telekomunikasyon 6.875% 28/2/2025	1,402,314	0.08	USD 1,302,000	Liquid Telecommunications Financing 5.5% 4/9/2026	1,080,660	0.06
USD 2,229,000	Türkiye Sise ve Cam Fabrikaları 6.95% 14/3/2026	2,069,431	0.12	GBP 2,295,000	Market Bidco Finco 5.5% 4/11/2027	2,204,585	0.13
		5,625,236	0.33	USD 831,000	Merlin Entertainments 5.75% 15/6/2026	787,818	0.05
United Arab Emirates				GBP 200,000	Nationwide Building Society 5.75% 20/12/2170	205,697	0.01
USD 3,140,000	Oztel SPC 5.625% 24/10/2023	3,154,962	0.19	USD 2,213,000	Neptune Energy Bondco 6.625% 15/5/2025*	2,143,143	0.13
United Kingdom							
USD 384,257	Ardonagh Midco 2 11.5% 15/1/2027	390,982	0.02				
GBP 1,000,000	Arqiva Broadcast Finance 6.75% 30/9/2023	1,151,790	0.07				
USD 2,075,000	Barclays 4.375% 15/12/2170	1,561,533	0.09				
USD 400,000	Barclays 5.2% 12/5/2026	397,827	0.03				
USD 400,000	Barclays 6.125% 15/12/2170	369,983	0.02				
GBP 200,000	Barclays 6.375% 15/3/2171	212,145	0.01				
GBP 1,400,000	Barclays 7.125% 15/9/2170*	1,549,529	0.09				
USD 1,890,000	Barclays 8% 15/12/2170	1,841,514	0.11				
GBP 1,100,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	1,040,197	0.06				
GBP 2,404,000	Bellis Acquisition 3.25% 16/2/2026	2,211,770	0.13				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	Neptune Energy Bondco 6.625% 15/5/2025	387,373	0.02	USD 1,973,000	Advanced Drainage Systems 6.375% 15/6/2030	1,954,085	0.12
GBP 1,589,000	Ocado 3.875% 8/10/2026*	1,465,933	0.09	USD 2,768,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	2,794,468	0.16
GBP 590,000	Premier Foods Finance 3.5% 15/10/2026	607,624	0.04	USD 653,000	Ahead DB 6.625% 1/5/2028	589,476	0.04
EUR 835,000	Rolls-Royce 4.625% 16/2/2026*	803,341	0.05		AHP Health Partners 5.75% 15/7/2029	1,191,604	0.07
USD 2,338,000	Rolls-Royce 5.75% 15/10/2027	2,130,245	0.13	USD 1,328,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	1,191,820	0.07
EUR 672,000	Sherwood Financing 4.5% 15/11/2026*	566,975	0.03	USD 567,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	468,484	0.03
GBP 611,000	Stonegate Pub Financing 2019 8% 13/7/2025	652,126	0.04		Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	965,485	0.05
GBP 3,164,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	3,378,030	0.20	USD 763,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	667,053	0.04
GBP 827,000	Thames Water Kemble Finance 4.625% 19/5/2026	849,404	0.05	USD 216,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	205,779	0.01
GBP 1,600,000	Unique Pub Finance 6.464% 30/3/2032	2,203,098	0.13	USD 413,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	5,531,604	0.33
GBP 973,000	Very Funding 6.5% 1/8/2026*	843,527	0.05	USD 6,107,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	4,982,563	0.30
EUR 563,000	Virgin Media Finance 3.75% 15/7/2030	442,134	0.03	USD 7,929,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	7,288,654	0.43
GBP 400,000	Virgin Media Secured Finance 4.25% 15/1/2030	391,745	0.02	USD 4,693,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	3,521,996	0.21
USD 697,000	Virgin Media Secured Finance 4.5% 15/8/2030	579,056	0.03	USD 5,366,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	5,046,944	0.30
GBP 100,000	Virgin Media Secured Finance 5.25% 15/5/2029	103,384	0.01	USD 2,607,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	2,369,020	0.14
GBP 1,100,000	Vmed O2 UK Financing I 4% 31/1/2029	1,085,637	0.06		Allison Transmission 5.875% 1/6/2029	361,150	0.02
USD 236,000	Vmed O2 UK Financing I 4.25% 31/1/2031	189,739	0.01	USD 381,000	AMC Entertainment 7.5% 15/2/2029	619,086	0.04
GBP 2,174,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,098,775	0.12	USD 719,000	AMC Networks 4.25% 15/2/2029	402,259	0.02
USD 1,243,000	Vmed O2 UK Financing I 4.75% 15/7/2031	1,009,346	0.06	USD 234,000	AMC Networks 4.75% 1/8/2025	217,591	0.01
EUR 1,300,000	Vodafone 2.625% 27/8/2080	1,168,748	0.07	USD 9,000	AMC Networks 5% 1/4/2024	8,788	0.00
EUR 2,024,000	Vodafone 4.2% 3/10/2078	1,850,328	0.11		American Airlines 11.75% 15/7/2025	4,839,342	0.29
USD 1,000,000	Vodafone 6.25% 3/10/2078	973,750	0.06	USD 4,395,000	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	1,798,252	0.11
		64,456,542	3.81	USD 3,622,604	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	3,291,818	0.19
	United States			USD 269,000	American Builders & Contractors Supply 3.875% 15/11/2029	223,606	0.01
USD 102,000	1 Automotive 4% 15/8/2028	87,831	0.01	USD 76,000	American Builders & Contractors Supply 4% 15/1/2028	68,902	0.00
USD 279,000	180 Medical 3.875% 15/10/2029	243,308	0.01	USD 285,000	AMN Healthcare 4% 15/4/2029	245,581	0.01
USD 157,000	Acadia Healthcare 5% 15/4/2029	146,256	0.01	USD 401,000	Amsted Industries 5.625% 1/7/2027	391,566	0.02
USD 312,000	Acadia Healthcare 5.5% 1/7/2028	294,087	0.02	USD 1,251,000	AmWINS 4.875% 30/6/2029	1,094,036	0.06
USD 598,000	ACI Worldwide 5.75% 15/8/2026	594,896	0.04				
USD 1,024,000	Acrisure / Acrisure Finance 6% 1/8/2029	836,173	0.05				
USD 2,027,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,704,748	0.10				
USD 209,000	AdaptHealth 5.125% 1/3/2030	179,610	0.01				
USD 217,000	AdaptHealth 6.125% 1/8/2028	201,972	0.01				
USD 500,000	Adient US 9% 15/4/2025	518,205	0.03				
USD 97,000	ADT Security 4.125% 15/6/2023	96,369	0.01				
USD 169,000	ADT Security 4.875% 15/7/2032	142,753	0.01				
USD 549,000	Advanced Drainage Systems 5% 30/9/2027	524,130	0.03				

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 828,000	ANGI 3.875% 15/8/2028	631,634	0.04	USD 496,000	Aretex Escrow Issuer 7.5% 1/4/2029	428,463	0.03
USD 1,018,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	933,766	0.05	USD 874,000	Arko 5.125% 15/11/2029	734,949	0.04
USD 589,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	559,020	0.03	USD 326,000	Asbury Automotive 4.5% 1/3/2028	293,606	0.02
USD 245,000	Antero Resources 7.625% 1/2/2029	252,648	0.01	USD 65,000	Asbury Automotive 4.75% 1/3/2030	55,602	0.00
USD 824,000	Apache 4.25% 15/1/2030	743,000	0.04	USD 723,000	Asbury Automotive 5% 15/2/2032	607,279	0.04
USD 1,876,000	Apache 5.1% 1/9/2040	1,612,476	0.10	USD 1,223,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,103,262	0.06
USD 259,000	Apache 5.25% 1/2/2042	217,706	0.01	USD 165,000	Ascent Resources Utica / ARU Finance 8.25% 31/12/2028	162,336	0.01
USD 487,000	Apache 5.35% 1/7/2049	398,548	0.02	USD 2,121,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	2,570,737	0.15
USD 595,000	API DE 4.125% 15/7/2029	485,815	0.03	USD 1,408,000	Ashland 3.375% 1/9/2031	1,184,771	0.07
USD 485,000	API DE 4.75% 15/10/2029	401,925	0.02	USD 401,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	323,964	0.02
USD 1,228,000	APX 5.75% 15/7/2029	1,010,310	0.06	USD 647,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	511,273	0.03
USD 720,000	APX 6.75% 15/2/2027	706,342	0.04	USD 180,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	161,215	0.01
USD 1,465,000	Aramark Services 5% 1/4/2025	1,432,623	0.08	USD 477,000	ATI 4.875% 1/10/2029	425,758	0.02
USD 1,780,000	Aramark Services 5% 1/2/2028	1,642,625	0.10	USD 822,000	ATI 5.125% 1/10/2031	721,389	0.04
USD 1,334,000	Aramark Services 6.375% 1/5/2025	1,315,671	0.08	EUR 100,000	Avantor Funding 3.875% 15/7/2028	91,995	0.01
USD 336,000	Arches Buyer 4.25% 1/6/2028	272,713	0.02	USD 722,000	Avantor Funding 3.875% 1/11/2029	628,236	0.04
USD 3,387,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	3,112,941	0.19	USD 3,214,000	Avantor Funding 4.625% 15/7/2028	2,960,608	0.17
USD 1,420,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	1,342,908	0.08	USD 2,981,000	Avaya 6.125% 15/9/2028	1,637,493	0.10
USD 567,000	Arconic 6% 15/5/2025	557,263	0.03	USD 597,000	Avient 7.125% 1/8/2030	589,125	0.03
USD 1,461,000	Arconic 6.125% 15/2/2028	1,373,783	0.08	USD 144,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	126,180	0.01
USD 1,676,000	Arcosa 4.375% 15/4/2029	1,521,037	0.09	USD 2,484,000	Axalta Coating Systems 3.375% 15/2/2029	2,067,731	0.12
EUR 881,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	730,523	0.04	USD 387,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	356,620	0.02
EUR 400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	316,538	0.02	USD 176,000	Ball 2.875% 15/8/2030	143,504	0.01
USD 415,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	355,094	0.02	USD 1,761,000	Ball 3.125% 15/9/2031	1,435,453	0.08
USD 6,788,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	5,544,472	0.33	USD 490,000	BCPE Empire 7.625% 1/5/2027	442,921	0.03
USD 1,922,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,896,197	0.11	USD 451,000	Beacon Roofing Supply 4.125% 15/5/2029	379,819	0.02
EUR 900,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	733,046	0.04	USD 4,737,000	Big River Steel / BRS Finance 6.625% 31/1/2029	4,710,979	0.28
USD 537,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	470,541	0.03	USD 1,156,000	Black Knight InfoServ 3.625% 1/9/2028	1,061,110	0.06
GBP 355,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	315,793	0.02	USD 5,688,000	Block 3.5% 1/6/2031	4,686,372	0.28
GBP 264,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	239,257	0.02	USD 363,000	Block Communications 4.875% 1/3/2028	331,978	0.02
USD 771,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	732,460	0.04	USD 104,000	Booz Allen Hamilton 3.875% 1/9/2028	92,680	0.01
USD 217,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	157,730	0.01	USD 1,861,000	Booz Allen Hamilton 4% 1/7/2029	1,658,566	0.10
				EUR 3,375,000	Boxer Parent 6.5% 2/10/2025	3,276,275	0.19
				USD 2,050,000	Boxer Parent 7.125% 2/10/2025	2,031,550	0.12

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,235,000	Boxer Parent 9.125% 1/3/2026	2,153,611	0.13	USD 3,913,000	CCO / CCO Capital 4.25% 1/2/2031	3,218,462	0.19
USD 537,000	Boyd Gaming 4.75% 1/12/2027	501,945	0.03	USD 3,976,000	CCO / CCO Capital 4.25% 15/1/2034	3,077,676	0.18
USD 1,549,000	Boyd Gaming 4.75% 15/6/2031	1,358,086	0.08	USD 729,000	CCO / CCO Capital 4.5% 15/8/2030	616,898	0.04
USD 1,492,000	Boyne USA 4.75% 15/5/2029	1,332,347	0.08	USD 1,125,000	CCO / CCO Capital 4.5% 1/5/2032	919,097	0.05
USD 209,000	Brink's 5.5% 15/7/2025	203,533	0.01	USD 576,000	CCO / CCO Capital 4.5% 1/6/2033	456,410	0.02
USD 816,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSi Sellco 4.5% 1/4/2027	695,244	0.04	USD 1,250,000	CCO / CCO Capital 4.75% 1/3/2030	1,083,378	0.06
USD 564,000	Buckeye Partners 4.125% 1/3/2025	528,598	0.03	USD 2,624,000	CCO / CCO Capital 4.75% 1/2/2032	2,192,956	0.13
USD 297,000	Buckeye Partners 5.6% 15/10/2044	223,723	0.01	USD 1,303,000	CCO / CCO Capital 5.125% 1/5/2027	1,244,437	0.07
USD 481,000	Buckeye Partners 5.85% 15/11/2043	372,139	0.02	USD 729,000	CCO / CCO Capital 5.375% 1/6/2029	671,478	0.04
USD 914,000	Cable One 1.125% 15/3/2028	750,957	0.05	USD 2,665,000	CCO / CCO Capital 6.375% 1/9/2029	2,596,376	0.15
USD 1,302,000	Cable One 4% 15/11/2030	1,091,148	0.06	USD 783,000	CD&R Smokey Buyer 6.75% 15/7/2025	748,628	0.04
USD 944,000	Cablevision Lightpath 3.875% 15/9/2027	832,569	0.05	USD 2,662,000	CDI Escrow Issuer 5.75% 1/4/2030	2,466,609	0.15
USD 584,000	Cablevision Lightpath 5.625% 15/9/2028	482,354	0.03	USD 261,000	CDW / CDW Finance 3.25% 15/2/2029	227,417	0.01
USD 2,541,000	Caesars Entertainment 4.625% 15/10/2029	2,063,762	0.12	USD 199,000	CDW / CDW Finance 3.276% 1/12/2028	175,609	0.01
USD 5,282,000	Caesars Entertainment 6.25% 1/7/2025	5,168,220	0.31	USD 323,000	Cedar Fair 5.25% 15/7/2029	295,007	0.02
USD 4,257,000	Caesars Entertainment 8.125% 1/7/2027	4,195,136	0.25	USD 1,412,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	1,385,151	0.08
USD 584,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	574,967	0.03	USD 178,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	174,267	0.01
USD 469,000	Callon Petroleum 6.375% 1/7/2026	436,822	0.03	USD 780,000	Celanese US 6.165% 15/7/2027	784,229	0.05
USD 2,494,000	Callon Petroleum 7.5% 15/6/2030	2,312,873	0.14	USD 3,241,000	Centene 2.45% 15/7/2028	2,737,538	0.16
USD 2,716,000	Callon Petroleum 8% 1/8/2028	2,620,433	0.15	USD 3,978,000	Centene 2.5% 1/3/2031	3,171,699	0.19
USD 190,000	Calpine 3.75% 1/3/2031	156,299	0.01	USD 1,952,000	Centene 2.625% 1/8/2031	1,565,632	0.09
USD 79,000	Calpine 4.5% 15/2/2028	72,086	0.00	USD 3,629,000	Centene 3% 15/10/2030	3,045,573	0.18
USD 230,000	Calpine 4.625% 1/2/2029	196,271	0.01	USD 896,000	Centene 4.625% 15/12/2029	848,154	0.05
USD 147,000	Calpine 5% 1/2/2031	123,655	0.01	USD 454,000	Centennial Resource Production 6.875% 1/4/2027	438,723	0.03
USD 2,331,000	Calpine 5.125% 15/3/2028	2,077,012	0.12	USD 921,000	Central Garden & Pet 4.125% 15/10/2030	770,700	0.05
USD 9,000	Calpine 5.25% 1/6/2026	8,765	0.00	USD 779,000	Central Garden & Pet 4.125% 30/4/2031	641,772	0.04
USD 750,000	Camelot Return Merger Sub 8.75% 1/8/2028	687,158	0.04	USD 2,374,000	Central Parent / CDK Global 7.25% 15/6/2029	2,270,019	0.13
USD 603,000	Cano Health 6.25% 1/10/2028	542,922	0.03	USD 3,492,000	Change Healthcare / Change Healthcare Finance 5.75% 1/3/2025	3,426,228	0.20
USD 173,000	Carpenter Technology 6.375% 15/7/2028	165,646	0.01	USD 153,000	Charles River Laboratories International 3.75% 15/3/2029	130,688	0.01
USD 789,000	Carpenter Technology 7.625% 15/3/2030	780,473	0.05	USD 657,000	Charles River Laboratories International 4% 15/3/2031	560,392	0.03
USD 959,000	Carvana 4.875% 1/9/2029	552,688	0.03				
USD 478,000	Carvana 5.5% 15/4/2027	308,884	0.02				
USD 659,000	Carvana 10.25% 1/5/2030	524,739	0.03				
USD 629,000	Catalent Pharma Solutions 3.125% 15/2/2029	523,432	0.03				
USD 2,266,000	Catalent Pharma Solutions 3.5% 1/4/2030	1,878,276	0.11				
USD 120,000	Catalent Pharma Solutions 5% 15/7/2027	113,755	0.01				
USD 564,000	CCM Merger 6.375% 1/5/2026	532,213	0.03				

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 466,000	Charles River Laboratories International 4.25% 1/5/2028	427,898	0.03	USD 4,152,000	Clear Channel Outdoor 7.75% 15/4/2028	3,371,384	0.19
USD 1,445,000	Charter Communications Operating / Charter Communications Operating Capital 5.25% 1/4/2053	1,230,554	0.07	USD 1,972,000	Clearway Energy Operating 3.75% 15/1/2032	1,644,411	0.09
USD 959,000	Charter Communications Operating / Charter Communications Operating Capital 5.5% 1/4/2063	816,520	0.05	USD 337,000	Clearway Energy Operating 4.75% 15/3/2028	314,046	0.02
EUR 2,200,000	Chemours 4% 15/5/2026*	2,057,468	0.12	USD 2,823,000	Clydesdale Acquisition 6.625% 15/4/2029	2,710,709	0.16
USD 355,000	Chemours 5.75% 15/11/2028	320,070	0.02	USD 1,374,000	Clydesdale Acquisition 8.75% 15/4/2030	1,213,524	0.07
USD 3,802,000	Cheniere Energy 4.625% 15/10/2028	3,664,900	0.22	USD 2,029,000	CMG Media 8.875% 15/12/2027	1,776,390	0.10
USD 2,536,000	Cheniere Energy Partners 3.25% 31/1/2032	2,044,625	0.12	USD 467,000	CNX Midstream Partners 4.75% 15/4/2030	397,506	0.02
USD 2,680,000	Cheniere Energy Partners 4% 1/3/2031	2,328,076	0.14	USD 436,000	CNX Resources 6% 15/1/2029	409,378	0.03
USD 2,117,000	Cheniere Energy Partners 4.5% 1/10/2029	1,945,259	0.12	USD 1,976,000	Colgate Energy Partners III 5.875% 1/7/2029	1,834,143	0.11
USD 74,000	Chesapeake Energy 5.875% 1/2/2029	70,781	0.00	USD 1,512,000	Colgate Energy Partners III 7.75% 15/2/2026	1,510,993	0.08
USD 2,890,000	Chesapeake Energy 6.75% 15/4/2029	2,836,349	0.17	USD 308,000	Commercial Metals 4.125% 15/1/2030	269,673	0.02
USD 2,400,000	Chobani / Chobani Finance 4.625% 15/11/2028	2,103,616	0.12	USD 330,000	Commercial Metals 4.375% 15/3/2032	280,130	0.02
USD 5,021,000	Chobani / Chobani Finance 7.5% 15/4/2025	4,784,148	0.28	USD 1,998,000	CommScope 4.75% 1/9/2029	1,707,141	0.10
USD 3,592,000	CHS/Community Health Systems 5.625% 15/3/2027	3,074,480	0.18	USD 17,000	CommScope 6% 1/3/2026	16,043	0.00
USD 1,580,000	CHS/Community Health Systems 6% 15/1/2029	1,302,861	0.07	USD 648,000	CommScope 7.125% 1/7/2028	535,770	0.03
USD 1,387,000	CHS/Community Health Systems 6.125% 1/4/2030	823,892	0.05	USD 131,000	CommScope 8.25% 1/3/2027	112,963	0.01
USD 911,000	CHS/Community Health Systems 6.875% 15/4/2029	557,117	0.03	USD 2,631,000	CommScope Technologies 6% 15/6/2025	2,380,693	0.14
USD 57,000	CHS/Community Health Systems 8% 15/3/2026	52,974	0.00	USD 934,000	Compass Diversified 5.25% 15/4/2029	796,272	0.05
USD 1,464,000	Churchill Downs 4.75% 15/1/2028	1,323,566	0.08	USD 3,209,000	Condor Merger Sub 7.375% 15/2/2030	2,683,526	0.16
USD 1,255,000	Churchill Downs 5.5% 1/4/2027	1,205,242	0.07	USD 6,118,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	5,613,195	0.33
USD 455,000	Ciena 4% 31/1/2030	395,618	0.02	USD 345,000	Consensus Cloud Solutions 6% 15/10/2026	314,860	0.02
USD 931,000	CITGO Petroleum 6.375% 15/6/2026	881,063	0.05	USD 319,000	Consensus Cloud Solutions 6.5% 15/10/2028	285,811	0.02
USD 743,000	CITGO Petroleum 7% 15/6/2025	726,498	0.04	USD 1,663,000	Consolidated Communications 6.5% 1/10/2028	1,359,503	0.08
USD 428,000	Civitas Resources 5% 15/10/2026	404,884	0.02	USD 2,075,000	CoreLogic 4.5% 1/5/2028	1,637,082	0.10
USD 3,499,000	Clarivate Science 3.875% 1/7/2028	3,005,599	0.18	EUR 2,293,000	Coty 3.875% 15/4/2026	2,138,777	0.13
USD 2,734,000	Clarivate Science 4.875% 1/7/2029	2,266,390	0.13	USD 62,000	Coty /HFC Prestige Products /HFC Prestige International US 4.75% 15/1/2029	54,647	0.00
USD 291,000	Clean Harbors 4.875% 15/7/2027	277,223	0.02	USD 831,000	Covanta 4.875% 1/12/2029	702,611	0.04
USD 1,326,000	Clean Harbors 5.125% 15/7/2029	1,249,056	0.07	USD 357,000	Covanta 5% 1/9/2030	302,441	0.02
USD 4,779,000	Clear Channel Outdoor 5.125% 15/8/2027	4,282,175	0.25	USD 404,000	CP Atlas Buyer 7% 1/12/2028	331,231	0.02
USD 4,060,000	Clear Channel Outdoor 7.5% 1/6/2029	3,289,534	0.20	USD 4,918,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	4,338,742	0.26
				USD 3,201,000	Crescent Energy Finance 7.25% 1/5/2026	3,062,253	0.18
				USD 220,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	205,467	0.01
				USD 198,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	182,983	0.01

* All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 377,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	373,805	0.02	USD 6,009,000	Element Solutions 3.875% 1/9/2028	5,232,968	0.31
USD 736,000	Crocs 4.125% 15/8/2031	579,833	0.03	USD 627,000	Embecta 6.75% 15/2/2030	596,872	0.03
USD 185,000	Crocs 4.25% 15/3/2029	151,587	0.01	USD 1,695,000	Enact 6.5% 15/8/2025	1,653,117	0.10
USD 60,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	56,393	0.00	USD 333,000	Encompass Health 4.5% 1/2/2028	292,774	0.02
USD 92,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	88,937	0.01	USD 812,000	Encompass Health 4.625% 1/4/2031	674,776	0.04
USD 741,000	Crown Cork & Seal 7.375% 15/12/2026	771,733	0.05	USD 2,240,000	Encompass Health 4.75% 1/2/2030	1,921,005	0.11
USD 162,000	CrownRock / CrownRock Finance 5% 1/5/2029	149,335	0.01	GBP 500,000	Encore Capital 4.25% 1/6/2028	473,990	0.03
USD 2,917,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	2,877,475	0.17	EUR 842,000	Encore Capital 4.875% 15/10/2025	817,037	0.05
USD 700,000	CSC 3.375% 15/2/2031	531,748	0.03	GBP 700,000	Encore Capital 5.375% 15/2/2026	763,543	0.05
USD 3,448,000	CSC 4.125% 1/12/2030	2,815,068	0.17	USD 442,000	Endurance International 6% 15/2/2029	326,175	0.02
USD 1,888,000	CSC 4.5% 15/11/2031	1,526,689	0.09	USD 59,000	Energizer 4.375% 31/3/2029	47,991	0.00
USD 360,000	CSC 4.625% 1/12/2030	259,349	0.02	USD 40,000	Energizer 4.75% 15/6/2028	33,497	0.00
USD 1,599,000	CSC 5.25% 1/6/2024	1,563,827	0.09	USD 491,000	Energizer 6.5% 31/12/2027	457,914	0.03
USD 642,000	CSC 5.75% 15/1/2030	502,278	0.03	USD 1,579,000	EnLink Midstream 5.375% 1/6/2029	1,477,959	0.09
USD 281,000	CTR Partnership / CareTrust Capital 3.875% 30/6/2028	237,195	0.01	USD 1,357,000	EnLink Midstream 5.625% 15/1/2028	1,300,783	0.08
USD 1,162,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	1,153,634	0.07	USD 859,000	EnLink Midstream 6.5% 1/9/2030	853,485	0.05
USD 1,902,000	Darling Ingredients 6% 15/6/2030	1,903,933	0.11	USD 894,000	EnLink Midstream Partners 4.15% 1/6/2025	874,947	0.05
USD 489,000	DCP Midstream Operating 5.125% 15/5/2029	479,831	0.03	USD 1,057,000	EnLink Midstream Partners 4.4% 1/4/2024	1,058,839	0.06
USD 140,000	DCP Midstream Operating 5.6% 1/4/2044	134,522	0.01	USD 193,000	EnLink Midstream Partners 4.85% 15/7/2026	190,135	0.01
USD 181,000	DCP Midstream Operating 5.625% 15/7/2027	183,492	0.01	USD 121,000	EnLink Midstream Partners 5.05% 1/4/2045	87,999	0.01
USD 504,000	DCP Midstream Operating 6.45% 3/11/2036	515,290	0.03	USD 252,000	EnLink Midstream Partners 5.45% 1/6/2047	192,906	0.01
USD 637,000	DCP Midstream Operating 6.75% 15/9/2037	684,151	0.04	USD 413,000	EnLink Midstream Partners 5.6% 1/4/2044	327,759	0.02
USD 986,000	Dealer Tire / DT Issuer 8% 1/2/2028	896,844	0.05	USD 1,252,000	EnPro Industries 5.75% 15/10/2026	1,230,597	0.08
USD 459,000	Delta Air Lines 7% 1/5/2025	476,919	0.03	USD 413,000	Entegris 3.625% 1/5/2029	351,882	0.02
USD 1,231,910	Delta Air Lines / SkyMiles IP 4.75% 20/10/2028	1,177,014	0.07	USD 663,000	Entegris 4.375% 15/4/2028	592,175	0.04
USD 714,000	Diamondback Energy 4.25% 15/3/2052	593,568	0.03	USD 5,346,000	Entegris Escrow 4.75% 15/4/2029	4,897,966	0.29
USD 833,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	771,675	0.05	USD 761,000	Entegris Escrow 5.95% 15/6/2030	723,871	0.04
USD 534,000	Dornoch Debt Merger Sub 6.625% 15/10/2029	419,847	0.02	USD 334,000	EQM Midstream Partners 4.125% 1/12/2026	302,520	0.02
USD 1,822,000	DT Midstream 4.125% 15/6/2029	1,597,748	0.09	USD 100,000	EQM Midstream Partners 4.5% 15/1/2029	86,894	0.01
USD 1,835,000	DT Midstream 4.375% 15/6/2031	1,576,733	0.09	USD 2,114,000	EQM Midstream Partners 4.75% 15/1/2031	1,837,915	0.11
USD 2,149,000	Dun & Bradstreet 5% 15/12/2029	1,908,725	0.11	USD 273,000	EQM Midstream Partners 6% 1/7/2025	265,890	0.02
USD 417,000	Dycom Industries 4.5% 15/4/2029	375,947	0.02	USD 1,039,000	EQM Midstream Partners 6.5% 1/7/2027	1,004,498	0.06
USD 150,000	Elanco Animal Health 6.4% 28/8/2028	140,625	0.01	USD 329,000	EQM Midstream Partners 7.5% 1/6/2030	325,942	0.02

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,143,000	Fair Isaac 4% 15/6/2028	1,011,127	0.06	USD 589,000	Gartner 3.625% 15/6/2029	507,326	0.02
USD 554,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	485,285	0.03	USD 490,000	Gartner 3.75% 1/10/2030	419,641	0.03
USD 254,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	208,672	0.01	USD 518,000	Gartner 4.5% 1/7/2028	478,815	0.03
USD 4,179,000	First-Citizens Bank & Trust 6% 1/4/2036	4,237,029	0.25	USD 1,715,000	Gates Global / Gates 6.25% 15/1/2026	1,627,398	0.10
USD 2,140,000	Ford Motor 3.25% 12/2/2032	1,680,242	0.10	USD 845,000	GCI 4.75% 15/10/2028	762,706	0.05
USD 792,000	Ford Motor 4.75% 15/1/2043	600,997	0.04	USD 928,000	GCP Applied Technologies 5.5% 15/4/2026	929,346	0.05
USD 663,000	Ford Motor 6.1% 19/8/2032	651,590	0.04	USD 130,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	122,180	0.01
USD 526,000	Ford Motor Credit 2.7% 10/8/2026	459,592	0.03	USD 95,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	88,412	0.01
USD 1,186,000	Ford Motor Credit 2.9% 16/2/2028	994,105	0.06	USD 270,000	Global Payments 4.95% 15/8/2027	269,113	0.02
USD 292,000	Ford Motor Credit 2.9% 10/2/2029	238,068	0.01	USD 1,077,000	Global Payments 5.4% 15/8/2032	1,061,941	0.06
USD 300,000	Ford Motor Credit 3.375% 13/11/2025	274,746	0.02	USD 1,362,000	Global Payments 5.95% 15/8/2052	1,339,475	0.08
USD 1,300,000	Ford Motor Credit 3.625% 17/6/2031	1,054,909	0.06	USD 476,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	401,899	0.02
USD 829,000	Ford Motor Credit 3.81% 9/1/2024	807,829	0.05	USD 415,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	390,656	0.02
USD 400,000	Ford Motor Credit 3.815% 2/11/2027	354,440	0.02	USD 675,000	Goodyear Tire & Rubber 5% 15/7/2029	608,344	0.04
USD 1,140,000	Ford Motor Credit 4% 13/11/2030	964,725	0.05	USD 443,000	Goodyear Tire & Rubber 5.625% 30/4/2033	383,646	0.02
USD 713,000	Ford Motor Credit 4.125% 17/8/2027	645,422	0.04	USD 543,000	Goodyear Tire & Rubber 9.5% 31/5/2025	568,108	0.03
USD 601,000	Ford Motor Credit 4.134% 4/8/2025	568,540	0.03	USD 449,000	GrafTech Finance 4.625% 15/12/2028	383,921	0.02
USD 422,000	Ford Motor Credit 4.271% 9/1/2027	387,183	0.02	EUR 400,000	Graphic Packaging International 2.625% 1/2/2029	340,457	0.02
USD 860,000	Ford Motor Credit 4.389% 8/1/2026	808,796	0.05	USD 425,000	Graphic Packaging International 3.5% 15/3/2028	375,469	0.02
GBP 500,000	Ford Motor Credit 4.535% 6/3/2025	549,996	0.03	USD 165,000	Graphic Packaging International 3.5% 1/3/2029	142,372	0.01
USD 200,000	Ford Motor Credit 4.687% 9/6/2025	192,101	0.01	USD 227,000	Graphic Packaging International 4.75% 15/7/2027	216,832	0.01
USD 996,000	Ford Motor Credit 4.95% 28/5/2027	941,364	0.06	USD 582,000	GTCR AP Finance 8% 15/5/2027	565,648	0.03
USD 1,159,000	Ford Motor Credit 5.113% 3/5/2029	1,083,706	0.06	USD 123,500	Gulfport Energy 8% 17/5/2026	124,498	0.01
USD 1,169,000	Ford Motor Credit 5.125% 16/6/2025	1,136,753	0.07	USD 990,000	GYP III 4.625% 1/5/2029	834,861	0.05
USD 433,000	Foundation Building Materials 6% 1/3/2029	352,334	0.02	USD 92,000	H&E Equipment Services 3.875% 15/12/2028	78,344	0.00
USD 1,653,000	Frontier Communications 5% 1/5/2028	1,454,309	0.09	USD 194,000	Harvest Midstream I 7.5% 1/9/2028	184,844	0.01
USD 893,000	Frontier Communications 5.875% 15/10/2027	834,730	0.05	USD 767,000	HAT I / HAT II 3.375% 15/6/2026	672,199	0.04
USD 1,290,000	Frontier Communications 6% 15/1/2030	1,069,485	0.06	USD 369,000	HB Fuller 4.25% 15/10/2028	326,914	0.02
USD 1,804,000	Frontier Communications 6.75% 1/5/2029	1,564,420	0.10	USD 1,270,000	HCA 4.625% 15/3/2052	1,067,245	0.06
USD 2,219,000	Frontier Communications 8.75% 15/5/2030	2,294,113	0.14	USD 2,406,000	HealthEquity 4.5% 1/10/2029	2,136,696	0.12
USD 719,000	Garden Spinco 8.625% 20/7/2030	763,024	0.04	USD 874,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	698,351	0.04
				USD 721,000	Herc 5.5% 15/7/2027	683,031	0.04
				USD 603,000	Hertz 4.625% 1/12/2026	517,334	0.03
				USD 325,000	Hertz 5% 1/12/2029	262,203	0.02
				USD 107,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	98,172	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 56,000	Hilcorp Energy I / Hilcorp Finance 6% 1/2/2031	50,865	0.00	USD 465,000	IRB 7% 15/6/2025	466,732	0.03
USD 132,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	125,910	0.01	USD 532,000	Iron Mountain 5.25% 15/7/2030	469,001	0.03
USD 50,000	Hilcorp Energy I / Hilcorp Finance 6.25% 15/4/2032	45,256	0.00	USD 1,033,000	Iron Mountain 5.625% 15/7/2032	908,363	0.05
USD 56,000	Hilton Domestic Operating 3.625% 15/2/2032	45,135	0.00	USD 532,000	Iron Mountain Information Management Services 5% 15/7/2032	442,805	0.03
USD 550,000	Hilton Domestic Operating 3.75% 1/5/2029	474,596	0.03	USD 1,548,000	ITT 6.5% 1/8/2029	1,309,763	0.08
USD 1,619,000	Hilton Domestic Operating 4% 1/5/2031	1,370,005	0.08	USD 1,451,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,258,373	0.07
USD 1,000,000	Hilton Domestic Operating 4.875% 15/1/2030	915,404	0.05	USD 396,000	JELD-WEN 6.25% 15/5/2025	387,589	0.02
USD 61,000	Hilton Domestic Operating 5.375% 1/5/2025	60,395	0.00	USD 667,000	K Hovnanian Enterprises 7.75% 15/2/2026	660,173	0.04
USD 653,000	Hilton Domestic Operating 5.75% 1/5/2028	639,245	0.04	USD 313,000	K Hovnanian Enterprises 10% 15/11/2025	331,368	0.02
USD 183,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	174,995	0.01	USD 1,198,000	Kaiser Aluminum 4.5% 1/6/2031	947,643	0.06
USD 137,000	Hologic 3.25% 15/2/2029	116,860	0.01	USD 1,554,000	Kaiser Aluminum 4.625% 1/3/2028	1,339,002	0.08
USD 758,000	Home Point Capital 5% 1/2/2026	539,309	0.03	USD 255,000	KB Home 7.25% 15/7/2030	246,035	0.01
USD 608,000	Howard Hughes 4.125% 1/2/2029	501,862	0.03	USD 370,000	Ken Garff Automotive 4.875% 15/9/2028	313,275	0.02
USD 296,000	Howard Hughes 4.375% 1/2/2031	234,445	0.01	USD 2,169,000	Kinetik 5.875% 15/6/2030	2,070,594	0.12
USD 679,000	Howard Hughes 5.375% 1/8/2028	602,468	0.04	USD 1,115,000	Kobe US Midco 2 9.25% 1/11/2026	920,990	0.05
USD 19,000	Howmet Aerospace 5.125% 1/10/2024	19,002	0.00	USD 476,000	Kontoor Brands 4.125% 15/11/2029	407,962	0.02
USD 211,000	HUB International 5.625% 1/12/2029	185,013	0.01	USD 847,000	Korn Ferry 4.625% 15/12/2027	795,358	0.05
USD 3,737,000	HUB International 7% 1/5/2026	3,676,479	0.22	USD 2,400,000	Kraft Heinz Foods 4.875% 1/10/2049	2,197,927	0.13
USD 496,000	IAA 5.5% 15/6/2027	469,409	0.03	USD 4,736,000	Kraft Heinz Foods 5.5% 1/6/2050	4,742,955	0.28
USD 1,178,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	1,008,074	0.06	USD 465,000	Kraft Heinz Foods 6.5% 9/2/2040	504,034	0.03
USD 506,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	483,064	0.03	EUR 1,100,000	Kronos International 3.75% 15/9/2025	1,004,953	0.06
USD 2,424,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	2,207,428	0.13	USD 1,290,000	LABL 5.875% 1/11/2028	1,152,030	0.07
USD 478,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	458,897	0.03	USD 476,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	414,072	0.02
USD 2,188,000	II-VI 5% 15/12/2029	1,971,858	0.11	USD 280,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	238,444	0.01
USD 2,592,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	2,232,943	0.13	USD 150,000	Lamar Media 3.75% 15/2/2028	134,765	0.01
USD 2,884,000	Imola Merger 4.75% 15/5/2029	2,462,273	0.15	USD 152,000	Lamar Media 4% 15/2/2030	132,509	0.01
USD 98,000	Ingevity 3.875% 1/11/2028	84,903	0.00	USD 1,335,000	Lamb Weston 4.125% 31/1/2030	1,204,611	0.07
USD 311,000	Installed Building Products 5.75% 1/2/2028	287,334	0.02	USD 1,558,000	Lamb Weston 4.375% 31/1/2032	1,385,149	0.08
EUR 200,000	IQVIA 1.75% 15/3/2026	181,796	0.01	USD 59,000	Lamb Weston 4.875% 15/5/2028	56,377	0.00
EUR 100,000	IQVIA 2.25% 15/3/2029	83,496	0.00	USD 817,000	LBM Acquisition 6.25% 15/1/2029	613,349	0.04
USD 722,000	IQVIA 5% 15/10/2026	704,740	0.04	USD 1,320,000	LCM Investments II 4.875% 1/5/2029	1,108,281	0.07
USD 455,000	IQVIA 5% 15/5/2027	440,529	0.03	USD 449,000	Legacy LifePoint Health 4.375% 15/2/2027	400,984	0.02
				USD 462,000	Legacy LifePoint Health 6.75% 15/4/2025	452,856	0.03
				USD 284,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	260,264	0.02
				USD 342,000	Level 3 Financing 3.4% 1/3/2027	302,105	0.02
				USD 618,000	Level 3 Financing 3.625% 15/1/2029	496,921	0.03

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,973,000	Level 3 Financing 3.75% 15/7/2029	1,591,856	0.09	USD 1,273,000	Match II 4.125% 1/8/2030	1,054,682	0.06
USD 1,151,000	Level 3 Financing 4.25% 1/7/2028	971,180	0.06	USD 318,000	Match II 4.625% 1/6/2028	283,535	0.02
USD 395,000	Level 3 Financing 4.625% 15/9/2027	349,549	0.02	USD 27,000	Match II 5.625% 15/2/2029	25,380	0.00
USD 448,000	Levi Strauss 3.5% 1/3/2031	376,983	0.02	USD 452,000	Mattel 3.75% 1/4/2029	405,263	0.02
USD 1,659,000	Liberty Broadband 1.25% 30/9/2050	1,580,198	0.09	USD 1,617,000	Mattel 5.45% 1/11/2041	1,488,167	0.09
USD 2,686,000	Liberty Broadband 2.75% 30/9/2050	2,598,732	0.15	USD 896,000	Mattel 6.2% 1/10/2040	895,280	0.05
EUR 1,960,000	Liberty Mutual 3.625% 23/5/2059	1,782,418	0.11	USD 524,000	Mauser Packaging Solutions 5.5% 15/4/2024	507,780	0.03
USD 1,037,000	Life Time 5.75% 15/1/2026	934,793	0.06	USD 325,000	Maxar Technologies 7.75% 15/6/2027	322,948	0.02
USD 924,000	Life Time 8% 15/4/2026	819,436	0.05	USD 288,000	Medline Borrower 3.875% 1/4/2029	243,438	0.01
USD 465,000	LifePoint Health 5.375% 15/1/2029	358,941	0.02	USD 5,252,000	Medline Borrower 5.25% 1/10/2029	4,421,659	0.26
USD 914,655	Ligado Networks 15.5% 1/11/2023	464,370	0.03	USD 1,334,000	MercadoLibre 2.375% 14/1/2026	1,197,228	0.07
USD 1,247,000	Lindblad Expeditions 6.75% 15/2/2027	1,148,568	0.07	USD 3,358,000	MercadoLibre 3.125% 14/1/2031	2,655,507	0.16
USD 3,066,000	Lions Gate Capital 5.5% 15/4/2029	2,447,220	0.14	USD 240,000	Meritor 4.5% 15/12/2028	246,673	0.01
USD 544,000	Lithia Motors 3.875% 1/6/2029	461,802	0.03	USD 971,000	Metis Merger Sub 6.5% 15/5/2029	836,638	0.05
USD 1,228,000	Live Nation Entertainment 3.75% 15/1/2028	1,081,131	0.06	USD 205,000	MGIC Investment 5.25% 15/8/2028	191,506	0.01
USD 818,000	Live Nation Entertainment 4.75% 15/10/2027	751,631	0.05	USD 831,000	MGM Resorts International 5.75% 15/6/2025	808,472	0.05
USD 113,000	Live Nation Entertainment 4.875% 1/11/2024	109,526	0.01	USD 507,000	MGM Resorts International 6% 15/3/2023	505,722	0.03
USD 3,996,000	Live Nation Entertainment 6.5% 15/5/2027	4,021,235	0.24	USD 2,104,000	MicroStrategy 6.125% 15/6/2028	1,767,678	0.11
USD 549,000	LSF11 A5 HoldCo 6.625% 15/10/2029	463,167	0.03	USD 453,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	424,185	0.03
USD 1,169,000	Lumen Technologies 4% 15/2/2027	1,031,122	0.06	USD 1,028,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	903,859	0.05
USD 1,879,000	Lumen Technologies 4.5% 15/1/2029	1,413,948	0.08	USD 3,515,000	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	3,528,216	0.21
USD 2,511,000	Lumen Technologies 5.125% 15/12/2026	2,186,152	0.13	USD 717,000	Minerals Technologies 5% 1/7/2028	657,593	0.04
USD 2,198,000	Lumen Technologies 5.375% 15/6/2029	1,725,276	0.11	USD 4,624,000	Minerva Merger Sub 6.5% 15/2/2030	3,954,561	0.23
USD 289,000	Lumen Technologies 6.75% 1/12/2023	292,308	0.02	USD 205,000	ModivCare 5.875% 15/11/2025	193,462	0.01
USD 254,000	Lumen Technologies 7.5% 1/4/2024	259,715	0.02	USD 783,000	Molina Healthcare 3.875% 15/11/2030	679,789	0.04
USD 452,000	Lumen Technologies 7.65% 15/3/2042	363,765	0.02	USD 1,288,000	Molina Healthcare 3.875% 15/5/2032	1,107,936	0.07
USD 1,386,000	Madison IAQ 5.875% 30/6/2029	1,146,161	0.07	USD 350,000	Molina Healthcare 4.375% 15/6/2028	323,447	0.02
USD 5,037,000	Magallanes 5.141% 15/3/2052	4,109,119	0.24	USD 1,000,000	MPH Acquisition 5.5% 1/9/2028	859,885	0.05
USD 2,679,000	Magallanes 5.391% 15/3/2062	2,183,937	0.13	USD 1,728,000	MPLX 4.95% 14/3/2052	1,541,984	0.09
USD 283,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	273,692	0.02	USD 5,418,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	4,148,342	0.24
USD 845,000	MajorDrive IV 6.375% 1/6/2029	659,975	0.04	USD 1,492,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	1,275,148	0.08
USD 300,000	MasTec 4.5% 15/8/2028	280,770	0.02	USD 148,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	133,301	0.01
USD 3,512,000	Matador Resources 5.875% 15/9/2026	3,425,429	0.20	USD 67,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	64,733	0.00
USD 939,000	Match II 3.625% 1/10/2031	737,051	0.04	USD 829,000	MSCI 3.25% 15/8/2033	665,260	0.04

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 905,000	MSCI 3.625% 1/9/2030	772,784	0.05	USD 3,052,000	Novelis 3.875% 15/8/2031	2,468,732	0.15
USD 624,000	MSCI 3.625% 1/11/2031	520,765	0.03	USD 3,105,000	Novelis 4.75% 30/1/2030	2,717,869	0.16
USD 249,000	MSCI 3.875% 15/2/2031	214,261	0.01	USD 163,000	NRG Energy 3.625% 15/2/2031	129,611	0.01
USD 441,000	Mueller Water Products 4% 15/6/2029	397,553	0.02	USD 1,214,000	NRG Energy 3.875% 15/2/2032	965,555	0.06
USD 36,000	Murphy Oil 5.75% 15/8/2025	35,722	0.00	USD 341,000	NRG Energy 5.25% 15/6/2029	311,879	0.02
USD 245,000	Murphy Oil 5.875% 1/12/2027	239,269	0.01	USD 260,000	NRG Energy 5.75% 15/1/2028	244,678	0.02
USD 84,000	Murphy Oil 6.125% 1/12/2042	66,485	0.00	USD 1,761,000	NuStar Logistics 5.75% 1/10/2025	1,674,916	0.10
USD 378,000	Nabors Industries 5.75% 1/2/2025	352,332	0.02	USD 324,000	NuStar Logistics 6% 1/6/2026	307,270	0.02
USD 1,763,000	Nabors Industries 7.375% 15/5/2027	1,710,110	0.10	USD 81,000	NuStar Logistics 6.375% 1/10/2030	73,493	0.00
USD 565,000	Nationstar Mortgage 5.125% 15/12/2030	447,240	0.03	USD 1,052,000	Occidental Petroleum 5.5% 1/12/2025	1,078,648	0.06
USD 576,000	Nationstar Mortgage 6% 15/1/2027	514,919	0.03	USD 455,000	Occidental Petroleum 5.875% 1/9/2025	467,226	0.03
USD 1,328,000	Navient 5.5% 15/3/2029	1,081,829	0.06	USD 296,000	Occidental Petroleum 6.125% 1/1/2031	308,017	0.02
USD 263,000	Navient 5.875% 25/10/2024	254,773	0.02		Occidental Petroleum 6.2% 15/3/2040	4,052,098	0.24
USD 674,000	Navient 6.125% 25/3/2024	659,712	0.04	USD 438,000	Occidental Petroleum 6.45% 15/9/2036	470,793	0.03
USD 527,000	NCR 5% 1/10/2028	494,583	0.03		Occidental Petroleum 6.6% 15/3/2046	306,302	0.02
USD 721,000	NCR 5.125% 15/4/2029	675,166	0.04	USD 278,000	Occidental Petroleum 6.625% 1/9/2030	3,154,545	0.19
USD 356,000	NCR 6.125% 1/9/2029	340,744	0.02	USD 227,000	Occidental Petroleum 6.95% 1/7/2024	238,055	0.01
USD 1,036,000	NESCO II 5.5% 15/4/2029	923,780	0.05	USD 347,000	Occidental Petroleum 7.5% 1/5/2031	390,848	0.02
USD 393,000	New Enterprise Stone & Lime 5.25% 15/7/2028	349,953	0.02	USD 140,000	Occidental Petroleum 8% 15/7/2025	151,316	0.01
USD 444,000	New Enterprise Stone & Lime 9.75% 15/7/2028	381,226	0.02	USD 405,000	Occidental Petroleum 8.875% 15/7/2030	474,498	0.03
USD 4,157,000	New Fortress Energy 6.5% 30/9/2026	3,920,855	0.23	EUR 697,000	Olympus Water US 3.875% 1/10/2028	583,919	0.03
USD 4,333,000	New Fortress Energy 6.75% 15/9/2025	4,196,760	0.25	EUR 695,000	Olympus Water US 5.375% 1/10/2029	548,682	0.03
USD 744,000	NextEra Energy Operating Partners 4.25% 15/7/2024	719,285	0.04	USD 296,000	OneMain Finance 3.5% 15/1/2027	246,168	0.01
USD 4,000	NextEra Energy Operating Partners 4.25% 15/9/2024	3,919	0.00	USD 693,000	OneMain Finance 4% 15/9/2030	526,327	0.03
USD 2,317,000	NFP 4.875% 15/8/2028	2,030,562	0.12	USD 196,000	OneMain Finance 5.375% 15/11/2029	163,201	0.01
USD 8,426,000	NFP 6.875% 15/8/2028	6,963,572	0.41	USD 828,000	OneMain Finance 6.625% 15/1/2028	767,121	0.04
USD 384,000	NFP 7.5% 1/10/2030	379,137	0.02	USD 1,385,000	OneMain Finance 6.875% 15/3/2025*	1,351,364	0.08
USD 683,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	629,292	0.04	USD 1,222,000	OneMain Finance 7.125% 15/3/2026	1,153,831	0.07
USD 609,000	NGPL PipeCo 7.768% 15/12/2037	661,245	0.04	USD 1,332,000	Open Text 4.125% 15/2/2030	1,074,957	0.06
USD 775,000	Nielsen Finance / Nielsen Finance 5.625% 1/10/2028	777,433	0.05	USD 356,000	Option Care Health 4.375% 31/10/2029	313,631	0.02
USD 941,000	Nielsen Finance / Nielsen Finance 5.875% 1/10/2030	942,920	0.06	EUR 362,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	322,766	0.02
USD 1,745,000	NMG / Neiman Marcus 7.125% 1/4/2026	1,639,457	0.10		Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,317,287	0.08
USD 1,321,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,160,053	0.07	USD 1,478,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	1,863,937	0.11
USD 1,693,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028*	1,304,192	0.08	USD 2,124,000	OT Merger 7.875% 15/10/2029	403,347	0.02
USD 244,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	225,850	0.01				
USD 2,687,000	Novelis 3.25% 15/11/2026	2,383,675	0.14				

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 562,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	472,567	0.03	USD 595,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	450,080	0.03
USD 63,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	52,645	0.00	USD 1,150,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	907,139	0.05
USD 1,187,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,090,776	0.06	USD 305,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	291,862	0.02
USD 36,000	Owens & Minor 6.625% 1/4/2030	33,176	0.00	USD 217,000	Resideo Funding 4% 1/9/2029	183,140	0.01
USD 701,000	OWL Rock Core Income 5.5% 21/3/2025	674,264	0.04	USD 485,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	420,651	0.02
USD 607,000	P&L Development / PLD Finance 7.75% 15/11/2025	489,527	0.03	USD 1,695,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,539,600	0.09
USD 1,246,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	1,125,268	0.07	USD 616,000	RLJ Lodging Trust 3.75% 1/7/2026	555,434	0.03
USD 149,000	PDC Energy 6.125% 15/9/2024	147,972	0.01	USD 460,000	RLJ Lodging Trust 4% 15/9/2029	388,072	0.02
USD 978,000	Peninsula Pacific Entertainment / Peninsula Pacific Entertainment Finance 8.5% 15/11/2027	1,049,104	0.06	USD 1,642,000	Rockcliff Energy II 5.5% 15/10/2029	1,524,671	0.09
USD 483,000	Penske Automotive 3.5% 1/9/2025	455,377	0.03	USD 1,891,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	1,591,957	0.09
USD 250,000	Periama 5.95% 19/4/2026	230,067	0.01	USD 218,000	Rockies Express Pipeline 4.95% 15/7/2029	197,274	0.01
USD 714,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	643,818	0.04	USD 591,000	Ryan Specialty 4.375% 1/2/2030	533,378	0.03
USD 3,067,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	2,887,442	0.17	USD 941,000	Sabre GBLB 7.375% 1/9/2025	894,892	0.05
USD 752,000	Picasso Finance Sub 6.125% 15/6/2025	754,820	0.04	USD 1,236,000	Sabre GBLB 9.25% 15/4/2025	1,222,596	0.07
USD 817,000	Pilgrim's Pride 3.5% 1/3/2032	664,284	0.04	USD 508,000	Sasol Financing USA 4.375% 18/9/2026	473,815	0.03
USD 1,344,000	Playtika 4.25% 15/3/2029	1,148,199	0.07	USD 1,202,000	Sasol Financing USA 5.5% 18/3/2031	1,009,322	0.06
USD 84,000	Post 4.625% 15/4/2030	73,191	0.00	USD 1,793,000	Sasol Financing USA 5.875% 27/3/2024	1,793,448	0.11
USD 351,000	Post 5.5% 15/12/2029	321,339	0.02	USD 1,568,000	SBA Communications 3.125% 1/2/2029	1,295,894	0.08
USD 5,000	Post 5.75% 1/3/2027	4,897	0.00	USD 2,702,000	SBA Communications 3.875% 15/2/2027	2,477,800	0.15
USD 1,487,000	PRA Health Sciences 2.875% 15/7/2026	1,330,188	0.08	USD 375,000	Science Applications International 4.875% 1/4/2028	347,318	0.02
USD 531,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	390,769	0.02	USD 440,000	Scientific Games International 7% 15/5/2028	430,837	0.03
USD 511,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	358,783	0.02	USD 373,000	Scientific Games International 7.25% 15/11/2029	367,990	0.02
USD 541,000	Prestige Brands 3.75% 1/4/2031	432,261	0.03	USD 599,000	Scientific Games International 8.625% 1/7/2025	617,262	0.04
USD 2,342,000	Prime Healthcare Services 7.25% 1/11/2025	2,076,405	0.12	EUR 1,427,000	SCIL IV / SCIL USA 4.375% 1/11/2026*	1,188,254	0.07
USD 375,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	364,875	0.02	USD 1,180,000	SCIL IV / SCIL USA 5.375% 1/11/2026	987,135	0.06
USD 2,413,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,138,377	0.13	USD 285,000	Scotts Miracle-Gro 4% 1/4/2031	216,280	0.01
USD 244,000	PTC 3.625% 15/2/2025	229,688	0.01	USD 122,000	Scotts Miracle-Gro 4.375% 1/2/2032	93,949	0.01
USD 409,000	PTC 4% 15/2/2028	373,507	0.02	USD 57,000	Scripps Escrow II 3.875% 15/1/2029	48,243	0.00
USD 2,343,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	2,016,362	0.12	USD 1,159,000	Sealed Air 4% 1/12/2027	1,059,228	0.06
USD 5,785,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	4,318,560	0.25	USD 82,000	Sealed Air 5.125% 1/12/2024	81,301	0.01
USD 827,000	Range Resources 4.875% 15/5/2025	803,691	0.05	USD 2,467,000	Sensata Technologies 4.375% 15/2/2030	2,201,874	0.13
USD 757,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	691,725	0.04	USD 246,000	Service International/US 3.375% 15/8/2030	202,819	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,603,000	Service International/US 4% 15/5/2031	1,372,862	0.08	USD 441,000	Stagwell Global 5.625% 15/8/2029	375,560	0.02
USD 97,000	Service International/US 5.125% 1/6/2029	92,005	0.01	EUR 100,000	Standard Industries 2.25% 21/11/2026	84,381	0.01
	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	1,971,090	0.11	USD 283,000	Standard Industries 3.375% 15/1/2031	211,504	0.01
USD 2,104,000	Silgan 3.25% 15/3/2025	393,658	0.02	USD 2,082,000	Standard Industries 4.375% 15/7/2030	1,678,458	0.10
EUR 400,000	Silgan 4.125% 1/2/2028	206,905	0.02	USD 34,000	Standard Industries 4.75% 15/1/2028	29,859	0.00
USD 224,000	Simmons Foods /Simmons Prepared Foods /Simmons Pet Food /Simmons Feed 4.625% 1/3/2029	1,639,547	0.10	USD 358,000	Standard Industries 5% 15/2/2027	328,942	0.02
USD 1,849,000	Sinclair Television 4.125% 1/12/2030	2,479,453	0.15	USD 1,410,000	Staples 7.5% 15/4/2026	1,201,960	0.07
USD 2,999,000	Sirius XM Radio 3.125% 1/9/2026	1,319,093	0.08	USD 337,000	Starwood Property Trust 4.375% 15/1/2027	302,625	0.02
USD 1,479,000	Sirius XM Radio 3.875% 1/9/2031	1,238,123	0.07	USD 656,000	Starwood Property Trust 5.5% 1/11/2023	653,871	0.04
USD 1,520,000	Sirius XM Radio 4% 15/7/2028	318,995	0.02	USD 463,000	Station Casinos 4.5% 15/2/2028	399,138	0.02
USD 363,000	Sirius XM Radio 4.125% 1/7/2030	281,737	0.02	USD 1,317,000	Station Casinos 4.625% 1/12/2031	1,102,092	0.07
USD 330,000	Sirius XM Radio 5% 1/8/2027	1,943,680	0.11	USD 157,000	Stericycle 3.875% 15/1/2029	136,241	0.01
USD 2,054,000	Sirius XM Radio 5.5% 1/7/2029	244,644	0.01	USD 621,000	Stevens 6.125% 1/10/2026*	622,788	0.04
USD 261,000	Six Flags Theme Parks 7% 1/7/2025	1,277,885	0.08	USD 2,430,000	Stillwater Mining 4.5% 16/11/2029	2,005,011	0.12
USD 1,259,000	SLM 3.125% 2/11/2026	684,041	0.04	USD 401,000	Suburban Propane Partners /Suburban Energy Finance 5% 1/6/2031	357,263	0.02
USD 813,000	SM Energy 5.625% 1/6/2025	1,052,050	0.06	USD 275,000	Summer BC Bidco B 5.5% 31/10/2026	239,467	0.01
USD 1,080,000	SM Energy 6.5% 15/7/2028	594,610	0.03	USD 750,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	682,493	0.04
USD 612,000	SM Energy 6.625% 15/1/2027	139,624	0.01	USD 56,000	Sunoco / Sunoco Finance 6% 15/4/2027	54,418	0.00
USD 143,000	SM Energy 6.75% 15/9/2026	531,301	0.03	USD 1,770,000	Surgery Center 6.75% 1/7/2025	1,708,988	0.10
USD 540,000	Sonic Automotive 4.625% 15/11/2029	243,500	0.01	USD 2,392,000	Surgery Center 10% 15/4/2027	2,415,872	0.14
USD 286,000	Sotheby's 7.375% 15/10/2027	4,071,714	0.24		SWF Escrow Issuer 6.5% 1/10/2029	1,198,636	0.07
USD 4,312,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,790,371	0.11	USD 1,642,000	Switch 3.75% 15/9/2028	1,742,977	0.10
USD 2,033,000	Southwestern Energy 4.75% 1/2/2032	95,526	0.01	USD 1,755,000	Switch 4.125% 15/6/2029	3,942,343	0.23
USD 107,000	Southwestern Energy 5.375% 1/2/2029	1,834,365	0.11	USD 930,000	Synaptics 4% 15/6/2029	803,036	0.05
USD 1,953,000	Southwestern Energy 5.7% 23/1/2025	55,066	0.00	USD 3,378,000	Syneos Health 3.625% 15/1/2029	2,883,392	0.17
USD 55,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	901,825	0.05	USD 175,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	159,962	0.01
USD 999,000	Spectrum Brands 5% 1/10/2029	520,602	0.03	USD 120,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	105,801	0.01
USD 595,000	Sprint 7.625% 1/3/2026	604,588	0.04	USD 553,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	489,405	0.03
USD 569,000	Sprint Capital 6.875% 15/11/2028	3,205,755	0.19		Tap Rock Resources 7% 1/10/2026	3,531,508	0.21
USD 3,010,000	Sprint Capital 8.75% 15/3/2032	7,831,490	0.46	USD 3,723,000	Taylor Morrison Communities 5.125% 1/8/2030	67,039	0.00
USD 6,453,000	SRM Escrow Issuer 6% 1/11/2028	3,525,481	0.20	USD 78,000	Taylor Morrison Communities 5.875% 15/6/2027	838,712	0.05
USD 3,893,000	SRS Distribution 4.625% 1/7/2028	2,189,468	0.13				
USD 2,468,000	SRS Distribution 6% 1/12/2029	2,078,779	0.12				
USD 2,557,000	SRS Distribution 6.125% 1/7/2029	1,715,054	0.10				
USD 2,063,000	SS&C Technologies 5.5% 30/9/2027	4,463,382	0.26				

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 127,000	Teleflex 4.625% 15/11/2027	119,475	0.01	USD 163,180	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	153,797	0.01
USD 617,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	612,532	0.04	USD 151,000	United Natural Foods 6.75% 15/10/2028	146,279	0.01
USD 1,251,000	Tempur Sealy International 3.875% 15/10/2031	964,611	0.06	USD 110,000	United Rentals North America 5.25% 15/1/2030	103,323	0.01
USD 287,000	Tempur Sealy International 4% 15/4/2029	237,492	0.01	USD 941,000	United States Steel 6.875% 1/3/2029	925,224	0.06
USD 165,000	Tenet Healthcare 4.25% 1/6/2029	143,202	0.01	USD 388,000	Uniti / Uniti Finance / CSL Capital 4.75% 15/4/2028	324,795	0.02
USD 960,000	Tenet Healthcare 4.375% 15/1/2030	839,335	0.05	USD 1,620,000	Uniti / Uniti Finance / CSL Capital 6.5% 15/2/2029	1,221,830	0.07
USD 723,000	Tenet Healthcare 4.625% 1/9/2024	704,369	0.04	USD 60,000	Univision Communications 5.125% 15/2/2025	58,118	0.00
USD 147,000	Tenet Healthcare 4.625% 15/6/2028	133,826	0.01	USD 173,000	Univision Communications 6.625% 1/6/2027	167,551	0.01
USD 1,180,000	Tenet Healthcare 4.875% 1/1/2026	1,125,586	0.07	USD 792,000	Univision Communications 7.375% 30/6/2030	785,046	0.05
USD 503,000	Tenet Healthcare 5.125% 1/11/2027	468,989	0.03	USD 144,000	US Foods 4.625% 1/6/2030	125,114	0.01
USD 937,000	Tenet Healthcare 6.125% 1/10/2028	867,910	0.05	USD 1,936,000	US Foods 4.75% 15/2/2029	1,727,861	0.10
USD 1,381,000	Tenet Healthcare 6.125% 15/6/2030	1,320,512	0.08	USD 376,000	US Foods 6.25% 15/4/2025	375,541	0.02
USD 685,000	Tenet Healthcare 6.25% 1/2/2027	658,998	0.04	USD 1,182,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	1,103,988	0.07
USD 1,467,000	Terex 5% 15/5/2029	1,311,351	0.08	USD 1,938,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	1,783,890	0.11
USD 201,000	Thor Industries 4% 15/10/2029	163,192	0.01	USD 393,000	Vail Resorts 6.25% 15/5/2025	395,069	0.02
USD 272,000	Titan International 7% 30/4/2028	260,761	0.02	USD 3,696,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	3,252,739	0.19
USD 5,227,000	TK Elevator US Newco 5.25% 15/7/2027	4,803,214	0.28	USD 6,439,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	5,359,347	0.31
USD 37,000	Tri Pointe Homes 5.25% 1/6/2027	33,665	0.00	USD 3,193,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	2,776,999	0.16
USD 163,000	Tri Pointe Homes 5.7% 15/6/2028	147,895	0.01	USD 2,708,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	2,228,017	0.13
USD 2,800,000	Triumph 8.875% 1/6/2024	2,839,158	0.17	USD 6,875,000	Verscend Escrow 9.75% 15/8/2026	6,946,912	0.41
USD 524,000	TTMT Escrow Issuer 8.625% 30/9/2027	527,246	0.03	USD 2,899,000	Vertiv 4.125% 15/11/2028	2,525,725	0.15
USD 1,967,000	Twilio 3.875% 15/3/2031	1,592,562	0.09	USD 1,212,000	Viasat 5.625% 15/9/2025	1,071,105	0.06
USD 1,967,000	Twitter 3.875% 15/12/2027	1,834,227	0.11	USD 774,000	Viasat 6.5% 15/7/2028	598,162	0.04
USD 261,000	Twitter 5% 1/3/2030	245,771	0.01	USD 1,690,000	Viavi Solutions 3.75% 1/10/2029	1,452,719	0.09
USD 1,647,000	Uber Technologies 0% 15/12/2025	1,420,464	0.09	USD 825,000	VICI Properties 5.625% 15/5/2052	762,856	0.05
USD 3,052,000	Uber Technologies 4.5% 15/8/2029	2,658,466	0.16	USD 392,000	VICI Properties / VICI Note 3.5% 15/2/2025	369,993	0.02
USD 1,561,000	Uber Technologies 6.25% 15/1/2028	1,492,886	0.09	USD 174,000	VICI Properties / VICI Note 3.875% 15/2/2029	151,738	0.01
USD 949,000	Uber Technologies 7.5% 15/5/2025	958,959	0.06	USD 542,000	VICI Properties / VICI Note 4.125% 15/8/2030	480,539	0.03
USD 3,217,000	Uber Technologies 7.5% 15/9/2027	3,212,145	0.19	USD 64,000	VICI Properties / VICI Note 4.25% 1/12/2026	60,002	0.00
USD 2,319,000	Uber Technologies 8% 1/11/2026	2,349,811	0.14	USD 29,000	VICI Properties / VICI Note 4.5% 1/9/2026	27,476	0.00
EUR 1,093,000	UGI International 2.5% 1/12/2029	856,696	0.05	USD 365,000	VICI Properties / VICI Note 4.5% 15/1/2028	338,991	0.02
USD 1,804,000	United Airlines 4.375% 15/4/2026	1,659,820	0.10	USD 166,000	VICI Properties / VICI Note 4.625% 15/6/2025	161,174	0.01
USD 2,474,000	United Airlines 4.625% 15/4/2029	2,180,212	0.13				
USD 2,329,771	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	2,335,794	0.14				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 406,000	VICI Properties / VICI Note 4.625% 1/12/2029	375,617	0.02	Other Transferable Securities			
USD 716,000	VistaJet Malta Finance / XO Management 6.375% 1/2/2030	615,832	0.04	COMMON / PREFERRED STOCKS (SHARES)			
USD 951,000	Wabash National 4.5% 15/10/2028	819,049	0.05	United Kingdom			
USD 2,560,000	Waste Pro USA 5.5% 15/2/2026	2,298,368	0.14	6,177	New Topco**	-	0.00
USD 1,838,000	WESCO Distribution 7.125% 15/6/2025	1,848,996	0.11	United States			
USD 1,807,000	WESCO Distribution 7.25% 15/6/2028	1,819,321	0.11	881	Alliant**	827,312	0.05
USD 851,000	Western Midstream Operating 5.3% 1/3/2048	749,637	0.04	130,287	AMP PIPE**	797,356	0.05
USD 1,144,000	Western Midstream Operating 5.45% 1/4/2044	1,007,646	0.06	568	Verscend Intermediate**	668,689	0.04
USD 150,000	Western Midstream Operating 5.5% 15/8/2048	132,411	0.01			2,293,357	0.14
USD 4,167,000	Western Midstream Operating 5.5% 1/2/2050	3,623,801	0.22	Total Common/Preferred Stocks (Shares)			
USD 3,157,000	White Cap Buyer 6.875% 15/10/2028	2,785,787	0.16			2,293,357	0.14
USD 840,000	White Cap Parent 8.25% 15/3/2026	732,094	0.04	BONDS			
USD 952,000	Williams Scotsman International 4.625% 15/8/2028	857,400	0.05	Bermuda			
USD 228,000	Winnebago Industries 6.25% 15/7/2028	216,536	0.01	USD 2,830,186	DGL2 8.25% 30/9/2022**	-	0.00
USD 100,000	WMG Acquisition 3.875% 15/7/2030	85,286	0.01	India			
USD 6,772,000	WR Grace 5.625% 15/8/2029	5,413,198	0.32	USD 386,831	Videocon Industries 2.8% 31/12/2020**,*	-	0.00
USD 156,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	139,601	0.01	United States			
USD 1,001,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	904,274	0.05	EUR 2,042,000	Lehman Brothers 6.375% 10/5/2011**,*	13,279	0.00
USD 2,808,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,364,590	0.14	EUR 6,110,000	Lehman Brothers 4.75% 16/1/2014**,*	39,732	0.00
USD 509,000	Wynn Resorts Finance / Wynn Resorts Capital 7.75% 15/4/2025	508,170	0.03	EUR 1,050,000	Lehman Brothers 5.375% 17/10/2012**,*	6,828	0.00
USD 145,000	Xerox 4.8% 1/3/2035	108,696	0.01	USD 100,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014**,*	-	0.00
USD 33,000	Yum! Brands 4.75% 15/1/2030	30,202	0.00	EUR 13,830,000	WinStar Communications 12.75% 15/4/2010**,*	-	0.00
USD 72,000	Yum! Brands 5.35% 1/11/2043	61,980	0.00			59,839	0.00
USD 280,000	Yum! Brands 5.375% 1/4/2032	256,912	0.02	Total Bonds			
USD 8,797,000	Zayo 4% 1/3/2027	7,504,956	0.44			59,839	0.00
USD 7,868,000	Zayo 6.125% 1/3/2028	6,160,644	0.36	Total Other Transferable Securities			
USD 3,362,000	ZoomInfo Technologies / ZoomInfo Finance 3.875% 1/2/2029	2,918,464	0.17			2,353,196	0.14
		871,467,587	51.44	Total Portfolio			
Total Bonds		1,549,146,630	91.42			1,618,334,807	95.50
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,615,981,611	95.36	Other Net Assets			
						76,183,424	4.50
				Total Net Assets (USD)			
						1,694,518,231	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b).

Global High Yield Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
EUR	11,279,206	USD	11,362,075	JP Morgan	2/9/2022	(78,009)
EUR	1,112,000	USD	1,104,136	HSBC Bank	2/9/2022	8,343
USD	49,686,860	GBP	40,886,391	HSBC Bank	2/9/2022	2,223,893
USD	308,695	GBP	254,000	State Street	2/9/2022	13,839
USD	272,325,044	EUR	267,655,000	HSBC Bank	2/9/2022	4,554,711
USD	3,250,039	EUR	3,190,000	BNP Paribas	2/9/2022	58,665
USD	52,784	CHF	50,160	JP Morgan	2/9/2022	1,567
USD	1,409,680	GBP	1,157,622	JP Morgan	2/9/2022	65,855
USD	15,059,073	EUR	14,732,892	JP Morgan	2/9/2022	319,832
USD	156,620	EUR	153,000	State Street	2/9/2022	3,554
USD	504,722	EUR	492,000	RBS	2/9/2022	12,510
USD	1,757,074	EUR	1,715,025	Bank of America	2/9/2022	41,311
USD	311,062	EUR	303,266	Barclays	2/9/2022	7,665
USD	326,694	GBP	269,000	Bank of America	2/9/2022	14,425
USD	94,398	EUR	95,000	Citigroup	2/9/2022	(643)
USD	111,603	EUR	112,000	Bank of America	1/9/2022	(445)
USD	48,236,931	GBP	41,176,000	Citigroup	4/10/2022	407,748
USD	291,743	GBP	249,000	State Street	4/10/2022	2,510
USD	271,241,687	EUR	270,678,000	HSBC Bank	4/10/2022	(148,340)
USD	3,937,180	EUR	3,929,000	BNP Paribas	4/10/2022	(2,155)
Net unrealised appreciation						7,506,836
AUD Hedged Share Class						
AUD	51,119,097	USD	35,678,741	BNY Mellon	15/9/2022	(636,508)
USD	1,529,715	AUD	2,208,484	BNY Mellon	15/9/2022	15,799
Net unrealised depreciation						(620,709)
CAD Hedged Share Class						
CAD	7,594	USD	5,887	BNY Mellon	15/9/2022	(105)
USD	146	CAD	190	BNY Mellon	15/9/2022	1
Net unrealised depreciation						(104)
CHF Hedged Share Class						
CHF	4,084	USD	4,277	BNY Mellon	15/9/2022	(103)
USD	106	CHF	103	BNY Mellon	15/9/2022	1
Net unrealised depreciation						(102)
CNH Hedged Share Class						
CNY	3,424,937	USD	506,841	BNY Mellon	15/9/2022	(10,337)
USD	105,617	CNY	718,339	BNY Mellon	15/9/2022	1,481
Net unrealised depreciation						(8,856)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/(depreciation) USD
EUR Hedged Share Class						
EUR	427,037,008	USD	436,380,839	BNY Mellon	15/9/2022	(8,770,850)
USD	12,821,679	EUR	12,792,981	BNY Mellon	15/9/2022	11,757
Net unrealised depreciation						(8,759,093)
GBP Hedged Share Class						
GBP	35,112,940	USD	42,549,825	BNY Mellon	15/9/2022	(1,778,182)
USD	2,155,333	GBP	1,809,134	BNY Mellon	15/9/2022	54,653
Net unrealised depreciation						(1,723,529)
HKD Hedged Share Class						
HKD	85,048,281	USD	10,845,520	BNY Mellon	15/9/2022	(6,231)
USD	366,097	HKD	2,870,934	BNY Mellon	15/9/2022	201
Net unrealised depreciation						(6,030)
PLN Hedged Share Class						
PLN	40,016,752	USD	8,643,549	BNY Mellon	15/9/2022	(192,351)
USD	335,178	PLN	1,580,623	BNY Mellon	15/9/2022	1,350
Net unrealised depreciation						(191,001)
SEK Hedged Share Class						
SEK	45,041,310	USD	4,215,366	BNY Mellon	15/9/2022	8,516
USD	46,018	SEK	490,947	BNY Mellon	15/9/2022	(22)
Net unrealised appreciation						8,494
SGD Hedged Share Class						
SGD	8,882,703	USD	6,445,775	BNY Mellon	15/9/2022	(88,461)
USD	163,650	SGD	228,128	BNY Mellon	15/9/2022	380
Net unrealised depreciation						(88,081)
ZAR Hedged Share Class						
USD	478,987	ZAR	8,100,038	BNY Mellon	15/9/2022	4,782
ZAR	260,164,264	USD	15,566,905	BNY Mellon	15/9/2022	(336,187)
Net unrealised depreciation						(331,405)
Total net unrealised depreciation (USD underlying exposure - USD 1,239,781,474)						(4,213,580)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/(depreciation) USD
(2)	EUR	Euro Bund	September 2022	296,568	7,693
(46)	EUR	Euro-BTP	September 2022	5,523,299	26,807
(3)	USD	US Long Bond (CBT)	December 2022	408,844	(1,594)
(58)	USD	US Treasury 10 Year Note (CBT)	December 2022	6,792,344	28,683
(63)	USD	US Ultra Bond (CBT)	December 2022	9,491,344	(165,525)
Total				22,512,399	(103,936)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (30,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2026	(9,447)	(8,718)
CDS	EUR (680,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2026	(80,145)	(108,760)
CDS	USD (410,000)	Fund provides default protection on Lumen Technologies; and receives Fixed 1%	Barclays	20/12/2023	24,692	(8,279)
CDS	EUR (568,528)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Barclays	20/12/2026	(114,934)	(90,931)
CDS	EUR (450,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Citibank	20/6/2023	(13,929)	(47,657)
CDS	EUR (400,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2026	(125,965)	(116,235)
CDS	EUR (200,000)	Fund provides default protection on Telecom Italia; and receives Fixed 1%	Citigroup	20/6/2029	(3,039)	(41,938)
CDS	EUR (250,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2026	(13,280)	(117)
CDS	EUR (552,624)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(113,072)	(88,387)
CDS	EUR (1,080,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	Credit Suisse	20/12/2026	(62,548)	(136,113)
CDS	EUR (860,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(63,375)	(23,119)
CDS	EUR (730,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Credit Suisse	20/6/2027	(24,178)	(211,073)
CDS	EUR (390,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/6/2023	(30,184)	(70,940)
CDS	EUR (414,013)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(13,114)	(43,846)
CDS	EUR (235,987)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(6,233)	(24,992)
CDS	EUR (260,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	(24,002)	(122)
CDS	EUR (810,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Goldman Sachs	20/12/2026	(232,954)	(235,376)
CDS	EUR (775,447)	Fund provides default protection on TK Elevator Holdco; and receives Fixed 5%	Goldman Sachs	20/12/2026	(35,845)	(2,650)
CDS	USD (17,325,000)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(306,175)	(177,585)
CDS	EUR 5,580,000	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	72,775	169,606
CDS	EUR (940,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(77,850)	(170,983)
CDS	EUR (260,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(24,736)	(47,293)
CDS	EUR (500,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(9,411)	(90,949)
CDS	EUR (630,000)	Fund provides default protection on Faurecia; and receives Fixed 5%	JP Morgan	20/6/2025	(15,800)	14,277
CDS	EUR (440,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(45,552)	12,195
CDS	EUR (700,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(270,543)	(200,348)
CDS	EUR (760,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(302,711)	(217,521)
CDS	EUR (1,290,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/12/2026	(374,045)	(374,858)
CDS	EUR (1,630,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	(174,609)	(23,294)
CDS	EUR (178,093)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	(15,813)	(2,545)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (260,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	(14,771)	(3,716)
CDS	EUR (1,240,000)	Fund provides default protection on K&S; and receives Fixed 5%	JP Morgan	20/12/2026	(65,940)	40,423
CDS	EUR (196,667)	Fund provides default protection on Ladbroke's Coral; and receives Fixed 1%	JP Morgan	20/6/2027	(6,574)	(28,807)
CDS	EUR (393,333)	Fund provides default protection on Ladbroke's Coral; and receives Fixed 1%	JP Morgan	20/6/2027	(13,149)	(57,614)
CDS	EUR (166,102)	Fund provides default protection on Ladbroke's Coral; and receives Fixed 1%	JP Morgan	20/6/2027	646	(24,330)
CDS	EUR (673,898)	Fund provides default protection on Ladbroke's Coral; and receives Fixed 1%	JP Morgan	20/6/2027	19,872	(98,710)
TRS	USD 5,733,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/12/2022	(538,025)	(538,071)
TRS	USD 3,556,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.7bps	JP Morgan	20/12/2022	(348,531)	(348,558)
TRS	USD 4,923,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(500,161)	(500,170)
TRS	USD 1,954,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 328.25bps	Morgan Stanley	20/9/2022	(195,665)	(195,669)
TRS	USD 2,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/12/2022	(3,239)	(3,701)
TRS	USD 3,681,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.875bps	Morgan Stanley	20/12/2022	(362,240)	(362,267)
TRS	USD 2,473,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.9bps	Morgan Stanley	20/12/2022	(250,339)	(250,358)
Total (USD underlying exposure - USD 64,474,639)					(4,764,138)	(4,740,099)

CDS: Credit Default Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
112	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,000	21/10/2022	(56,446)	21,121
131	Put	EURO STOXX 50 Index	Exchange Traded	EUR 400	21/10/2022	31,718	104,387
119	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 350	16/12/2022	(39,568)	31,549
60	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 470	16/12/2022	(4,363)	63,027
64	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 840	16/12/2022	(27,641)	20,169
43	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 40	16/12/2022	11,981	75,283
34	Put	STOXX Europe 600 Personal & Household Goods Index	Exchange Traded	EUR 800	16/12/2022	(19,676)	18,283
Total (USD underlying exposure - USD 3,862,136)						(103,995)	333,819

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(131)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 200	21/10/2022	(15,168)	(51,112)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(60)	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 400	16/12/2022	1,723	(27,762)
(43)	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 940	16/12/2022	(4,785)	(33,017)
Total (USD underlying exposure - USD 1,436,451)						(18,230)	(111,891)

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
EUR 12,500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	(107,019)	14,793
EUR 8,500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(18,307)	88,143
EUR 8,500,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	19/10/2022	(97)	1,626
Total (USD underlying exposure -USD 3,752,294)				(125,423)	104,562

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
EUR (8,500,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	48,468	(39,967)
Total (USD underlying exposure - USD 1,566,757)				48,468	(39,967)

Global Inflation Linked Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				EUR 2,050,000	French Republic Government Bond OAT 0.1% 1/3/2028	2,422,709	0.66
FUNDS				EUR 1,465,000	French Republic Government Bond OAT 0.1% 1/3/2029	1,746,157	0.48
	Ireland			EUR 1,700,000	French Republic Government Bond OAT 0.1% 25/7/2031	2,005,357	0.55
4,239,974	BlackRock ICS US Dollar Liquidity Fund [†]	4,239,974	1.16	EUR 930,000	French Republic Government Bond OAT 0.1% 1/3/2032	1,049,726	0.29
Total Funds		4,239,974	1.16	EUR 570,000	French Republic Government Bond OAT 0.1% 1/3/2036	623,578	0.17
BONDS				EUR 184,000	French Republic Government Bond OAT 0.1% 25/7/2036	216,109	0.06
	Australia			EUR 4,161,000	French Republic Government Bond OAT 0.1% 25/7/2038	4,616,989	1.27
AUD 490,000	Australia Government Bond 0.25% 21/11/2032	317,892	0.09	EUR 5,000	French Republic Government Bond OAT 0.1% 25/7/2047	5,853	0.00
AUD 1,210,000	Australia Government Bond 0.75% 21/11/2027	930,726	0.25	EUR 2,607,000	French Republic Government Bond OAT 0.25% 25/7/2024	3,318,022	0.91
AUD 530,000	Australia Government Bond 1.25% 21/8/2040	400,147	0.11	EUR 2,350,000	French Republic Government Bond OAT 0.7% 25/7/2030	3,070,704	0.84
AUD 585,000	Australia Government Bond 2% 21/8/2035	518,194	0.14	EUR 430,000	French Republic Government Bond OAT 1.8% 25/7/2040	755,987	0.21
AUD 950,000	Australia Government Bond 2.5% 20/9/2030	937,478	0.26	EUR 3,000,000	French Republic Government Bond OAT 1.85% 25/7/2027	4,325,890	1.19
AUD 1,065,000	Australia Government Bond 3% 20/9/2025	1,057,848	0.29	EUR 1,255,000	French Republic Government Bond OAT 3.15% 25/7/2032	2,476,380	0.68
		4,162,285	1.14	EUR 1,243,000	French Republic Government Bond OAT 3.4% 25/7/2029	2,259,546	0.62
	Canada					32,887,776	9.02
CAD 915,000	Canadian Government Real Return Bond 2% 1/12/2041	1,087,535	0.30	Germany			
CAD 942,000	Canadian Government Real Return Bond 3% 1/12/2036	1,327,802	0.36	EUR 620,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2033	765,159	0.21
CAD 1,062,000	Canadian Government Real Return Bond 4% 1/12/2031	1,705,797	0.47	EUR 3,285,000	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/4/2030	4,357,625	1.19
CAD 60,000	Canadian Government Real Return Bond 4.25% 1/12/2026	89,450	0.02			5,122,784	1.40
		4,210,584	1.15	International			
	Colombia			EUR 1,620,000	European Union 0.7% 6/7/2051	1,042,051	0.28
USD 530,000	Colombia Government International Bond 3% 30/1/2030	411,157	0.11	Italy			
USD 200,000	Colombia Government International Bond 3.25% 22/4/2032	148,100	0.04	EUR 180,000	Italy Buoni Poliennali Del Tesoro 0.1% 15/5/2023	214,724	0.06
		559,257	0.15	EUR 2,737,000	Italy Buoni Poliennali Del Tesoro 0.1% 15/5/2033	2,508,371	0.69
	Denmark			EUR 2,182,000	Italy Buoni Poliennali Del Tesoro 0.4% 15/5/2030	2,296,933	0.63
DKK 3,165,000	Denmark I/L Government Bond 0.1% 15/11/2023	523,738	0.15	EUR 240,000	Italy Buoni Poliennali Del Tesoro 0.45% 22/5/2023	252,250	0.07
DKK 3,915,000	Denmark I/L Government Bond 0.1% 15/11/2030	630,116	0.17	EUR 1,105,000	Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	1,256,442	0.35
		1,153,854	0.32	EUR 520,000	Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	592,646	0.16
	Dominican Republic			EUR 2,220,000	Italy Buoni Poliennali Del Tesoro 1.3% 15/5/2028	2,665,344	0.73
USD 450,000	Dominican Republic International Bond 6% 22/2/2033	394,024	0.11	EUR 2,070,000	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2024	2,644,882	0.73
	France			EUR 1,770,000	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	2,670,039	0.73
EUR 1,585,000	French Republic Government Bond OAT 0.1% 1/3/2025	1,847,094	0.50				
EUR 1,815,000	French Republic Government Bond OAT 0.1% 1/3/2026	2,147,675	0.59				

[†]Investment in connected party fund, see further information in Note 10.

Global Inflation Linked Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,835,000	Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	2,629,177	0.72	EUR 1,920,000	Spain Government Inflation Linked Bond 0.65% 30/11/2027	2,382,288	0.65
EUR 1,734,000	Italy Buoni Poliennali Del Tesoro 2.6% 15/9/2023	2,485,081	0.68	EUR 1,991,000	Spain Government Inflation Linked Bond 0.7% 30/11/2033	2,340,274	0.64
EUR 1,935,000	Italy Buoni Poliennali Del Tesoro 3.1% 15/9/2026	2,704,657	0.74	EUR 2,245,000	Spain Government Inflation Linked Bond 1% 30/11/2030	2,820,879	0.78
		22,920,546	6.29	EUR 2,018,000	Spain Government Inflation Linked Bond 1.8% 30/11/2024	2,596,348	0.71
Japan						11,068,696	3.04
JPY 103,000,000	Japanese Government CPI Linked Bond 0.005% 10/3/2031	814,468	0.22	Sweden			
JPY 25,000,000	Japanese Government CPI Linked Bond 0.005% 10/3/2032	197,496	0.05	SEK 2,755,000	Sweden Inflation Linked Bond 0.125% 1/6/2026	317,759	0.09
JPY 22,400,000	Japanese Government CPI Linked Bond 0.1% 10/9/2023	176,801	0.05	SEK 2,170,000	Sweden Inflation Linked Bond 0.125% 1/12/2027	251,555	0.07
JPY 135,300,000	Japanese Government CPI Linked Bond 0.1% 10/3/2024	1,066,592	0.29	SEK 4,795,000	Sweden Inflation Linked Bond 0.125% 1/6/2030	534,119	0.14
JPY 168,500,000	Japanese Government CPI Linked Bond 0.1% 10/9/2024	1,294,077	0.36	SEK 4,080,000	Sweden Inflation Linked Bond 0.125% 1/6/2032	508,519	0.14
JPY 276,700,000	Japanese Government CPI Linked Bond 0.1% 10/3/2025	2,139,900	0.59	SEK 6,785,000	Sweden Inflation Linked Bond 1% 1/6/2025	796,218	0.22
JPY 210,300,000	Japanese Government CPI Linked Bond 0.1% 10/3/2026	1,644,363	0.45	SEK 2,710,000	Sweden Inflation Linked Bond 3.5% 1/12/2028	473,691	0.13
JPY 194,900,000	Japanese Government CPI Linked Bond 0.1% 10/3/2027	1,552,227	0.43			2,881,861	0.79
JPY 211,900,000	Japanese Government CPI Linked Bond 0.1% 10/3/2028	1,662,258	0.46	United Kingdom			
JPY 190,800,000	Japanese Government CPI Linked Bond 0.1% 10/3/2029	1,491,807	0.41	GBP 4,135,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2024	7,211,558	1.98
JPY 82,700,000	Japanese Government CPI Linked Bond 0.2% 10/3/2030	663,960	0.18	GBP 1,945,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2026	3,216,943	0.88
		12,703,949	3.49	GBP 2,360,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2028	3,714,359	1.02
Mexico				GBP 2,150,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2029	3,994,857	1.10
USD 465,000	Mexico Government International Bond 4.75% 27/4/2032	451,515	0.13	GBP 2,040,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2031	3,158,968	0.87
USD 610,000	Mexico Government International Bond 5% 27/4/2051	519,022	0.14	GBP 2,730,000	United Kingdom Inflation-Linked Gilt 0.125% 22/11/2036	4,824,002	1.32
		970,537	0.27	GBP 800,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2039	1,079,808	0.30
New Zealand				GBP 1,745,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2041	2,882,945	0.79
NZD 660,000	New Zealand Government Inflation Linked Bond 2% 20/9/2025	500,667	0.14	GBP 1,975,000	United Kingdom Inflation-Linked Gilt 0.625% 22/3/2040	4,530,596	1.24
NZD 640,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2035	548,278	0.15	GBP 70,000	United Kingdom Inflation-Linked Gilt 0.625% 22/11/2042	166,987	0.05
NZD 771,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	550,990	0.15	GBP 2,052,481	United Kingdom Inflation-Linked Gilt 0.75% 22/3/2034	4,262,669	1.17
NZD 640,000	New Zealand Government Inflation Linked Bond 3% 20/9/2030	503,881	0.14	GBP 1,834,456	United Kingdom Inflation-Linked Gilt 1.125% 22/11/2037	4,766,192	1.31
		2,103,816	0.58	GBP 2,100,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2027	4,990,128	1.37
Panama				GBP 2,115,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2032	4,898,938	1.34
USD 600,000	Panama Government International Bond 2.252% 29/9/2032	467,404	0.13	GBP 613,109	United Kingdom Inflation-Linked Gilt 2% 26/1/2035	1,920,163	0.53
Spain							
EUR 765,000	Spain Government Inflation Linked Bond 0.15% 30/11/2023	928,907	0.26				

Global Inflation Linked Bond Fund continued

Portfolio of Investments 31 August 2022

			Market Value (USD)	% of Net Assets				Market Value (USD)	% of Net Assets
Holding	Description				Holding	Description			
GBP 299,372	United Kingdom Inflation-Linked Gilt 2.5% 17/7/2024		1,328,526	0.36	USD 4,787,000	United States Treasury Inflation Indexed Bonds 0.625% 15/4/2023		5,644,149	1.55
GBP 258,616	United Kingdom Inflation-Linked Gilt 4.125% 22/7/2030		1,094,768	0.30	USD 6,095,000	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2024		7,683,545	2.11
			58,042,407	15.93	USD 5,000,000	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2026		6,227,350	1.71
	United States				USD 2,500,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032		2,562,273	0.70
USD 5,970,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2024		7,360,843	2.02	USD 5,325,000	United States Treasury Inflation Indexed Bonds 0.75% 15/7/2028		6,353,777	1.74
USD 5,585,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024		6,369,769	1.75	USD 3,250,000	United States Treasury Inflation Indexed Bonds 0.75% 15/2/2042 [†]		4,054,135	1.11
USD 5,037,500	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2025		5,681,535	1.56	USD 5,721,900	United States Treasury Inflation Indexed Bonds 0.875% 15/1/2029 [†]		6,814,406	1.87
USD 6,165,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2025		6,939,380	1.90	USD 2,195,000	United States Treasury Inflation Indexed Bonds 1.75% 15/1/2028		3,283,169	0.90
USD 7,710,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026		8,547,332	2.35	USD 2,805,000	United States Treasury Inflation Indexed Bonds 2% 15/1/2026		4,369,502	1.20
USD 3,245,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2026		3,953,347	1.08	USD 2,105,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2040		3,471,361	0.95
USD 6,190,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026		6,601,038	1.81	USD 3,355,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2041 [†]		5,435,623	1.49
USD 5,970,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027		6,124,437	1.68	USD 3,480,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2025		5,673,136	1.56
USD 5,620,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2030		6,235,869	1.71	USD 1,830,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2027		2,887,981	0.79
USD 5,965,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2030 [*]		6,655,405	1.83	USD 2,146,500	United States Treasury Inflation Indexed Bonds 2.5% 15/1/2029		3,303,198	0.91
USD 6,545,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031		7,154,112	1.96	USD 690,000	United States Treasury Inflation Indexed Bonds 3.375% 15/4/2032		1,440,465	0.40
USD 6,470,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2031		6,864,822	1.88	USD 2,237,100	United States Treasury Inflation Indexed Bonds 3.625% 15/4/2028		4,758,111	1.31
USD 7,085,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2032		7,231,834	1.99	USD 2,460,000	United States Treasury Inflation Indexed Bonds 3.875% 15/4/2029		5,347,354	1.47
USD 5,695,100	United States Treasury Inflation Indexed Bonds 0.25% 15/1/2025		7,036,889	1.93				199,096,160	54.63
USD 5,830,000	United States Treasury Inflation Indexed Bonds 0.25% 15/7/2029		6,610,686	1.81	Total Bonds			359,787,991	98.72
USD 3,285,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2025		4,071,025	1.12	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			364,027,965	99.88
USD 3,120,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2027		3,748,925	1.03	Total Portfolio			364,027,965	99.89
USD 5,135,000	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024		5,986,730	1.64	Other Net Assets			412,143	0.11
USD 5,548,300	United States Treasury Inflation Indexed Bonds 0.5% 15/1/2028		6,612,647	1.81	Total Net Assets (USD)			364,440,108	100.00

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
^{*}All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD	225,000	USD	156,968	Bank of America	2/9/2022	(2,764)
EUR	2,445,976	USD	2,468,002	Royal Bank of Canada	21/9/2022	(17,781)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
EUR	1,800,000	USD	1,843,582	Royal Bank of Canada	2/9/2022	(42,806)
JPY	32,031,000	USD	234,738	Bank of America	2/9/2022	(3,976)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Inflation Linked Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
NOK	9,969,380	EUR	959,000	Citigroup	21/9/2022	40,806
NOK	8,038,538	EUR	791,000	JP Morgan	21/9/2022	15,136
USD	2,057,532	NZD	3,274,000	UBS	2/9/2022	51,715
USD	4,332,043	AUD	6,193,701	Standard Chartered Bank	2/9/2022	87,175
USD	1,147,881	DKK	8,387,000	Bank of America	2/9/2022	19,705
USD	3,059,913	SEK	31,388,346	Standard Chartered Bank	2/9/2022	118,301
USD	61,226,523	GBP	50,376,000	State Street	2/9/2022	2,747,544
USD	13,101,001	JPY	1,759,194,000	BNP Paribas	2/9/2022	427,150
USD	78,119,119	EUR	76,676,000	BNP Paribas	2/9/2022	1,410,079
USD	204,436	JPY	27,215,000	Deutsche Bank	2/9/2022	8,369
USD	3,973,560	CAD	5,104,000	State Street	2/9/2022	87,054
USD	102,172	NZD	162,951	Standard Chartered Bank	2/9/2022	2,340
USD	144,240	CAD	184,826	Standard Chartered Bank	2/9/2022	3,502
USD	31,448	DKK	229,125	Standard Chartered Bank	2/9/2022	627
USD	1,749,268	GBP	1,436,482	Standard Chartered Bank	2/9/2022	81,728
USD	4,003,518	EUR	3,916,694	Standard Chartered Bank	2/9/2022	85,137

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	119,647	AUD	171,000	State Street	2/9/2022	2,452
USD	336,995	CAD	432,000	Bank of America	2/9/2022	8,043
USD	69,260	EUR	67,417	Barclays	2/9/2022	1,814
USD	1,065,059	GBP	869,386	Bank of America	2/9/2022	55,832
USD	93,278	EUR	90,000	State Street	2/9/2022	3,239
USD	4,263,519	AUD	6,140,000	Morgan Stanley	4/10/2022	53,278
USD	2,961,278	SEK	31,388,000	Morgan Stanley	4/10/2022	14,992
USD	2,122,341	NZD	3,437,000	ANZ	4/10/2022	16,886
USD	1,164,871	DKK	8,616,000	State Street	4/10/2022	3,398
USD	12,692,708	JPY	1,751,618,000	Bank of America	4/10/2022	40,139
USD	4,393,450	CAD	5,721,000	Bank of America	4/10/2022	38,217
USD	61,000,759	GBP	52,063,000	UBS	4/10/2022	525,465
USD	78,500,098	EUR	78,337,000	BNP Paribas	4/10/2022	(42,970)
Net unrealised appreciation						5,839,826
EUR Hedged Share Class						
EUR	253,497,717	USD	258,988,441	BNY Mellon	15/9/2022	(5,150,641)
USD	7,906,977	EUR	7,855,107	BNY Mellon	15/9/2022	41,437
Net unrealised depreciation						(5,109,204)
Total net unrealised appreciation (USD underlying exposure - USD 605,582,226)						730,622

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
21	EUR	Euro BOBL	September 2022	2,588,735	(58,225)
(25)	EUR	Euro Bund	September 2022	3,707,097	(60,706)
(7)	EUR	Euro BUXL	September 2022	1,163,621	58,825
(72)	EUR	Euro Schatz	September 2022	7,826,891	64,962
(6)	JPY	Japanese 10 Year Bond (OSE)	September 2022	6,463,599	13,040
(16)	EUR	3 Month EURIBOR	December 2022	3,928,492	27,012
(22)	USD	US Long Bond (CBT)	December 2022	2,998,187	(11,687)
(54)	USD	US Treasury 10 Year Note (CBT)	December 2022	6,323,906	(8,437)
(16)	USD	US Ultra 10 Year Note	December 2022	2,007,250	10,204
(2)	USD	US Ultra Bond (CBT)	December 2022	301,312	(5,255)
52	USD	US Treasury 5 Year Note (CBT)	December 2022	5,766,719	(23,104)
(20)	EUR	3 Month EURIBOR	March 2023	4,888,856	29,638
27	GBP	3 Month SONIA	March 2023	7,548,950	(8,200)
17	USD	3 Month SOFR	June 2023	4,086,375	(9,775)
17	GBP	3 Month SONIA	June 2023	4,725,661	(16,903)
(32)	USD	3 Month SOFR	September 2023	7,695,600	22,800
Total				72,021,251	24,189

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (4,482,437)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(84,728)	(45,946)
CDS	EUR (1,432,200)	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	(17,662)	(43,532)

Global Inflation Linked Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	EUR 3,730,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 7.67%	Bank of America	16/8/2023	(5,280)	(5,511)
IFS	USD 3,790,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 3.24%	Bank of America	20/8/2023	591	591
IFS	USD 2,815,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 3.1875%	Bank of America	2/8/2025	19,885	19,885
IFS	EUR 2,800,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.0949%	Bank of America	16/1/2027	291,555	291,555
IFS	USD 3,035,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 3.655%	Bank of America	5/5/2027	(15,561)	(15,561)
IFS	GBP 970,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 4.6322%	Bank of America	16/8/2027	36,302	36,302
IFS	USD 3,540,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 3.063%	Bank of America	31/8/2027	(17,103)	(17,103)
IFS	EUR 360,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.687%	Bank of America	16/8/2032	1,381	1,381
IFS	GBP 970,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.155%	Bank of America	16/8/2032	(47,008)	(47,008)
IFS	EUR 200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.433%	Bank of America	16/7/2052	(7,795)	(7,795)
IFS	USD 130,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.4745%	Bank of America	22/7/2052	4,184	4,184
IFS	EUR 200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.441%	Bank of America	16/8/2052	(5,955)	(5,955)
IFS	EUR 100,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.6045%	Bank of America	16/8/2052	(2,803)	(2,803)
IFS	USD 130,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.426%	Bank of America	19/8/2052	4,786	4,786
IRS	EUR 2,400,000	Fund receives Fixed 0.6444%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(310,211)	(310,211)
IRS	EUR 1,235,000	Fund receives Fixed 0.69%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(155,153)	(155,283)
IRS	EUR 2,420,000	Fund receives Fixed 1.868%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(97,864)	(97,864)
IRS	USD 1,329,216	Fund receives Fixed 2.769%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(16,355)	(16,355)
IRS	USD 1,329,216	Fund receives Fixed 2.818%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(10,811)	(10,811)
IRS	USD 892,048	Fund receives Fixed 2.696%; and pays Floating USD SOFR 1 Day	Bank of America	6/7/2032	(16,518)	(16,518)
IRS	USD 604,189	Fund receives Fixed 2.6095%; and pays Floating USD SOFR 1 Day	Bank of America	7/7/2032	(15,639)	(15,640)
IRS	USD 519,037	Fund receives Fixed 2.58649%; and pays Floating USD SOFR 1 Day	Bank of America	26/7/2032	(14,507)	(14,507)
IRS	USD 1,080,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.744%	Bank of America	23/8/2032	15,698	15,698
IRS	USD 2,126,113	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	1/9/2032	(1,320)	(1,320)
Total (USD underlying exposure - USD 41,982,879)					(467,891)	(455,341)

CDS: Credit Default Swaps

IFS: Inflation Swaps

IRS: Interest Rate Swaps

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Inflation Linked Bond Fund continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
4,001,000	Put	OTC EUR/NOK	Citibank	EUR 9.39	30/9/2022	(2,181)	558
1,989,000	Put	OTC EUR/NOK	JP Morgan	EUR 9.65	9/8/2022	(1,324)	128
1,989,000	Put	OTC EUR/NOK	Morgan Stanley	EUR 9.2	9/8/2022	(45)	-
4,774,000	Put	OTC EUR/NOK	Morgan Stanley	EUR 9.65	16/11/2022	(19,944)	22,945
128	Put	US Treasury 10 Year Note	Exchange Traded	USD 116	23/9/2022	(610)	69,000
384	Put	US Treasury 10 Year Note	Exchange Traded	USD 117	23/9/2022	31,801	357,000
Total (USD underlying exposure - USD 26,568,953)						7,697	449,631

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(1,989,000)	Put	OTC EUR/NOK	JP Morgan	EUR 9.2	9/8/2022	62	-
(1,989,000)	Put	OTC EUR/NOK	Morgan Stanley	EUR 9.65	9/8/2022	3,685	(128)
(4,774,000)	Put	OTC EUR/NOK	Morgan Stanley	EUR 9.35	16/11/2022	5,829	(5,737)
(498)	Put	US Treasury 10 Year Note	Exchange Traded	USD 115	23/9/2022	9,618	(140,063)
(166)	Put	US Treasury 10 Year Note	Exchange Traded	USD 114	23/9/2022	(1,549)	(22,047)
Total (USD underlying exposure - USD 14,775,314)						17,645	(167,975)

Purchased Swaps as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 11,139,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.8725% Fixed semi-annually from 1/3/2024; and pays Floating USD SOFR annually from 1/9/2024	JP Morgan	30/8/2023	14,492	427,749
USD 11,139,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/9/2024; and pays 2.8725% Fixed semi-annually from 1/3/2024	JP Morgan	30/8/2023	(2,322)	410,935
Total (USD underlying exposure -USD 11,155,710)				12,170	838,684

Written Swaps as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (9,030,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/6/2024; and pays 3.175% Fixed semi-annually from 15/12/2023	Barclays	13/6/2023	(86,601)	(444,189)
USD (9,030,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.175% Fixed semi-annually from 15/12/2023; and pays Floating USD SOFR annually from 15/6/2024	Barclays	13/6/2023	138,617	(218,971)
USD (2,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.55% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR annually from 16/8/2024	Citibank	14/8/2023	(48,129)	(141,781)
USD (2,800,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/8/2024; and pays 2.55% Fixed semi-annually from 16/2/2024	Citibank	14/8/2023	24,322	(69,627)
USD (3,050,676)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.185% Fixed semi-annually from 20/12/2023; and pays Floating USD SOFR annually from 20/6/2024	Deutsche Bank	15/6/2023	43,547	(73,294)

Global Inflation Linked Bond Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (3,050,676)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/6/2024; and pays 3.185% Fixed semi-annually from 20/12/2023	Deutsche Bank	15/6/2023	(35,391)	(152,232)
USD (1,420,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/7/2024; and pays 2.75% Fixed semi-annually from 21/1/2024	Deutsche Bank	19/7/2023	7,503	(44,022)
USD (1,420,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed semi-annually from 21/1/2024; and pays Floating USD SOFR annually from 21/7/2024	Deutsche Bank	19/7/2023	(6,926)	(57,854)
USD (8,276,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.54% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	Deutsche Bank	7/8/2023	(127,957)	(421,962)
USD (8,276,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/8/2024; and pays 2.54% Fixed semi-annually from 9/2/2024	Deutsche Bank	7/8/2023	93,685	(200,319)
USD (3,725,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.435% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Deutsche Bank	10/8/2023	(79,618)	(210,272)
USD (3,725,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.435% Fixed semi-annually from 14/2/2024	Deutsche Bank	10/8/2023	52,313	(78,342)
EUR (7,889,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed annually from 27/8/2028; and pays Floating USD SOFR semi-annually from 27/2/2028	Goldman Sachs	25/8/2027	(29,797)	(196,451)
USD (4,124,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 23/8/2024; and pays 2.678% Fixed semi-annually from 23/2/2024	JP Morgan	21/8/2023	25,846	(123,030)
USD (4,124,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.678% Fixed semi-annually from 23/2/2024; and pays Floating USD SOFR annually from 23/8/2024	JP Morgan	21/8/2023	(35,718)	(184,594)
Total (USD underlying exposure - USD 34,738,454)				(64,304)	(2,616,940)

To Be Announced Securities Contracts as at 31 August 2022

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 9,725,000	Fannie Mae or Freddie Mac 3.5% TBA	9,311,687	2.56
USD 10,359,000	Fannie Mae or Freddie Mac 4.5% TBA	10,321,975	2.83
Total TBA			
(USD underlying exposure - USD 19,633,662)		19,633,662	5.39

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Long-Horizon Equity Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				United States			
				241,297	Amazon.com	31,332,415	2.95
				219,217	American Express	33,998,364	3.20
				276,188	Applied Materials	25,989,291	2.45
FUNDS				1,284,941	Boston Scientific	52,451,292	4.93
	Ireland			563,997	Charles Schwab	40,686,744	3.83
116,531	BlackRock ICS US Dollar Liquid Environmentally Aware Fund™	11,654,973	1.10	176,387	Chart Industries*	33,804,569	3.18
Total Funds		11,654,973	1.10	905,717	Evoqua Water Technologies	32,352,211	3.04
COMMON STOCKS (SHARES)				434,911	Intercontinental Exchange	44,173,910	4.15
	France			103,414	Intuit	45,184,679	4.25
282,154	EssilorLuxottica*	43,018,799	4.04	73,992	Intuitive Surgical	15,478,386	1.46
69,004	LVMH Moet Hennessy Louis Vuitton	45,403,487	4.27	146,338	Mastercard	48,361,782	4.55
298,830	Schneider Electric	36,114,219	3.40	218,105	Microsoft	57,974,490	5.45
		124,536,505	11.71	531,866	Otis Worldwide	38,650,702	3.64
	Germany			94,426	Thermo Fisher Scientific	52,580,174	4.94
324,852	Symrise	34,286,654	3.22	151,623	T-Mobile US	22,096,020	2.08
	India			94,290	UnitedHealth	49,542,795	4.66
2,138,537	HDFC Bank	39,996,899	3.76	257,707	Walt Disney	29,169,855	2.74
	Japan			981,497	Williams	33,125,524	3.11
582,900	Daiichi Sankyo	17,624,949	1.66			686,953,203	64.61
424,200	Sony*	34,029,513	3.20	Total Common Stocks (Shares)		1,050,222,372	98.77
		51,654,462	4.86	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
	United Kingdom					1,061,877,345	99.87
239,200	AstraZeneca	30,011,149	2.82	Total Portfolio		1,061,877,345	99.87
3,010,777	Prudential	31,798,060	2.99	Other Net Assets		1,395,236	0.13
658,680	Reckitt Benckiser	50,985,440	4.80	Total Net Assets (USD)		1,063,272,581	100.00
		112,794,649	10.61				

* All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2022

					Maturity date	Unrealised appreciation/ (depreciation) USD
Currency	Purchases	Currency	Sales	Counterparty		
SGD Hedged Share Class						
SGD	91,912	USD	66,483	BNY Mellon	15/9/2022	(701)
USD	3,979	SGD	5,543	BNY Mellon	15/9/2022	12
Net unrealised depreciation						(689)
Total net unrealised depreciation (USD underlying exposure - USD 69,746)						(689)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	29.31
Financials	22.48
Industrial	13.26
Technology	12.15
Communications	7.77
Consumer Cyclical	7.47
Basic Materials	3.22
Energy	3.11
Investment Funds	1.10
Other Net Assets	0.13
	100.00

Global Multi-Asset Income Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Ireland			Cayman Islands			
109,504	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	10,952,143	0.20	430,500	3SBio	286,868	0.01
2,769,003	iShares USD High Yield Corp Bond UCITS ETF [~]	251,563,923	4.63	223,000	Alibaba	2,679,318	0.05
		262,516,066	4.83	28,142	Alibaba	2,745,252	0.05
	Luxembourg			1,662	Autohome	59,583	0.00
3,870,855	BlackRock Global Funds - US Dollar High Yield Bond Fund [~]	37,198,919	0.68	1,300	Autohome	11,420	0.00
Total Funds		299,714,985	5.51	29,100	Baidu	524,635	0.01
COMMON / PREFERRED STOCKS (SHARES)				78,000	Bosideng International	43,926	0.00
	Australia			22,500	China Hongqiao	21,959	0.00
291,234	Atlas Arteria	1,596,783	0.03	813,000	China Mengniu Dairy	3,692,817	0.07
554,396	Goodman	7,473,748	0.14	261,000	China Yongda Automobiles Services	184,894	0.00
862,603	NEXTDC [*]	6,201,553	0.11	264,500	Dali Foods	120,984	0.00
1,319,461	Transurban	12,623,970	0.23	296,200	ENN Energy	4,317,365	0.08
		27,896,054	0.51	1,849,400	ESR	5,195,737	0.09
	Belgium			1,533,628	GDS [*]	5,324,688	0.10
24,556	Azelis	487,892	0.01	350,000	Greentown Service [*]	254,185	0.01
49,595	KBC	2,355,786	0.04	123,000	Hengan International [*]	589,251	0.01
2,866	Telenet	40,686	0.00	476,875	Longfor	1,555,436	0.03
17,234	VGP	2,537,938	0.05	946,800	Sands China	2,135,203	0.04
178,852	Warehouses De Pauw CVA [*]	5,485,965	0.10	4,331,000	SUNeVision	2,841,863	0.05
		10,908,267	0.20	44,400	Tencent	1,850,989	0.04
	Bermuda			226,000	Uni-President China [*]	194,942	0.00
644,000	Beijing Enterprises Water	165,747	0.00	13,330	Vipshop	150,496	0.00
58,471	Invesco	975,296	0.02	480,000	Want Want China	338,812	0.01
3,776,000	Kunlun Energy	3,295,568	0.06	22,500	Zhongsheng	106,787	0.00
		4,436,611	0.08	2,262	ZTO Express Cayman	59,581	0.00
	Brazil					35,286,991	0.65
266,250	Ambev	797,251	0.01	China			
1,965,599	B3 - Brasil Bolsa Balcao	4,625,047	0.08	589,500	Anhui Conch Cement	2,253,267	0.04
653,795	BB Seguridade Participacoes	3,589,546	0.07	72,000	Bank of Changsha	71,176	0.00
76,551	Cia Energetica de Minas Gerais	181,426	0.00	14,117,000	Bank of China	4,964,313	0.09
44,413	Cia Energetica de Minas Gerais	102,959	0.00	218,000	Bank of Communications	124,435	0.00
35,701	CPFL Energia	244,909	0.01	57,000	Bank of Hangzhou	118,396	0.00
2,134,536	Hapvida Participacoes e Investimentos	3,030,852	0.06	7,883	Beijing Wantai Biological Pharmacy Enterprise	145,858	0.00
108,333	Petroleo Brasileiro	1,529,662	0.03	11,700	BGI Genomics	102,399	0.00
314,429	Petroleo Brasileiro	1,990,550	0.04	23,900	BYD	997,647	0.02
828,487	Sendas Distribuidora	2,948,148	0.05	739,000	China Construction Bank	458,544	0.01
		19,040,350	0.35	2,500	China Galaxy	1,370	0.00
	Canada			5,856,000	China Petroleum & Chemical	2,768,106	0.05
53,545	Canadian Pacific Railway	4,001,823	0.08	481,167	China Railway Signal & Communication	308,970	0.01
161,454	Enbridge	6,722,425	0.12	385,000	China United Network Communications	198,110	0.00
36,597	Rogers Communications	1,588,712	0.03	292,500	China Yangtze Power	1,016,697	0.02
9,809	TC Energy	476,385	0.01	483,300	Chongqing Rural Commercial Bank	250,794	0.01
344,649	TELUS	7,810,137	0.14	458,000	Dongfeng Motor	291,188	0.01
		20,599,482	0.38	520,200	Haier Smart Home	1,950,669	0.04
				298,371	Haier Smart Home	980,808	0.02
				665,000	Han's Laser Technology Industry	2,875,357	0.05

[~]Cross umbrella holding and investment in connected party fund, see further information in Note 10.

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
5,775,000	Industrial & Commercial Bank of China	2,943,199	0.05	9,097	L'Oreal	3,161,659	0.06
31,500	Industrial Bank	78,123	0.00	12,369	LVMH Moët Hennessy Louis Vuitton	8,138,597	0.15
3,216,000	Jiangsu Expressway	2,757,648	0.05	24,680	Publicis Groupe	1,210,829	0.02
698,724	Joincare Pharmaceutical Industry	1,104,962	0.02	200,224	Sanofi*	16,645,784	0.31
17,300	Kweichow Moutai	4,824,674	0.09	3,621	Sartorius Stedim Biotech	1,348,317	0.02
79,000	New China Life Insurance	186,212	0.00	50,424	Schneider Electric	6,093,844	0.11
1,242,000	People's Insurance of China	384,535	0.01	6,204	Teleperformance	1,800,556	0.03
148,000	PetroChina	69,959	0.00	70,761	TotalEnergies	3,585,589	0.07
859,500	PetroChina	665,279	0.02			72,031,757	1.32
172,000	Postal Savings Bank of China*	102,999	0.00	Germany			
9,280	Proya Cosmetics	215,221	0.01	45,341	Bayer	2,361,470	0.04
18,000	Shandong Gold Mining	30,640	0.00	105,162	Fraport Frankfurt Airport Services Worldwide	4,547,060	0.08
414,393	Shandong Gold Mining	1,075,183	0.02	19,644	Hamburger Hafen und Logistik	239,760	0.01
21,200	Shanghai Junshi Biosciences	162,496	0.00	13,981	MTU Aero Engines*	2,470,808	0.05
177,400	Shanghai Pharmaceuticals*	258,575	0.00	60,807	RWE	2,366,412	0.04
85,000	Shanghai RAAS Blood Products	71,953	0.00	3,207	Sartorius	1,359,712	0.02
46,800	Shenzhen Mindray Bio-Medical Electronics	2,024,916	0.04	6,343	Siemens	651,326	0.01
152,700	Shenzhen Salubris Pharmaceuticals	565,961	0.01	355,008	Vonovia*	9,734,962	0.18
222,400	Sinopharm	495,318	0.01			23,731,510	0.43
73,000	WuXi AppTec	948,615	0.02	Greece			
137,700	WuXi AppTec*	1,567,603	0.03	174,739	Hellenic Telecommunications Organization	2,800,525	0.05
220,000	Zhejiang Expressway	167,622	0.00	Hong Kong			
1,870,000	Zijin Mining	2,130,035	0.04	79,000	Beijing Enterprises	235,532	0.01
		42,709,832	0.79	210,000	China Merchants Port	315,725	0.01
Colombia				172,500	China Resources Pharmaceutical	118,244	0.00
196,330	Ecopetrol	2,071,281	0.04	328,500	CLP	2,833,555	0.05
Denmark				187,000	Fosun International	137,952	0.00
20,476	Carlsberg	2,654,070	0.05	842,235	Hang Lung Properties	1,403,617	0.03
16,884	DSV	2,482,366	0.04	104,000	Lenovo*	86,130	0.00
118,890	Novo Nordisk	12,746,002	0.24			5,130,755	0.10
6,510	Novo Nordisk	697,807	0.01	Hungary			
161,514	Tryg	3,664,096	0.07	264,772	MOL Hungarian Oil & Gas	1,809,941	0.03
		22,244,341	0.41	21,279	OTP Bank Nyrt	454,009	0.01
Finland						2,263,950	0.04
43,063	Kone	1,737,479	0.03	India			
107,650	Nokia	545,247	0.01	7,235	Asian Paints	308,819	0.01
276,188	Nordea Bank	2,583,425	0.05	344,113	Axis Bank	3,254,555	0.06
55,400	Sampo	2,501,834	0.05	776,062	Bandhan Bank	2,720,089	0.05
		7,367,985	0.14	138,741	Biocon	541,113	0.01
France				12,965	Cipla	169,441	0.00
36,007	Air Liquide*	4,560,450	0.08	8,871	Colgate-Palmolive India	186,998	0.00
68,403	BNP Paribas	3,196,481	0.06	26,293	Container	230,491	0.00
45,327	Cie de Saint-Gobain	1,839,709	0.04	6,222	Dr Reddy's Laboratories	332,410	0.01
68,893	Covivio	3,838,994	0.07	198,007	GAIL India	339,157	0.01
16,659	Danone	873,641	0.02	183,898	Godrej Consumer Products	2,139,085	0.04
26,306	Eiffage	2,332,769	0.04	3,021	HDFC Bank	185,912	0.00
41,327	EssilorLuxottica*	6,300,949	0.11	28,909	Hindustan Unilever	967,724	0.02
84,958	Euroapi	1,322,091	0.02	81,924	Housing Development Finance	2,522,320	0.05
11,307	Kering*	5,781,498	0.11	24,304	Infosys	449,381	0.01

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
32,903	Infosys	618,219	0.01	599,500	CIMB	719,325	0.01
120,068	InterGlobe Aviation	3,047,556	0.06	164,000	DiGi.Com	137,416	0.00
46,668	Kotak Mahindra Bank	1,124,997	0.02	57,300	Hong Leong Bank	267,585	0.00
6,343	Mahanagar Gas	69,327	0.00	255,900	IHH Healthcare	354,506	0.01
19,005	Maruti Suzuki India	2,172,315	0.04	167,200	IOI	158,029	0.00
1,821	Nestle India	456,655	0.01	18,100	Malayan Banking	36,277	0.00
346,109	NHPC	167,265	0.00	79,000	Malaysia Airports	103,616	0.00
1,249,129	Petronet LNG	3,475,822	0.06	98,500	Maxis	84,734	0.00
82,800	Sun Pharmaceutical Industries	930,610	0.02	87,900	MISC	139,447	0.01
114,181	Tata Consultancy Services	4,614,407	0.08	110,800	MR DIY M	53,723	0.00
14,650	Torrent Pharmaceuticals	285,881	0.00	3,200	Nestle Malaysia	95,096	0.00
		31,310,549	0.57	33,800	Petronas Gas	130,956	0.00
Indonesia				23,900	PPB	93,988	0.00
52,000	Bank Central Asia	28,728	0.00	934,200	Public Bank	983,155	0.02
17,045,103	Bank Rakyat Indonesia Persero	4,984,049	0.09	44,200	QL Resources	50,368	0.00
2,025,700	Kalbe Farma	229,286	0.01	211,700	RHB Bank	271,515	0.01
555,200	Perusahaan Gas Negara	68,827	0.00	327,700	Sime Darby	167,677	0.00
2,327,100	Telkom Indonesia Persero	714,946	0.01	136,500	Telekom Malaysia	182,083	0.01
11,321	Telkom Indonesia Persero	344,045	0.01	150,000	Tenaga Nasional	301,309	0.01
		6,369,881	0.12			4,449,471	0.08
Ireland				Mexico			
6,211	Linde	1,764,684	0.03	6,075	Coca-Cola Femsa	377,075	0.01
101,941	Medtronic	9,030,953	0.17	16,833	Coca-Cola Femsa	104,446	0.00
10,337	Willis Towers Watson	2,148,029	0.04	201,307	Fomento Economico Mexicano	1,283,332	0.02
		12,943,666	0.24	20,160	Fomento Economico Mexicano	1,291,450	0.03
Italy				261,133	Grupo Aeroportuario del Pacifico	3,761,557	0.07
379,955	Atlantia	8,659,104	0.16	739,162	Grupo Financiero Banorte	4,440,102	0.08
441,078	Enel*	2,102,201	0.04	2,213,110	Wal-Mart de Mexico	7,364,953	0.13
224,031	Terna - Rete Elettrica Nazionale	1,623,132	0.03			18,622,915	0.34
		12,384,437	0.23	Netherlands			
Japan				32,858	Airbus	3,252,371	0.06
813,300	Hulic	6,210,856	0.11	5,160	ASML*	2,554,268	0.05
52,300	Japan Airport Terminal*	2,177,832	0.04	1,491,984	Koninklijke KPN*	4,740,583	0.09
148,038	KDDI*	4,561,496	0.08	32,620	Koninklijke Philips	547,012	0.01
144,200	Komatsu	3,043,881	0.06	45,832	Prosus*	2,898,748	0.05
80,300	Tokyo Gas	1,511,067	0.03			13,992,982	0.26
29,900	West Japan Railway	1,170,108	0.02	New Zealand			
		18,675,240	0.34	304,648	Auckland International Airport	1,411,019	0.03
Jersey				Norway			
53,691	Ferguson	6,270,116	0.12	116,685	Gjensidige Forsikring*	2,371,603	0.04
Kazakhstan				Panama			
46,253	Kaspi.KZ JSC	2,830,684	0.05	42,194	Copa	3,044,719	0.06
Kuwait				Philippines			
58,269	Boubyan Bank KSCP	157,811	0.00	7,340	International Container Terminal Services	23,684	0.00
367,548	Kuwait Finance House KSCP	1,072,929	0.02	524,000	Metro Pacific Investments	34,806	0.00
12,430	Mabaneer KPSC	33,423	0.00			58,490	0.00
198,917	Mobile Telecommunications KSCP	390,339	0.01	Poland			
273,924	National Bank of Kuwait SAKP	936,451	0.02	314,785	Powszechna Kasa Oszczednosci Bank Polski	1,565,802	0.03
		2,590,953	0.05				
Malaysia							
174,700	Axiata	118,666	0.00				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Portugal				58,704	KB Financial	2,170,321	0.04
2,738,324	EDP - Energias de Portugal	13,144,140	0.24	6,075	Korea Zinc	3,052,148	0.06
Qatar				27,959	LG Uplus	240,386	0.00
111,906	Barwa Real Estate	111,971	0.00	883	Orion	64,960	0.00
92,180	Commercial Bank	183,565	0.01	4,076	POSCO	777,077	0.01
18,885	Industries Qatar	93,120	0.00	2,645	POSCO	124,368	0.00
534,569	Masraf Al Rayan	656,578	0.01	26,525	Samsung Electronics	1,183,913	0.02
81,942	Ooredoo	202,134	0.00	1,840	Samsung Electronics	2,024,920	0.04
25,054	Qatar Electricity & Water	128,643	0.00	208,708	Samsung Electronics	8,504,045	0.16
72,739	Qatar Islamic Bank	506,087	0.01	3,754	Samsung SDI	1,678,361	0.03
175,058	Qatar National Bank	981,612	0.02	5,812	Samsung SDS	558,365	0.01
		2,863,710	0.05	10,821	SK Telecom	421,498	0.01
Saudi Arabia				12,562	SK Telecom	270,334	0.01
93,241	Al Rajhi Bank	2,237,405	0.04			32,914,702	0.61
16,172	Al-Dawaa Medical Services	327,401	0.00	Spain			
935	AlKhorayef Water & Power Technologies	31,341	0.00	55,121	Aena SME	6,788,319	0.13
25,958	Almarai JSC	365,998	0.01	332,901	Cellnex Telecom	13,108,630	0.24
10,447	Arabian Internet & Communications Services	772,623	0.01	458,613	Industria de Diseno Textil	10,034,188	0.18
9,673	Dr Sulaiman Al Habib Medical Services	514,662	0.01			29,931,137	0.55
47,297	Etihad Etisalat	460,517	0.01	Sweden			
7,364	Jarir Marketing	336,956	0.01	50,621	Alfa Laval*	1,361,063	0.02
45,480	Mobile Telecommunications Saudi Arabia	140,107	0.00	387,316	Epiroc	6,054,502	0.11
103,099	Saudi Arabian Oil	1,028,530	0.02	101,503	Epiroc	1,429,257	0.03
39,958	Saudi Basic Industries	1,065,130	0.02	321,397	Tele2	3,448,771	0.06
281,147	Saudi Telecom	3,126,374	0.06		Telefonaktiebolaget LM		
21,415	Savola	186,008	0.00	43,687	Ericsson	326,123	0.01
111,667	Seera	534,723	0.01	116,717	Volvo	1,860,829	0.04
		11,127,775	0.20			14,480,545	0.27
Singapore				Switzerland			
2,119,100	Cromwell European Real Estate Investment Trust	4,367,227	0.08	6,922	Lonza	3,751,599	0.07
157,012	DBS*	3,663,101	0.07	43,383	Nestle	5,098,574	0.09
		8,030,328	0.15	30,002	Novartis	2,429,584	0.04
South Africa				14,542	Roche	4,720,288	0.09
193,307	Absa	2,029,610	0.04	7,223	Sika	1,649,823	0.03
8,475	Anglo American Platinum*	607,478	0.01	55,995	TE Connectivity	7,117,524	0.13
131,885	Gold Fields	1,072,474	0.02	25,836	Zurich Insurance*	11,446,396	0.21
128,955	Gold Fields	1,045,825	0.02			36,213,788	0.66
29,378	Royal Bafokeng Platinum*	250,574	0.00	Taiwan			
697,070	Sanlam	2,210,521	0.04	455,000	Accton Technology	4,237,949	0.08
71,349	Vodacom	531,354	0.01	36,000	Advantech	387,351	0.01
		7,747,836	0.14	56,000	ASE Technology	157,122	0.00
South Korea				530,189	Chang Hwa Commercial Bank	307,445	0.01
1,698	BGF retail	203,752	0.00	101,000	Chicony Electronics	270,772	0.00
1,666	CJ CheilJedang	507,566	0.01	255,000	Chunghwa Telecom	1,013,717	0.02
301	CJ Logistics	26,667	0.00	1,578	Chunghwa Telecom	63,120	0.00
1,406,212	ESR Kendall Square REIT	5,813,878	0.11	124,000	Delta Electronics	1,071,442	0.02
99,482	Hana Financial	2,919,269	0.05	84,000	Far Eastern New Century	90,382	0.00
11,767	Hansol Chemical	1,922,238	0.04	853,137	First Financial	744,174	0.01
3,415	Hyundai Glovis	450,636	0.01	294,000	Hon Hai Precision Industry	1,052,847	0.02
				3,243	Hon Hai Precision Industry	22,928	0.00
				6,000	Largan Precision	385,380	0.01
				242,000	MediaTek	5,303,133	0.10
				303,000	Pegatron	633,127	0.01

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
115,000	Pou Chen	109,569	0.01	2,220,352	LXI REIT	3,794,073	0.07
60,000	President Chain Store	528,296	0.01	63,351	National Grid	798,288	0.02
47,000	Primax Electronics	103,612	0.00	334,043	Phoenix	2,343,705	0.04
26,000	Sercomm	83,115	0.00	828,940	Prudential	8,754,778	0.16
499,000	Taiwan Cooperative Financial	453,301	0.01	159,753	Reckitt Benckiser	12,365,757	0.23
174,000	Taiwan Mobile	569,377	0.01	365,670	RELX*	9,665,326	0.18
1,420,000	Taiwan Semiconductor Manufacturing	23,559,768	0.43	71,746	Severn Trent*	2,326,187	0.04
3,119	Taiwan Semiconductor Manufacturing	263,244	0.01	40,749	Shell	1,072,370	0.02
319,000	Uni-President Enterprises	691,713	0.01	393,907	Standard Chartered	2,736,285	0.05
135,000	United Microelectronics	182,292	0.00	3,805,026	Target Healthcare REIT	4,885,273	0.09
32,496	United Microelectronics	218,860	0.00	3,392,360	Taylor Wimpey	4,268,815	0.08
115,000	Vanguard International Semiconductor	281,101	0.01	45,605	Unilever	2,087,569	0.04
98,000	Wistron	89,186	0.00	1,330,528	Vodafone	1,785,492	0.03
145,000	Wistron NeWeb	404,928	0.01			110,029,965	2.02
		43,279,251	0.80		United States		
	Thailand			50,039	AbbVie	6,793,295	0.12
142,300	Advanced Info Service	749,307	0.01	57,241	Alexandria Real Estate Equities	8,900,975	0.16
1,275,700	Bangkok Dusit Medical Services	1,023,359	0.02	349,250	Allstate	7,819,707	0.15
188,700	Bumrungrad Hospital	1,117,838	0.02	43,556	Altria	1,965,029	0.04
1,602,600	Home Product Center	610,933	0.01	50,923	Ameren*	4,759,264	0.09
3,242,700	Land & Houses	791,499	0.02	71,199	American Electric Power	7,214,595	0.14
76,200	PTT Exploration & Production	352,134	0.01	44,338	American International	2,321,981	0.05
570,600	PTT Oil & Retail Business	426,434	0.01	64,089	American Tower	16,366,407	0.30
440,100	Thai Union	211,224	0.00	4,363	American Water Works	661,954	0.01
		5,282,728	0.10	46,355	Apollo Global Management	2,604,687	0.05
	Turkey			38,409	Assurant	6,082,065	0.11
47,857	BIM Birlesik Magazalar	291,853	0.01	102,442	AT&T	1,820,907	0.03
	United Arab Emirates			17,940	Atmos Energy	2,050,363	0.04
1,460,269	Abu Dhabi Commercial Bank	3,605,948	0.07	180,215	Baker Hughes	4,427,882	0.08
15,278	Abu Dhabi Islamic Bank	36,812	0.00	81,555	Boston Properties	6,553,760	0.12
35,301	Abu Dhabi National Oil for Distribution	42,672	0.00	2,925	Broadcom	1,477,008	0.02
366,373	Dubai Islamic Bank	583,524	0.01	10,425	Capital One Financial	1,117,352	0.02
1,510,132	Emaar Properties	2,573,763	0.05	37,725	Cardinal Health	2,637,355	0.05
70,625	Emirates NBD Bank	256,696	0.00	133,355	CenterPoint Energy	4,210,017	0.08
135,715	Emirates Telecommunications	950,338	0.02	23,212	Cheniere Energy	3,672,603	0.07
120,735	First Abu Dhabi Bank	627,835	0.01	20,976	Chevron	3,297,217	0.06
		8,677,588	0.16	6,736	Cigna	1,924,475	0.03
	United Kingdom			46,942	Cisco Systems	2,127,881	0.04
12,429,565	Assura	9,422,046	0.18	85,044	Citigroup	4,173,109	0.08
140,921	AstraZeneca	17,680,607	0.32	169,938	Citizens Financial	6,224,829	0.11
287,297	Auto Trader	2,187,817	0.04	46,816	CMS Energy	3,183,020	0.06
285,044	BAE Systems	2,582,292	0.05	54,513	Cognizant Technology Solutions	3,518,269	0.06
1,462,516	BP	7,420,916	0.14	78,135	Comcast	2,835,519	0.05
39,425	British American Tobacco	1,576,535	0.03	10,248	Comerica	829,678	0.01
111,233	Compass	2,407,532	0.04	77,224	Community Healthcare Trust	2,883,544	0.05
143,187	Diageo	6,303,011	0.11	10,024	ConocoPhillips	1,085,499	0.02
76,544	Hochschild Mining	57,090	0.00	9,676	Consolidated Edison	952,796	0.02
4,335	Liberty Global	89,215	0.00	14,022	Constellation Energy	1,134,941	0.02
1,351,029	LondonMetric Property	3,418,986	0.06	46,927	Crown Castle	8,057,835	0.15
				154,965	CSX	4,893,795	0.09
				11,668	DENTSPLY SIRONA	387,028	0.01
				50,464	Digital Realty Trust	6,322,635	0.12

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The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets	
Holding	Description			Holding	Description			
3,043	Dollar General	724,082	0.01	14,112	SBA Communications	4,629,583	0.09	
32,310	Dominion Energy	2,668,483	0.05	54,711	Sealed Air	2,977,372	0.06	
6,942	DTE Energy	910,374	0.02	42,882	Sempra Energy	7,129,990	0.13	
82,205	Duke Energy	8,894,581	0.16	139,924	SL Green Realty*	6,216,823	0.11	
35,247	Edison International	2,430,986	0.04	56,300	SLM	3,278,912	0.06	
3,550	Elevance Health	1,743,227	0.03	48,287	Southern	3,751,900	0.07	
34,401	Entergy	4,023,541	0.07	17,812	Southwest Gas*	1,381,321	0.02	
136,568	EPR Properties	6,018,552	0.11	200,728	Spirit Realty Capital	8,308,132	0.15	
37,284	EQT	1,752,348	0.03	57,191	SS&C Technologies	3,229,004	0.06	
10,115	Equinix	6,755,809	0.12	60,431	Sun Communities	9,452,617	0.17	
55,808	Equitable	1,673,682	0.03	191,588	Synchrony Financial	6,328,152	0.12	
11,902	Estee Lauder	3,071,192	0.06	51,757	Targa Resources	3,465,649	0.06	
35,888	Eversource Energy	3,245,710	0.06	209,722	UDR	9,479,434	0.17	
5,589	FedEx	1,190,513	0.02	7,903	Union Pacific	1,782,206	0.03	
77,863	Fidelity National Financial	3,076,367	0.05	31,653	United Parcel Service	6,174,867	0.11	
	Fidelity National Information			15,049	UnitedHealth	7,907,196	0.15	
120,217	Services	11,203,022	0.21	45,935	Verizon Communications	1,946,036	0.04	
3,417	First Citizens BancShares	2,807,715	0.05	271,651	VICI Properties	9,005,231	0.17	
83,373	General Motors	3,250,713	0.06	33,529	Visa	6,778,223	0.13	
13,402	Hess	1,612,127	0.03	5,280	Walmart	700,867	0.01	
3,772	Humana	1,839,604	0.03	106,826	Wells Fargo	4,738,801	0.09	
8,291	Huntington Ingalls Industries	1,921,771	0.04	117,709	Welltower	9,084,781	0.17	
73,596	Intercontinental Exchange	7,475,146	0.14	230,543	Williams	7,780,826	0.15	
24,995	International Flavors & Fragrances	2,787,442	0.05	28,320	Xcel Energy	2,123,717	0.04	
20,352	Intuit	8,892,399	0.16	66,227	Yum China	3,272,276	0.06	
9,969	Kimberly-Clark	1,286,899	0.02	20,122	Zimmer Biomet	2,182,230	0.04	
40,320	Kraft Heinz	1,518,653	0.03			487,491,439	8.96	
12,223	Laboratory of America	2,792,833	0.05	Total Common / Preferred Stocks (Shares)			1,248,919,003	22.97
10,022	Lear	1,406,888	0.03	BONDS				
14,433	Leidos	1,388,310	0.03		Australia			
50,433	M&T Bank	9,178,806	0.17	USD 931,000	Australia & New Zealand Banking 6.75% 15/12/2170*	927,957	0.02	
85,787	Medical Properties Trust	1,246,485	0.02	USD 75,000	BHP Billiton Finance USA 5% 30/9/2043	76,762	0.00	
4,441	Merck	384,102	0.01	USD 360,000	Commonwealth Bank of Australia 3.784% 14/3/2032	311,587	0.01	
47,037	Microsoft	12,502,905	0.23	USD 1,694,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	1,572,896	0.03	
7,861	Mondelez International	491,470	0.01	USD 526,000	Mineral Resources 8% 1/11/2027	528,787	0.01	
101,627	Newell Brands	1,860,790	0.04	USD 536,000	Mineral Resources 8.5% 1/5/2030	540,805	0.01	
127,704	NextEra Energy	11,001,699	0.20	USD 378,000	QBE Insurance 5.875% 17/6/2046	368,350	0.01	
96,672	NiSource	2,871,158	0.05	USD 20,000	Rio Tinto Finance USA 5.2% 2/11/2040	21,202	0.00	
89,346	Otis Worldwide	6,492,774	0.12	USD 1,100,000	Santos Finance 5.25% 13/3/2029	1,054,868	0.02	
496,514	Outfront Media*	9,056,415	0.17	USD 187,000	Westpac Banking 2.668% 15/11/2035	148,091	0.00	
46,603	Paychex	5,801,142	0.11	USD 139,000	Westpac Banking 3.133% 18/11/2041	101,245	0.00	
63,829	Philip Morris International	6,095,669	0.11			5,652,550	0.11	
485,940	Physicians Realty Trust	8,231,824	0.15					
25,000	PNC Financial Services	630,750	0.01					
13,897	PPG Industries	1,777,427	0.03					
102,600	Prologis	13,057,902	0.24					
92,578	Public Service Enterprise	6,035,159	0.11					
14,497	Ralph Lauren	1,348,657	0.02					
127,135	Rexford Industrial Realty	8,020,947	0.15					
7,040	Robert Half International	544,192	0.01					
24,380	Ross Stores	2,102,775	0.04					

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Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Austria				British Virgin Islands			
EUR 200,000	ams-OSRAM 0% 5/3/2025	159,567	0.00	USD 1,529,000	Champion Path 4.85% 27/1/2028	1,027,037	0.02
EUR 300,000	ams-OSRAM 2.125% 3/11/2027	214,712	0.01	USD 1,178,211	Easy Tactic 7.5% 11/7/2028*	141,315	0.00
EUR 1,600,000	Erste Bank 6.5% 15/10/2170	1,578,680	0.03	USD 2,235,000	Fortune Star BVI 6.75% 2/7/2023*	1,821,525	0.03
USD 1,075,000	Klabn Austria 3.2% 12/1/2031	853,120	0.02	USD 800,000	Huarong Finance 2017 4.75% 27/4/2027	671,434	0.01
USD 190,000	Suzano Austria 2.5% 15/9/2028	161,381	0.00	USD 214,000	Huarong Finance 2019 2.5% 24/2/2023	210,255	0.00
USD 895,000	Suzano Austria 3.125% 15/1/2032	708,849	0.01	USD 720,000	Huarong Finance 2019 3.625% 30/9/2030	524,673	0.01
		3,676,309	0.07	USD 300,000	Huarong Finance 2019 3.75% 29/5/2024	276,827	0.00
Bahrain				USD 200,000	Huarong Finance 2019 4.105% 24/2/2023	196,500	0.00
USD 780,000	Bahrain Government International Bond 4.25% 25/1/2028	710,079	0.01	USD 420,000	Knight Castle Investments 7.99% 23/1/2023	302,820	0.01
USD 571,000	Bahrain Government International Bond 5.45% 16/9/2032	490,916	0.01	USD 817,000	New Metro Global 6.8% 5/8/2023*	584,155	0.01
USD 529,000	Bahrain Government International Bond 7.375% 14/5/2030	534,131	0.01	USD 2,050,000	NWD Finance BVI 4.125% 10/12/2170	1,587,664	0.03
		1,735,126	0.03	USD 1,358,000	RKPF Overseas 2019 A 5.9% 5/3/2025	611,100	0.01
Belgium				USD 1,331,000	Studio City Finance 6% 15/7/2025	888,442	0.02
EUR 400,000	House of Finance 4.375% 15/7/2026	400,373	0.01			8,843,747	0.15
EUR 4,000,000	KBC 4.75% 5/9/2170	3,831,650	0.07	Canada			
		4,232,023	0.08	USD 1,129,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	1,012,436	0.02
Bermuda				USD 322,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	264,359	0.01
USD 57,143	China Oil & Gas 5.5% 25/1/2023	55,860	0.00	USD 1,122,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	1,008,431	0.02
USD 856,000	Nabors Industries 7.25% 15/1/2026	787,035	0.02	USD 419,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	421,833	0.01
USD 992,000	Nabors Industries 7.5% 15/1/2028	898,578	0.02	USD 2,135,000	Air Canada 3.875% 15/8/2026	1,892,706	0.03
USD 1,961,000	NCL 5.875% 15/3/2026	1,600,142	0.03	USD 290,000	ATS Automation Tooling Systems 4.125% 15/12/2028	255,497	0.00
USD 457,000	NCL 7.75% 15/2/2029	374,740	0.01	USD 1,609,000	Bombardier 6% 15/2/2028	1,426,678	0.03
USD 652,000	NCL Finance 6.125% 15/3/2028	506,268	0.01	USD 5,374,000	Bombardier 7.125% 15/6/2026	5,085,100	0.09
USD 1,250,000	OHA Credit Funding 11 4.705% 19/7/2033	1,178,786	0.02	USD 200,000	Bombardier 7.45% 1/5/2034	186,325	0.00
USD 571,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	468,564	0.01	USD 2,347,000	Bombardier 7.875% 15/4/2027	2,238,949	0.04
USD 583,000	Weatherford International 6.5% 15/9/2028	550,337	0.01	USD 2,088,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	1,610,020	0.03
USD 809,000	Weatherford International 8.625% 30/4/2030	734,989	0.01	USD 602,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	479,288	0.01
USD 67,000	Weatherford International 11% 1/12/2024	68,335	0.00	USD 270,000	Canadian National Railway 3.85% 5/8/2032	263,372	0.01
		7,223,634	0.14	USD 180,000	Canadian Pacific Railway 3% 2/12/2041	143,423	0.00
Brazil				USD 205,000	Canadian Pacific Railway 3.1% 2/12/2051	153,244	0.00
USD 1,030,000	Banco do Brasil 4.75% 20/3/2024*	1,024,644	0.02	USD 100,000	Canadian Pacific Railway 4.8% 1/8/2045	98,960	0.00
USD 200,000	Brazilian Government International Bond 3.875% 12/6/2030	174,895	0.00				
USD 937,000	Brazilian Government International Bond 4.625% 13/1/2028	900,660	0.02				
USD 542,000	Itau Unibanco 3.25% 24/1/2025	525,637	0.01				
		2,625,836	0.05				

* All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 190,000	Cenovus Energy 3.75% 15/2/2052	147,473	0.00	USD 212,000	Tervita 11% 1/12/2025	231,748	0.00
USD 2,402,000	Clarios Global 6.75% 15/5/2025	2,394,190	0.04	USD 3,351,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	3,045,858	0.06
EUR 554,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	514,749	0.01	USD 191,000	Toronto-Dominion Bank/The 1.25% 10/9/2026	170,179	0.01
USD 4,587,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	4,541,451	0.08	USD 663,000	Vermilion Energy 6.875% 1/5/2030	648,683	0.01
USD 12,428,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	12,184,774	0.22	USD 995,000	Videotron 3.625% 15/6/2029	827,113	0.01
USD 175,000	Enbridge 0.55% 4/10/2023	168,588	0.00			62,634,248	1.15
USD 520,000	Enbridge 2.5% 15/1/2025	499,158	0.01		Cayman Islands		
USD 200,000	Enbridge 4% 1/10/2023	199,546	0.00	USD 1,232,000	Agile 5.75% 2/1/2025	505,120	0.01
USD 480,000	Enbridge 4.25% 1/12/2026	474,045	0.01	USD 1,000,000	AGL CLO 11 4.562% 15/4/2034	937,359	0.02
USD 3,125,000	Enbridge 6% 15/1/2077	2,982,088	0.06	USD 1,000,000	AGL CLO 11 5.662% 15/4/2034	903,020	0.02
USD 671,000	ERO Copper 6.5% 15/2/2030	503,669	0.01	USD 2,681,223	AGL CLO 12 4.31% 20/7/2034	2,573,122	0.05
USD 418,000	Garda World Security 4.625% 15/2/2027	372,145	0.01	USD 1,000,000	AGL CLO 12 4.56% 20/7/2034	935,954	0.02
USD 1,110,000	GFL Environmental 3.5% 1/9/2028	962,303	0.02	USD 3,000,000	AGL CLO 13 4.36% 20/10/2034	2,794,197	0.05
USD 218,000	GFL Environmental 3.75% 1/8/2025	204,675	0.00	USD 5,500,000	AGL CLO 14 4.382% 2/12/2034	5,266,400	0.10
USD 1,886,000	GFL Environmental 4% 1/8/2028	1,601,723	0.03	USD 2,000,000	AGL CLO 17 4.573% 21/1/2035	1,880,172	0.03
USD 283,000	GFL Environmental 4.25% 1/6/2025	271,195	0.01	USD 1,500,000	AGL CLO 17 5.573% 21/1/2035	1,417,379	0.03
USD 2,435,000	GFL Environmental 4.375% 15/8/2029	2,073,415	0.04	USD 1,000,000	AGL CLO 17 8.823% 21/1/2035	927,289	0.02
USD 1,070,000	GFL Environmental 4.75% 15/6/2029	932,762	0.02	USD 7,500,000	AGL CLO 3 3.812% 15/1/2033	7,385,700	0.14
USD 794,000	GFL Environmental 5.125% 15/12/2026	768,276	0.01	USD 6,500,000	AGL CLO 3 4.212% 15/1/2033	6,254,545	0.11
USD 1,504,000	Husky III 13% 15/2/2025	1,433,846	0.03	USD 1,000,000	AGL CLO 3 4.662% 15/1/2033	952,766	0.02
USD 695,000	Masonite International 3.5% 15/2/2030	562,565	0.01	USD 7,000,000	AGL CLO 5 4.41% 20/7/2034	6,727,732	0.12
USD 271,000	Masonite International 5.375% 1/2/2028	251,462	0.01	USD 6,000,000	AIG CLO 2019-2 3.883% 25/10/2033	5,896,122	0.11
USD 79,000	Mattamy 4.625% 1/3/2030	63,878	0.00	USD 1,000,000	AIG CLO 2019-2 4.783% 25/10/2033	932,929	0.02
USD 599,000	Mattamy 5.25% 15/12/2027	528,310	0.01	USD 4,500,000	Aimco CLO 11 4.74% 17/10/2034	4,233,704	0.08
USD 2,175,000	New Gold 7.5% 15/7/2027	1,681,710	0.03	USD 10,000,000	Aimco CLO 12 4.181% 17/1/2032	9,724,187	0.18
USD 734,000	NOVA Chemicals 4.875% 1/6/2024	705,796	0.01	USD 1,450,000	Aimco CLO 12 5.381% 17/1/2032	1,350,368	0.02
USD 1,229,000	Open Text 3.875% 15/2/2028	1,050,111	0.02	USD 2,100,000	Aimco CLO 15 4.39% 17/10/2034	2,017,976	0.04
USD 943,000	Open Text 3.875% 1/12/2029	764,357	0.01	USD 3,750,000	Aimco CLO 15 5.64% 17/10/2034	3,416,711	0.06
USD 808,000	Parkland 5.875% 15/7/2027	774,440	0.02	USD 6,150,000	AIMCO CLO Series 2017-A 3.76% 20/4/2034	5,959,293	0.11
USD 25,000	Quebecor Media 5.75% 15/1/2023	25,094	0.00	USD 800,000	AIMCO CLO Series 2018-A 3.76% 17/4/2031	789,717	0.01
USD 111,000	Rogers Communications 3.7% 15/11/2049	85,296	0.00	USD 500,000	AIMCO CLO Series 2018-A 4.49% 17/4/2031	476,474	0.01
USD 375,000	Rogers Communications 3.8% 15/3/2032	344,130	0.01	USD 1,000,000	AIMCO CLO Series 2018-A 5.29% 17/4/2031	942,773	0.02
USD 36,000	Rogers Communications 4.3% 15/2/2048	30,498	0.00	USD 320,000	Alibaba 3.15% 9/2/2051	215,677	0.01
USD 83,000	Rogers Communications 4.35% 1/5/2049	70,713	0.00	USD 515,000	Alinea CLO 2018-1 4.61% 20/7/2031	490,406	0.01
USD 484,000	Rogers Communications 4.55% 15/3/2052	432,476	0.01	USD 1,000,000	Allegany Park CLO 4.527% 20/1/2035	933,261	0.02
USD 570,000	Royal Bank of Canada 3.97% 26/7/2024	569,139	0.01	USD 1,000,000	Allegany Park CLO 5.577% 20/1/2035	926,221	0.02
				USD 1,000,000	Allegany Park CLO 8.877% 20/1/2035	930,353	0.02
				USD 800,000	Allegro CLO II-S 4.882% 21/10/2028	773,906	0.01

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,200,000	Allegro CLO VI 3.87% 17/1/2031	1,192,116	0.02	USD 1,000,000	Ares XXXIR CLO 4.28% 24/5/2030	974,431	0.02
USD 1,000,000	Allegro CLO VI 4.54% 17/1/2031	938,708	0.02	USD 1,750,000	Ares XXXVII CLO 3.682% 15/10/2030	1,734,782	0.03
USD 1,000,000	Allegro CLO VII 4.162% 13/6/2031	959,404	0.02	USD 1,000,000	Ares XXXVII CLO 4.012% 15/10/2030	968,868	0.02
USD 500,000	Allegro CLO VIII 4.662% 15/7/2031	474,470	0.01	USD 4,500,000	Atlas Senior Loan Fund VII 4.593% 27/11/2031	4,329,439	0.08
USD 9,000,000	Allegro CLO XI 4.128% 19/1/2033	8,894,250	0.16	USD 6,000,000	Atlas Senior Loan Fund XI 3.866% 26/7/2031	5,912,606	0.11
USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R 7.955% 13/4/2031	1,359,267	0.02	USD 1,000,000	Atlas Senior Loan Fund XII 3.963% 24/10/2031	983,998	0.02
USD 7,000,000	Anchorage Capital CLO 2013-1 3.705% 13/10/2030	6,955,579	0.13	USD 850,000	Atrium XIV 4.69% 23/8/2030	813,745	0.01
USD 1,000,000	Anchorage Capital CLO 2013-1 5.655% 13/10/2030	939,423	0.02	USD 750,000	Atrium XV 4.533% 23/1/2031	735,708	0.01
USD 4,750,000	Anchorage Capital CLO 2018-10 3.712% 15/10/2031	4,681,390	0.09	USD 500,000	Atrium XV 4.983% 23/1/2031	477,497	0.01
USD 1,000,000	Anchorage Capital CLO 3-R 4.293% 28/1/2031	976,569	0.02	USD 500,000	Atrium XV 5.783% 23/1/2031	470,305	0.01
USD 1,000,000	Anchorage Capital CLO 3-R 4.643% 28/1/2031	943,819	0.02	USD 1,500,000	Bain Capital Credit CLO 2019-2 4.84% 17/10/2032	1,428,598	0.03
USD 1,500,000	Anchorage Capital CLO 3-R 5.393% 28/1/2031	1,385,194	0.02	USD 2,000,000	Bain Capital Credit CLO 2020-5 5.06% 20/1/2032	1,936,449	0.04
USD 700,000	Anchorage Capital CLO 4-R 4.643% 28/1/2031	663,240	0.01	USD 750,000	Ballyrock CLO 16 5.61% 20/7/2034	666,167	0.01
USD 1,000,000	Anchorage Capital CLO 4-R 5.393% 28/1/2031	922,177	0.02	USD 3,000,000	Ballyrock CLO 2020-2 4.66% 20/10/2031	2,859,521	0.05
USD 1,150,000	Anchorage Capital CLO 5-R 4.362% 15/1/2030	1,117,282	0.02	USD 7,000,000	Bardot CLO 4.359% 22/10/2032	6,760,869	0.12
USD 1,000,000	Annisa CLO 2016-2 5.71% 20/7/2031	936,928	0.02	USD 4,500,000	Bardot CLO 4.659% 22/10/2032	4,260,491	0.08
USD 1,000,000	Apidos CLO XII 3.592% 15/4/2031	986,666	0.02	USD 1,500,000	Bardot CLO 5.759% 22/10/2032	1,405,777	0.03
USD 1,000,000	Apidos CLO XV 4.56% 20/4/2031	949,500	0.02	USD 1,500,000	Beechwood Park CLO 8.981% 17/1/2035	1,353,234	0.02
USD 500,000	Apidos CLO XX 4.69% 16/7/2031	478,613	0.01	USD 1,750,000	Benefit Street Partners CLO VIII 3.81% 20/1/2031	1,734,740	0.03
USD 1,500,000	Apidos CLO XXIX 4.333% 25/7/2030	1,465,652	0.03	USD 1,000,000	Benefit Street Partners Clo XII 4.512% 15/10/2030	952,441	0.02
USD 5,000,000	Apidos Clo XXV 3.88% 20/10/2031	4,934,940	0.09	USD 1,300,000	Benefit Street Partners CLO XV 3.89% 18/7/2031	1,282,642	0.02
USD 711,000	Apidos CLO XXX 4.34% 18/10/2031	688,569	0.01	USD 1,500,000	Betony CLO 2 4.382% 30/4/2031	1,453,422	0.03
USD 2,250,000	Apidos CLO XXXII 5.11% 20/1/2033	2,144,310	0.04	USD 1,500,000	Canyon Capital CLO 2016-1 4.412% 15/7/2031	1,432,245	0.03
USD 750,000	Apidos CLO XXXII 6.21% 20/1/2033	733,184	0.01	USD 1,250,000	Canyon Capital CLO 2016-2 4.262% 15/10/2031	1,205,964	0.02
USD 1,031,000	Arabian Centres Sukuk II 5.625% 7/10/2026	937,071	0.02	USD 5,000,000	Canyon Capital CLO 2022-1 2.381% 15/4/2035	4,808,186	0.09
USD 500,000	Ares XLIX CLO 4.409% 22/7/2030	487,248	0.01	USD 2,000,000	Canyon Capital CLO 2022-1 2.731% 15/4/2035	1,885,440	0.03
USD 1,900,000	ARES XLV CLO 5.562% 15/10/2030	1,803,641	0.03	USD 1,000,000	Canyon Capital CLO 2022-1 3.731% 15/4/2035	932,925	0.02
USD 1,500,000	ARES XLVII CLO 5.212% 15/4/2030	1,372,628	0.02	USD 2,500,000	Canyon CLO 2018-1 4.212% 15/7/2031	2,416,018	0.04
USD 1,000,000	Ares XLVIII CLO 5.41% 20/7/2030	913,261	0.02	USD 3,000,000	Canyon CLO 2021-4 4.512% 15/10/2034	2,804,755	0.05
USD 500,000	Ares XXXIIR CLO 4.705% 15/5/2030	469,110	0.01	USD 750,000	Carlyle US Clo 2017-2 5.11% 20/7/2031	714,611	0.01
				USD 750,000	Catskill Park CLO 6.41% 20/4/2029	714,434	0.01
				USD 6,255,000	CBAM 2018-5 4.14% 17/4/2031	5,963,219	0.11
				USD 600,000	Cedar Funding IX CLO 5.31% 20/4/2031	557,678	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 370,000	Central China Real Estate 7.25% 13/8/2024	127,650	0.00	USD 1,047,000	Fantasia 0% 5/7/2022***	97,816	0.00
USD 3,374,000	China Aoyuan 7.95% 19/2/2023	230,385	0.01	USD 858,000	Fantasia 9.875% 19/10/2023	83,655	0.00
USD 968,000	China Evergrande 7.5% 28/6/2023	72,075	0.00	USD 1,580,000	Fantasia 11.75% 17/4/2022***	146,711	0.00
USD 400,000	China Evergrande 9.5% 11/4/2022***	29,486	0.00	USD 500,000	Fantasia 11.875% 1/6/2023	48,750	0.00
USD 1,246,000	China Evergrande 10% 11/4/2023	92,876	0.00	USD 825,000	Fantasia 12.25% 18/10/2022	80,437	0.00
USD 318,000	China Evergrande 10.5% 11/4/2024	23,693	0.00	USD 1,700,000	Fantasia 15% 18/12/2021***	164,575	0.01
USD 1,155,000	China Evergrande 11.5% 22/1/2023	86,287	0.00	USD 4,347,282	Flatiron Clo 17 3.885% 15/5/2030	4,298,375	0.08
USD 1,661,000	China Evergrande 12% 22/1/2024	123,715	0.00	USD 3,105,455	Flatiron Clo 17 4.355% 15/5/2030	3,028,262	0.06
USD 967,000	China SCE 7.375% 9/4/2024	294,410	0.01	USD 1,000,000	Flatiron CLO 20 6.774% 20/11/2033	987,700	0.02
USD 1,000,000	CIFC Funding 2013-II 5.79% 18/10/2030	910,624	0.02	USD 1,000,000	Galaxy XX CLO 4.46% 20/4/2031	954,500	0.02
USD 5,650,000	CIFC Funding 2013-IV 4.069% 27/4/2031	5,552,980	0.10	USD 1,200,000	Galaxy XX CLO 5.31% 20/4/2031	1,116,989	0.02
USD 1,000,000	CIFC Funding 2013-IV 5.569% 27/4/2031	936,782	0.02	USD 1,000,000	Galaxy XXII CLO 4.44% 16/4/2034	958,757	0.02
USD 1,200,000	CIFC Funding 2014-II-R 4.683% 24/4/2030	1,158,125	0.02	USD 1,000,000	Galaxy XXII CLO 4.89% 16/4/2034	944,279	0.02
USD 2,000,000	CIFC Funding 2014-V 6.14% 17/10/2031	1,847,203	0.03	USD 1,250,000	Galaxy XXIV Clo 3.912% 15/1/2031	1,194,756	0.02
USD 2,500,000	CIFC Funding 2015-I 5.359% 22/1/2031	2,318,478	0.04	USD 250,000	Galaxy XXIV Clo 4.212% 15/1/2031	236,977	0.00
USD 500,000	CIFC Funding 2017-I 6.232% 23/4/2029	468,365	0.01	USD 2,500,000	Galaxy XXVII CLO 3.942% 16/5/2031	2,470,457	0.04
USD 1,000,000	CIFC Funding 2017-V 5.59% 16/11/2030	918,784	0.02	USD 8,437,000	Generate CLO 2 3.909% 22/1/2031	8,326,061	0.15
USD 1,000,000	CIFC Funding 2018-I 4.14% 18/4/2031	967,788	0.02	USD 1,750,000	Generate CLO 3 6.31% 20/10/2029	1,664,364	0.03
USD 1,600,000	CIFC Funding 2018-IV 3.89% 17/10/2031	1,579,718	0.03	USD 1,000,000	Generate CLO 5 6.109% 22/10/2031	932,675	0.02
USD 750,000	CIFC Funding 2018-V 3.702% 15/1/2032	739,570	0.01	USD 1,000,000	Gilbert Park CLO 3.702% 15/10/2030	991,938	0.02
USD 1,000,000	CIFC Funding 2018-V 4.662% 15/1/2032	964,008	0.02	USD 1,000,000	Gilbert Park CLO 4.112% 15/10/2030	975,283	0.02
USD 980,000	CIFI 5.25% 13/5/2026	475,300	0.01	USD 1,085,378	Global Aircraft Leasing 6.5% 15/9/2024	890,010	0.02
USD 1,307,000	CIFI 6% 16/7/2025	686,175	0.01	USD 4,000,000	Goldentree Loan Management US CLO 1 4.51% 20/4/2034	3,740,895	0.07
USD 640,000	CIFI 6.45% 7/11/2024*	361,600	0.01	USD 1,500,000	Goldentree Loan Management US Clo 10 5.76% 20/7/2034	1,395,775	0.03
USD 4,500,000	Clear Creek CLO 3.91% 20/10/2030	4,447,939	0.08	USD 3,000,000	Goldentree Loan Management US Clo 3 4.01% 20/4/2030	2,916,666	0.05
USD 4,000,000	Clear Creek CLO 4.66% 20/10/2030	3,801,200	0.07	USD 2,000,000	Goldentree Loan Management US Clo 3 4.61% 20/4/2030	1,900,855	0.03
USD 990,000	Country Garden 4.8% 6/8/2030	430,650	0.01	USD 1,000,000	Goldentree Loan Management US Clo 4 4.783% 24/4/2031	949,559	0.02
USD 1,500,000	Dryden 50 Senior Loan Fund 4.762% 15/7/2030	1,443,000	0.03	USD 5,000,000	Goldentree Loan Management US CLO 5 4.76% 20/10/2032	4,768,847	0.09
USD 4,250,000	Dryden 58 Clo 4.54% 17/7/2031	4,031,294	0.07	USD 800,000	GoldenTree Loan Opportunities IX 4.406% 29/10/2029	783,202	0.01
USD 500,000	Dryden 70 CLO 6.49% 16/1/2032	464,058	0.01	USD 2,000,000	Goldentree Loan Opportunities X 3.83% 20/7/2031	1,974,995	0.04
USD 1,000,000	Eaton Vance CLO 2014-1R 5.562% 15/7/2030	898,936	0.02	USD 1,000,000	Goldentree Loan Opportunities X 4.81% 20/7/2031	964,977	0.02
USD 535,000	Eaton Vance Clo 2015-1 4.61% 20/1/2030	508,082	0.01	USD 2,125,000	Goldentree Loan Opportunities XI 3.81% 18/1/2031	2,107,281	0.04
USD 500,000	Eaton Vance CLO 2018-1 4.712% 15/10/2030	476,975	0.01				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,000,000	GoldenTree Loan Management US CLO 1 4.66% 20/10/2034	1,866,173	0.03	USD 325,000	LCM XXV 4.36% 20/7/2030	315,782	0.01
USD 7,500,000	Golub Capital Partners CLO 50B-R 4.427% 20/4/2035	7,145,440	0.13	USD 1,000,000	Madison Park Funding XIII 4.638% 19/4/2030	971,637	0.02
USD 1,000,000	Golub Capital Partners CLO 50B-R 5.927% 20/4/2035	950,998	0.02	USD 2,500,000	Madison Park Funding XXVI 4.006% 29/7/2030	2,478,237	0.04
USD 2,500,000	Golub Capital Partners CLO 53B 4.51% 20/7/2034	2,424,264	0.04	USD 500,000	Madison Park Funding XXVII 5.31% 20/4/2030	463,753	0.01
USD 1,000,000	Golub Capital Partners CLO 53B 4.76% 20/7/2034	943,927	0.02	USD 1,000,000	Madison Park Funding XXVIII 5.212% 15/7/2030	940,743	0.02
USD 9,750,000	Golub Capital Partners CLO 55B 4.51% 20/7/2034	9,414,836	0.17	USD 250,000	Madison Park Funding XXXI 4.933% 23/1/2031	239,106	0.00
USD 3,000,000	Golub Capital Partners CLO 55B 4.91% 20/7/2034	2,847,610	0.05	USD 500,000	Madison Park Funding XXXI 5.783% 23/1/2031	471,703	0.01
USD 4,300,000	Golub Capital Partners CLO 55B 5.91% 20/7/2034	4,122,216	0.08	USD 880,000	MAF Global 6.375% 20/9/2170	842,486	0.01
USD 925,000	Greenwood Park CLO 5.012% 15/4/2031	840,427	0.01	USD 1,224,000	MAF Sukuk 3.933% 28/2/2030*	1,192,702	0.02
USD 6,000,000	Greywolf CLO V 3.943% 27/1/2031	5,912,022	0.11	USD 990,000	MAF Sukuk 4.638% 14/5/2029*	1,002,360	0.02
USD 1,150,000	Greywolf CLO V 5.783% 27/1/2031	1,063,310	0.02	USD 4,000,000	Marble Point CLO XI 3.92% 18/12/2030	3,956,399	0.07
USD 1,000,000	GREYWOLF CLO VII 3.89% 20/10/2031	984,481	0.02	USD 1,000,000	Marble Point CLO XI 4.24% 18/12/2030	962,620	0.02
USD 5,515,113	Grippen Park CLO 3.97% 20/1/2030	5,470,946	0.10	USD 7,500,000	Marble Point CLO XV 4.533% 23/7/2032	7,256,320	0.13
USD 1,000,000	Grippen Park CLO 5.01% 20/1/2030	975,295	0.02	USD 6,500,000	Marble Point CLO XVII 4.01% 20/4/2033	6,372,693	0.12
USD 754,000	Grupo Aval 4.375% 4/2/2030	610,516	0.01	USD 3,500,000	Marble Point CLO XVII 4.48% 20/4/2033	3,322,328	0.06
USD 717,000	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	664,014	0.01	USD 1,516,000	Melco Resorts Finance 5.375% 4/12/2029	1,004,350	0.02
USD 329,000	Hilong 9.75% 18/11/2024	138,180	0.00	USD 1,105,000	Melco Resorts Finance 5.625% 17/7/2027	790,774	0.01
USD 650,000	HPS Loan Management 6-2015 4.582% 5/2/2031	615,847	0.01	USD 1,614,000	MGM China 5.25% 18/6/2025*	1,364,363	0.02
USD 1,500,000	HPS Loan Management 8-2016 4.66% 20/7/2030	1,407,430	0.03	USD 10,000,000	Milos CLO 4.26% 20/10/2030	9,717,774	0.18
USD 5,000,000	Invesco CLO 2022-1 4.277% 20/4/2035	4,688,392	0.09	USD 2,000,000	Milos CLO 4.61% 20/10/2030	1,915,547	0.03
USD 7,000,000	Invesco CLO 2022-1 4.627% 20/4/2035	6,562,018	0.12	USD 1,000,000	Milos CLO 5.46% 20/10/2030	914,480	0.02
USD 1,700,000	Invesco CLO 2022-1 5.527% 20/4/2035	1,509,416	0.03	USD 1,721,000	Modern Land China 9.8% 11/4/2023	283,965	0.01
USD 1,500,000	Invesco CLO 2022-1 8.777% 20/4/2035	1,384,477	0.02	USD 241,000	Modern Land China 12.85% 25/10/2021***	39,765	0.00
USD 1,000,000	Jay Park CLO 5.36% 20/10/2027	946,585	0.02	USD 363,635	Neuberger Berman CLO XVIII 4.432% 21/10/2030	353,628	0.01
USD 545,000	Kaisa 0% 30/6/2022***	62,907	0.00	USD 500,000	Neuberger Berman CLO XVIII 4.882% 21/10/2030	476,185	0.01
USD 1,265,000	Kaisa 9.375% 30/6/2024	146,433	0.00	USD 850,000	Neuberger Berman CLO XXII 4.39% 17/10/2030	829,102	0.01
USD 700,000	Kaisa 11.95% 22/10/2022	80,512	0.00	USD 500,000	Neuberger Berman CLO XXII 4.94% 17/10/2030	479,445	0.01
USD 937,000	King Talent Management 5.6% 4/6/2171	910,743	0.02	USD 3,000,000	Neuberger Berman Loan Advisers CLO 26 4.49% 18/10/2030	2,847,864	0.05
USD 1,000,000	KKR CLO 23 4.96% 20/10/2031	969,870	0.02	USD 1,000,000	Neuberger Berman Loan Advisers CLO 27 5.112% 15/1/2030	931,295	0.02
USD 200,000	KWG 5.875% 10/11/2024	30,000	0.00	USD 1,500,000	Neuberger Berman Loan Advisers CLO 28 4.31% 20/4/2030	1,460,491	0.03
USD 773,000	KWG 5.95% 10/8/2025	110,970	0.00				
USD 897,000	KWG 7.875% 1/9/2023	148,005	0.00				
USD 128,403	LCM XX 3.75% 20/10/2027	127,492	0.00				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,000,000	Neuberger Berman Loan Advisers CLO 28 5.56% 20/4/2030	2,811,447	0.05	USD 2,500,000	Octagon Investment Partners 28 5.033% 24/10/2030	2,357,501	0.04
USD 6,250,000	Neuberger Berman Loan Advisers CLO 31 4.26% 20/4/2031	6,074,195	0.11	USD 2,000,000	Octagon Investment Partners 33 4.56% 20/1/2031	1,889,003	0.03
USD 1,000,000	Neuberger Berman Loan Advisers CLO 31 4.66% 20/4/2031	946,699	0.02	USD 750,000	Octagon Investment Partners 33 5.46% 20/1/2031	693,533	0.01
USD 2,162,500	Neuberger Berman Loan Advisers CLO 37 4.51% 20/7/2031	2,061,550	0.04	USD 1,000,000	Octagon Investment Partners 34 4.11% 20/1/2030	971,041	0.02
USD 2,000,000	Neuberger Berman Loan Advisers CLO 39 6.31% 20/1/2032	1,889,786	0.03	USD 1,000,000	Octagon Investment Partners 37 4.533% 25/7/2030	939,507	0.02
USD 2,000,000	Neuberger Berman Loan Advisers Clo 40 4.49% 16/4/2033	1,892,292	0.03	USD 635,000	Octagon Investment Partners 39 4.91% 20/10/2030	613,863	0.01
USD 500,000	Neuberger Berman Loan Advisers Clo 40 5.49% 16/4/2033	468,180	0.01	USD 4,475,000	Octagon Loan Funding 4.661% 18/11/2031	4,357,518	0.08
USD 1,000,000	Neuberger Berman Loan Advisers Clo 42 4.59% 16/7/2035	935,414	0.02	USD 1,000,000	Octagon Loan Funding 5.161% 18/11/2031	932,243	0.02
USD 4,500,000	Neuberger Berman Loan Advisers Clo 44 4.64% 16/10/2034	4,205,716	0.08	USD 300,000	OHA Credit Partners XI 5.66% 20/1/2032	280,847	0.00
USD 3,000,000	Neuberger Berman Loan Advisers Clo 44 5.59% 16/10/2034	2,791,723	0.05	USD 1,000,000	OHA Credit Partners XIV 4.232% 21/1/2030	973,595	0.02
USD 2,000,000	Neuberger Berman Loan Advisers CLO 47 4.098% 14/4/2035	1,933,193	0.03	USD 1,000,000	OHA Credit Partners XIV 4.532% 21/1/2030	950,599	0.02
USD 2,000,000	Neuberger Berman Loan Advisers CLO 47 4.348% 14/4/2035	1,881,487	0.03	USD 1,000,000	OHA Loan Funding 2013-1 4.383% 23/7/2031	972,336	0.02
USD 2,550,000	OCP CLO 2014-5 5.666% 26/4/2031	2,285,662	0.04	USD 1,500,000	OHA Loan Funding 2013-1 4.853% 23/7/2031	1,439,880	0.03
USD 1,200,000	OCP CLO 2014-6 4% 17/10/2030	1,189,603	0.02	USD 750,000	OHA Loan Funding 2013-1 5.833% 23/7/2031	702,728	0.01
USD 2,000,000	OCP CLO 2014-6 4.46% 17/10/2030	1,953,655	0.04	USD 500,000	OHA Loan Funding 2013-2 4.808% 23/5/2031	479,965	0.01
USD 1,400,000	OCP CLO 2014-6 4.89% 17/10/2030	1,344,265	0.02	USD 1,000,000	OZLM XX 4.66% 20/4/2031	939,878	0.02
USD 1,000,000	OCP CLO 2016-11 4.036% 26/10/2030	987,521	0.02	USD 1,050,000	Palmer Square CLO 2014-1 5.39% 17/1/2031	981,917	0.02
USD 1,000,000	OCP CLO 2018-15 4.41% 20/7/2031	969,968	0.02	USD 4,500,000	Palmer Square CLO 2018-1 4.19% 18/4/2031	4,370,989	0.08
USD 935,000	OCP CLO 2018-15 5.66% 20/7/2031	860,658	0.02	USD 9,500,000	Palmer Square CLO 2018-2 3.84% 16/7/2031	9,358,161	0.17
USD 1,305,000	OCP CLO 2020-19 5.86% 20/10/2034	1,212,357	0.02	USD 3,000,000	Palmer Square CLO 2018-2 4.39% 16/7/2031	2,925,426	0.05
USD 5,500,000	Octagon Investment Partners 26 4.112% 15/7/2030	5,309,036	0.10	USD 2,000,000	Palmer Square CLO 2018-2 4.64% 16/7/2031	1,911,197	0.03
USD 1,250,000	Octagon Investment Partners 26 4.312% 15/7/2030	1,167,768	0.02	USD 3,000,000	Palmer Square CLO 2020-3 4.855% 15/11/2031	2,868,152	0.05
USD 1,500,000	Octagon Investment Partners 26 5.362% 15/7/2030	1,361,941	0.02	USD 2,250,000	Palmer Square CLO 2020-3 5.855% 15/11/2031	2,134,920	0.04
USD 750,000	Octagon Investment Partners 27 4.612% 15/7/2030	711,171	0.01	USD 2,100,000	Park Avenue Institutional Advisers CLO 2016-1 4.758% 23/8/2031	2,030,666	0.04
				USD 6,800,000	Peace Park CLO 4.71% 20/10/2034	6,350,765	0.12
				USD 2,000,000	Peace Park CLO 5.66% 20/10/2034	1,770,688	0.03
				USD 763,428	Pearl II 6% 29/12/2049	29,636	0.00
				USD 608,000	Pearl III 9% 22/10/2025	228,268	0.00
				USD 7,330,000	Pikes Peak CLO 1 3.963% 24/7/2031	7,222,420	0.13
				USD 5,000,000	Pikes Peak Clo 2 4.49% 18/10/2034	4,766,662	0.09

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,000,000	Pikes Peak Clo 2 4.99% 18/10/2034	4,729,666	0.09	USD 1,000,000	Regatta XIII Funding 5.612% 15/7/2031	934,338	0.02
USD 500,000	Pikes Peak CLO 3 4.933% 25/10/2034	481,284	0.01	USD 1,000,000	Regatta XV Funding 6.083% 25/10/2031	936,168	0.02
USD 2,750,000	Pikes Peak CLO 5 4.41% 20/4/2033	2,647,580	0.05	USD 3,300,000	Regatta XVI Funding 4.562% 15/1/2033	3,246,194	0.06
USD 1,500,000	Pikes Peak CLO 5 9.41% 20/4/2033	1,376,984	0.02	USD 2,250,000	Regatta XVI Funding 5.212% 15/1/2033	2,190,707	0.04
USD 1,000,000	Pikes Peak CLO 6 4.661% 18/5/2034	963,569	0.02	USD 2,250,000	Regatta XVI Funding 6.412% 15/1/2033	2,112,435	0.04
USD 1,000,000	Pikes Peak CLO 6 5.011% 18/5/2034	944,768	0.02	USD 1,000,000	Riserva Clo 5.99% 18/1/2034	910,280	0.02
USD 1,500,000	Pikes Peak CLO 6 6.061% 18/5/2034	1,370,423	0.02	USD 6,000,000	Rockford Tower CLO 2018-1 4.084% 20/5/2031	5,921,147	0.11
USD 1,500,000	Pikes Peak CLO 7 4.747% 25/2/2034	1,449,293	0.03	USD 2,900,000	Rockford Tower CLO 2018-1 4.704% 20/5/2031	2,813,652	0.05
USD 1,000,000	Pikes Peak CLO 7 5.197% 25/2/2034	949,077	0.02	USD 4,600,000	Rockford Tower CLO 2018-2 3.87% 20/10/2031	4,531,745	0.08
USD 5,000,000	Pikes Peak CLO 8 4.46% 20/7/2034	4,806,267	0.09	USD 400,000	Rockford Tower CLO 2018-2 4.91% 20/10/2031	385,208	0.01
USD 2,400,000	Pikes Peak CLO 8 4.71% 20/7/2034	2,247,945	0.04	USD 1,500,000	Rockford Tower CLO 2018-2 5.81% 20/10/2031	1,362,337	0.02
USD 3,400,000	Pikes Peak CLO 8 5.81% 20/7/2034	3,078,537	0.06	USD 200,000	Ronshine China 8.1% 9/6/2023	14,000	0.00
USD 4,000,000	Pikes Peak CLO 9 4.519% 27/10/2034	3,837,831	0.07	USD 1,500,000	RR 3 4.312% 15/1/2030	1,420,152	0.03
USD 200,000	Powerlong Real Estate 6.25% 10/8/2024	28,339	0.00	USD 500,000	RR 5 5.612% 15/10/2031	460,406	0.01
USD 705,000	Powerlong Real Estate 6.95% 23/7/2023	106,508	0.00	USD 474,000	Sable International Finance 5.75% 7/9/2027	434,504	0.01
USD 211,000	Powerlong Real Estate 7.125% 15/1/2024	30,068	0.00	USD 200,000	Seazen 6% 12/8/2024	87,839	0.00
USD 2,000,000	PPM CLO 2018-1 5.762% 15/7/2031	1,806,384	0.03	USD 1,676,000	Shimao 3.45% 11/1/2031	230,450	0.00
USD 1,000,000	PPM CLO 3 4.29% 17/4/2034	948,457	0.02	USD 260,000	Shui On Development 5.5% 29/6/2026	181,264	0.01
USD 1,500,000	PPM CLO 3 5.84% 17/4/2034	1,392,429	0.02	USD 276,000	Shui On Development 5.75% 12/11/2023	249,780	0.01
USD 4,000,000	PPM CLO 4 4.39% 18/10/2034	3,828,161	0.07	USD 1,059,000	Shui On Development 6.15% 24/8/2024	878,970	0.02
USD 2,000,000	PPM CLO 4 4.84% 18/10/2034	1,882,429	0.03	USD 1,000,000	Sound Point CLO II 3.836% 26/1/2031	990,949	0.02
USD 1,450,000	PPM CLO 5 4.74% 18/10/2034	1,354,136	0.02	USD 6,126,000	Sound Point Clo XXI 3.946% 26/10/2031	6,032,578	0.11
USD 1,250,000	PPM CLO 5 5.79% 18/10/2034	1,162,748	0.02	USD 4,000,000	Southwick Park CLO 4.66% 20/7/2032	3,790,143	0.07
USD 1,790,000	Prima Capital CRE Securitization 2015-IV 4% 24/8/2049	1,740,970	0.03	USD 108,498	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	111,343	0.00
USD 1,308,000	Redsun Properties 10.5% 3/10/2022	111,180	0.00	USD 1,000,000	Stewart Park CLO 5.112% 15/1/2030	915,299	0.02
USD 13,000,000	Regata XII Funding 3.612% 15/10/2032	12,762,763	0.23	USD 1,158,000	Sunac China 7% 9/7/2025	167,910	0.01
USD 1,000,000	Regata XII Funding 5.612% 15/10/2032	938,542	0.02	USD 618,000	Sunac China 7.5% 1/2/2024	89,610	0.00
USD 6,375,000	Regatta IX Funding 4.54% 17/4/2030	6,286,938	0.12	USD 1,000,000	Symphony CLO XXVIII 5.933% 23/10/2034	977,998	0.02
USD 995,000	Regatta VIII Funding 4.44% 17/10/2030	972,384	0.02	USD 2,000,000	Tallman Park CLO 4.66% 20/4/2034	1,880,581	0.03
USD 1,000,000	Regatta X Funding 4.54% 17/1/2031	952,109	0.02	USD 225,000	Tencent 3.84% 22/4/2051	169,847	0.00
USD 750,000	Regatta X Funding 5.49% 17/1/2031	696,593	0.01	USD 2,500,000	TICP CLO IX 3.85% 20/1/2031	2,477,922	0.04
USD 1,600,000	Regatta XI Funding 4.39% 17/7/2031	1,555,543	0.03	USD 1,500,000	TICP CLO IX 4.31% 20/1/2031	1,471,708	0.03
				USD 1,000,000	TICP CLO V 2016-1 5.89% 17/7/2031	949,931	0.02
				USD 1,000,000	TICP CLO X 5.51% 20/4/2031	956,133	0.02
				USD 1,555,000	TICP CLO XI 3.89% 20/10/2031	1,528,786	0.03

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,800,000	TICP CLO XI 4.86% 20/10/2031	2,706,719	0.05	USD 553,000	Colombia Government International Bond 4.5% 28/1/2026	523,991	0.01
USD 2,381,000	Times China 6.75% 8/7/2025	380,079	0.01	USD 1,192,000	Colombia Government International Bond 4.5% 15/3/2029	1,046,019	0.02
USD 623,000	Transocean 11.5% 30/1/2027	600,463	0.01	USD 1,594,000	Colombia Government International Bond 8.125% 21/5/2024	1,660,195	0.03
USD 1,000,000	TRESTLES CLO II 5.683% 25/7/2031	931,466	0.02	USD 1,495,000	Ecopetrol 4.625% 2/11/2031	1,167,969	0.02
USD 8,000,000	Upland CLO 4.36% 20/4/2031	7,773,482	0.14	USD 1,710,000	Ecopetrol 5.375% 26/6/2026	1,612,363	0.03
USD 1,500,000	Voya CLO 2015-3 4.41% 20/10/2031	1,435,242	0.03	USD 414,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	354,902	0.01
USD 500,000	Voya CLO 2016-3 3.93% 18/10/2031	494,348	0.01	USD 1,326,000	SURA Asset Management 4.875% 17/4/2024	1,316,791	0.03
USD 5,200,000	Webster Park CLO 4.06% 20/7/2030	5,086,567	0.09			9,292,907	0.18
USD 1,250,000	Webster Park CLO 5.61% 20/7/2030	1,151,592	0.02		Cote d'Ivoire (Ivory Coast)		
USD 1,500,000	Whetstone Park CLO 5.61% 20/1/2035	1,347,052	0.02	USD 1,779,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	1,667,604	0.03
USD 2,606,000	Wynn Macau 5.5% 15/1/2026	2,039,195	0.04		Cyprus		
USD 1,900,000	York CLO 1 4.409% 22/10/2029	1,835,067	0.03	EUR 175,000	Bank of Cyprus 2.5% 24/6/2027	138,641	0.00
USD 1,171,000	Yuzhou 6.35% 13/1/2027	87,825	0.00		Denmark		
USD 1,040,000	Yuzhou 7.85% 12/8/2026	81,508	0.00	USD 1,405,000	Danske Bank 1.171% 8/12/2023	1,390,432	0.02
USD 1,900,000	Yuzhou 8.5% 26/2/2024	142,500	0.00	USD 11,195,000	Danske Bank 7% 26/12/2170*	10,677,231	0.20
USD 453,000	Zhenro Properties 8% 6/3/2023	21,323	0.00	EUR 400,000	Nykredit Realkredit 4.125% 15/4/2171	366,738	0.01
		667,000,324	12.27	GBP 300,000	TDC 6.875% 23/2/2023	347,402	0.01
	Chile					12,781,803	0.24
USD 250,000	Celulosa Arauco y Constitucion 3.875% 2/11/2027	232,884	0.00		Dominican Republic		
USD 1,515,000	Chile Government International Bond 3.1% 7/5/2041	1,119,964	0.02	USD 414,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	391,971	0.01
USD 856,000	Chile Government International Bond 3.24% 6/2/2028	798,804	0.02	USD 1,408,000	Banco de Reservas de la Republica Dominicana 7% 1/2/2023	1,413,280	0.02
USD 1,499,000	Colbun 3.15% 19/1/2032	1,277,778	0.02	USD 610,000	Dominican Republic International Bond 4.875% 23/9/2032	495,352	0.01
USD 1,720,000	Empresa Nacional del Petroleo 4.375% 30/10/2024	1,708,747	0.03	USD 601,000	Dominican Republic International Bond 5.3% 21/1/2041	447,009	0.01
USD 532,869	GNL Quintero 4.634% 31/7/2029	522,578	0.01	USD 1,110,000	Dominican Republic International Bond 5.5% 22/2/2029	1,015,597	0.02
USD 435,000	Nacional del Cobre de Chile 3.75% 15/1/2031	398,460	0.01	USD 595,000	Dominican Republic International Bond 5.5% 22/2/2029	544,397	0.01
		6,059,215	0.11	USD 852,000	Dominican Republic International Bond 5.95% 25/1/2027*	835,196	0.01
	China					5,142,802	0.09
USD 1,300,000	Industrial & Commercial Bank of China 3.2% 24/3/2171*	1,247,974	0.02				
USD 2,100,000	Prime Bloom 0% 5/7/2022***	351,750	0.01				
		1,599,724	0.03				
	Colombia						
USD 719,000	Colombia Government International Bond 3.25% 22/4/2032	532,420	0.01				
USD 929,000	Colombia Government International Bond 3.875% 25/4/2027	834,748	0.02				
USD 410,000	Colombia Government International Bond 4.125% 15/5/2051	243,509	0.00				

*All or a portion of this security represents a security on loan.
 ***This security is in default, see Note 2(b).

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Egypt				USD 9,190,000	Credit Agricole 4.75% 23/3/2171	7,218,329	0.13
USD 1,071,000	Egypt Government International Bond 5.25% 6/10/2025	918,382	0.02	USD 1,500,000	Credit Agricole 7.875% 23/3/2171	1,496,841	0.03
EUR 261,000	Egypt Government International Bond 6.375% 11/4/2031	176,251	0.00	USD 13,394,000	Credit Agricole 8.125% 23/3/2171	13,753,964	0.25
		1,094,633	0.02	EUR 200,000	Electricite de France 2.875% 15/3/2171	159,819	0.00
Finland				EUR 1,400,000	Electricite de France 3.375% 15/9/2170	1,042,049	0.02
EUR 275,000	Citycon 4.496% 22/2/2171*	207,825	0.00	GBP 200,000	Electricite de France 6% 29/7/2171	204,948	0.01
EUR 275,000	Finnair 4.25% 19/5/2025	222,579	0.00	EUR 200,000	Faurecia 2.625% 15/6/2025	181,028	0.00
USD 197,000	Nokia 4.375% 12/6/2027	186,720	0.00	EUR 411,000	Faurecia 2.75% 15/2/2027	339,455	0.01
USD 291,000	Nokia 6.625% 15/5/2039	293,574	0.01	EUR 227,000	Faurecia 3.75% 15/6/2028	187,894	0.01
USD 800,000	Nordea Bank 1.5% 30/9/2026	709,638	0.01	EUR 272,000	Getlink 3.5% 30/10/2025	265,099	0.00
USD 3,290,000	Nordea Bank 3.75% 1/3/2171	2,440,317	0.05	EUR 755,000	Goldstory 5.375% 1/3/2026	666,469	0.01
USD 6,075,000	Nordea Bank 6.625% 26/9/2170	5,984,455	0.11	EUR 100,000	iliad 1.5% 14/10/2024	95,401	0.00
USD 946,000	Nordea Bank 6.625% 26/9/2170	931,900	0.02	EUR 100,000	iliad 1.875% 11/2/2028	83,734	0.00
EUR 200,000	SBB Treasury 1.125% 26/11/2029	128,503	0.00	EUR 100,000	iliad 2.375% 17/6/2026	93,014	0.00
		11,105,511	0.20	EUR 200,000	Iliad 5.625% 15/10/2028	184,783	0.00
France				USD 2,785,000	Iliad 6.5% 15/10/2026	2,548,581	0.05
EUR 3,577	Accor 0.7% 7/12/2027	152,235	0.00	USD 1,239,000	Iliad 7% 15/10/2028	1,142,606	0.02
EUR 600,000	Air France-KLM 3.875% 1/7/2026*	517,753	0.01	GBP 400,000	Korian 4.125% 15/6/2171	364,447	0.01
EUR 166,000	Altice France 2.5% 15/1/2025	151,379	0.00	EUR 600,000	La Financiere Atalian 5.125% 15/5/2025*	573,154	0.01
EUR 345,000	Altice France 4.125% 15/1/2029*	274,695	0.01	GBP 200,000	La Financiere Atalian 6.625% 15/5/2025	222,282	0.01
EUR 167,000	Altice France 4.25% 15/10/2029	132,807	0.00	EUR 229,000	Loxam 3.75% 15/7/2026	208,333	0.00
USD 402,000	Altice France 5.125% 15/1/2029	313,724	0.01	EUR 100,000	Loxam 4.25% 15/4/2024	97,675	0.00
USD 1,525,000	Altice France 5.125% 15/7/2029	1,206,656	0.02	EUR 402,000	Loxam 4.5% 15/2/2027*	367,934	0.01
USD 3,451,000	Altice France 5.5% 15/10/2029	2,724,724	0.05	EUR 200,000	Loxam 5.75% 15/7/2027*	168,635	0.00
EUR 800,000	Altice France 5.875% 1/2/2027	728,186	0.01	EUR 100,000	Midco GB 7.75% 1/11/2027	96,445	0.00
USD 200,000	Altice France 8.125% 1/2/2027	190,756	0.01	EUR 400,000	Novafives 5% 15/6/2025*	267,995	0.01
EUR 300,000	Banijay 6.5% 1/3/2026	272,911	0.01	EUR 214,000	Paprec 3.5% 1/7/2028	177,768	0.00
USD 200,000	BNP Paribas 1.575% 23/3/2171	145,500	0.00	EUR 224,000	Picard Groupe 3.875% 1/7/2026	199,267	0.00
USD 350,000	BNP Paribas 3.375% 9/1/2025	340,173	0.01	EUR 725,000	Quatrim 5.875% 15/1/2024*	662,406	0.01
USD 275,000	BNP Paribas 4.25% 15/10/2024	274,513	0.00	EUR 1,400,000	RCI Banque 2.625% 18/2/2030*	1,233,056	0.02
USD 4,200,000	BNP Paribas 4.625% 25/8/2171*	3,131,312	0.06	EUR 200,000	Renault 2.375% 25/5/2026	175,592	0.00
USD 1,825,000	BNP Paribas 7% 16/2/2171	1,735,608	0.03	USD 5,200,000	Societe Generale 5.375% 18/5/2171	4,228,257	0.08
USD 2,400,000	BNP Paribas 7.75% 16/2/2171	2,397,000	0.04	USD 2,805,000	Societe Generale 7.875% 18/6/2171*	2,785,985	0.05
EUR 100,000	Burger King France 5.017% 1/11/2026	95,815	0.00	USD 300,000	Societe Generale 7.875% 18/6/2171	297,966	0.01
EUR 156,000	CAB SELAS 3.375% 1/2/2028	130,695	0.00	USD 6,325,000	Societe Generale 8% 29/3/2171	6,391,002	0.12
EUR 300,000	Casino Guichard Perrachon 3.992% 31/1/2171	112,566	0.00	USD 2,161,000	Societe Generale 8% 29/3/2171*	2,183,550	0.04
EUR 391,000	Casino Guichard Perrachon 5.25% 15/4/2027	221,763	0.01	USD 355,000	SPCM 3.125% 15/3/2027	315,590	0.00
EUR 200,000	CGG 7.75% 1/4/2027*	177,335	0.01	EUR 146,000	Tereos Finance Groupe I 7.5% 30/10/2025	148,157	0.00
EUR 592,000	Chrome Bidco 3.5% 31/5/2028	520,794	0.01				
USD 5,087,000	Constellium 3.75% 15/4/2029	4,203,655	0.08				
EUR 458,000	Constellium 4.25% 15/2/2026*	426,288	0.01				
USD 1,260,000	Constellium 5.625% 15/6/2028	1,153,692	0.02				
USD 1,238,000	Constellium 5.875% 15/2/2026	1,191,580	0.02				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 80,000	TotalEnergies Capital International 3.127% 29/5/2050	62,539	0.00	EUR 460,700	Techem Verwaltungsgesellschaft 674 6% 30/7/2026*	433,212	0.01
EUR 288,000	Vallourec 8.5% 30/6/2026*	275,839	0.01	EUR 759,000	Tele Columbus 3.875% 2/5/2025*	648,519	0.01
EUR 100,000	Verallia 1.875% 10/11/2031	75,890	0.00	EUR 100,000	thyssenkrupp 2.5% 25/2/2025*	93,834	0.00
		74,167,893	1.36	EUR 1,148,000	thyssenkrupp 2.875% 22/2/2024	1,111,904	0.02
Germany				EUR 270,000	TK Elevator Holdco 6.625% 15/7/2028	232,757	0.01
USD 4,000,000	Allianz 3.2% 30/4/2171	3,055,932	0.06	USD 2,055,000	TK Elevator Holdco 7.625% 15/7/2028	1,843,748	0.03
USD 10,400,000	Allianz 3.5% 30/4/2171	9,062,210	0.17	EUR 688,000	TK Elevator Midco 4.375% 15/7/2027	611,489	0.01
EUR 100,000	Bayer 4.5% 25/3/2082	91,229	0.00	EUR 200,000	ZF Finance 2% 6/5/2027	160,521	0.00
EUR 264,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	238,803	0.01	EUR 100,000	ZF Finance 2.75% 25/5/2027	82,584	0.00
USD 734,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	646,100	0.01	EUR 400,000	ZF Finance 3% 21/9/2025	364,319	0.01
EUR 6,000,000	Commerzbank 6.125% 9/4/2171*	5,473,758	0.10			40,566,051	0.74
EUR 300,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	250,221	0.00	Greece			
USD 255,000	Deutsche Bank 2.129% 24/11/2026	225,083	0.00	EUR 220,000	Public Power 3.375% 31/7/2028	176,062	0.00
USD 1,700,000	Deutsche Bank 2.222% 18/9/2024	1,640,597	0.03	EUR 283,000	Public Power 3.875% 30/3/2026	251,760	0.01
EUR 500,000	Deutsche Bank 4% 24/6/2032	453,370	0.01			427,822	0.01
EUR 800,000	Deutsche Bank 4.5% 30/4/2171	629,991	0.01	Guatemala			
USD 9,000,000	Deutsche Bank 6% 30/4/2171	7,404,802	0.14	USD 1,064,000	Guatemala Government Bond 3.7% 7/10/2033	862,800	0.02
EUR 600,000	Deutsche Bank 6.75% 30/4/2171	536,781	0.01	USD 810,000	Guatemala Government Bond 4.65% 7/10/2041	644,483	0.01
EUR 500,000	Deutsche Lufthansa 2% 14/7/2024	476,903	0.01	USD 554,000	Guatemala Government Bond 5.25% 10/8/2029	541,694	0.01
EUR 200,000	Deutsche Lufthansa 2.875% 11/2/2025	182,692	0.01	USD 622,000	Guatemala Government Bond 5.375% 24/4/2032	598,314	0.01
EUR 100,000	Deutsche Lufthansa 2.875% 16/5/2027	81,092	0.00			2,647,291	0.05
EUR 500,000	Deutsche Lufthansa 3.5% 14/7/2029	390,030	0.01	Guernsey			
EUR 200,000	Deutsche Lufthansa 3.75% 11/2/2028	165,963	0.00	USD 250,000	Credit Suisse Funding Guernsey 3.8% 15/9/2022	250,002	0.00
EUR 400,000	DIC Asset 2.25% 22/9/2026	308,633	0.00	Hong Kong			
EUR 100,000	Douglas 6% 8/4/2026	82,367	0.00	USD 400,000	Bank of Communications Hong Kong 3.725% 3/9/2170	394,500	0.01
EUR 215,000	Gruenenthal 3.625% 15/11/2026*	199,603	0.00	USD 550,000	Bank of East Asia 5.875% 19/3/2171*	536,830	0.01
EUR 621,000	Gruenenthal 4.125% 15/5/2028	571,265	0.01	USD 250,000	Chong Hing Bank 5.7% 15/1/2171	244,564	0.00
EUR 156,000	HT Troplast 9.25% 15/7/2025	137,191	0.00	USD 400,000	Lai Sun MTN 5% 28/7/2026	285,665	0.01
EUR 453,000	IHO Verwaltungs 3.875% 15/5/2027	375,905	0.01	USD 350,000	Nanyang Commercial Bank 6.5% 28/10/2170	343,313	0.01
USD 200,000	IHO Verwaltungs 6% 15/5/2027	178,104	0.00	USD 2,190,000	Yango Justice International 7.5% 15/4/2024	142,350	0.00
EUR 591,000	Nidda Healthcare 3.5% 30/9/2024	545,950	0.01	USD 920,000	Yango Justice International 7.875% 4/9/2024	59,800	0.00
EUR 290,000	Nidda Healthcare 3.5% 30/9/2024	268,969	0.01	USD 1,206,000	Yango Justice International 8.25% 25/11/2023	78,390	0.00
EUR 132,000	PCF 4.75% 15/4/2026*	113,833	0.00	USD 200,000	Yango Justice International 10.25% 15/9/2022	12,590	0.00
EUR 229,000	PCF 4.75% 15/4/2026*	190,160	0.00	USD 1,067,000	Yanlord Land HK 6.8% 27/2/2024*	971,439	0.02
EUR 394,000	Renk 5.75% 15/7/2025	370,338	0.01			3,069,441	0.06
EUR 558,000	Schenck Process 5.375% 15/6/2023	542,707	0.01				
EUR 100,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	92,582	0.00				

* All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Hungary				USD 345,000	AerCap Ireland Capital / AerCap Global Aviation Trust 4.45% 1/10/2025	334,587	0.01
USD 1,622,000	Hungary Government International Bond 5.25% 16/6/2029	1,566,138	0.03	USD 1,055,000	AIB 4.263% 10/4/2025	1,028,354	0.02
India				EUR 1,452,000	AIB 5.25% 9/4/2171*	1,337,142	0.03
USD 330,000	Adani Electricity Mumbai 3.867% 22/7/2031	263,239	0.00	EUR 3,882,000	AIB 6.25% 23/12/2170	3,701,140	0.07
USD 250,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energy 6.25% 10/12/2024*	241,752	0.00	EUR 182,000	Anchorage Capital Europe CLO 2 6.45% 15/4/2034	162,381	0.00
USD 300,000	GMR Hyderabad International Airport 4.75% 2/2/2026*	278,625	0.00	EUR 200,000	Anchorage Capital Europe CLO 2021-4 5.855% 25/4/2034	171,432	0.00
USD 850,000	HDFC Bank 3.7% 25/2/2171	736,614	0.01	EUR 113,000	Aqueduct European CLO 2-2017 4.4% 15/10/2030	97,381	0.00
USD 300,000	HPCL-Mittal Energy 5.25% 28/4/2027	275,250	0.01	EUR 360,000	Avoca CLO XV 4.13% 15/4/2031	304,118	0.01
USD 317,000	JSW Steel 5.95% 18/4/2024	315,065	0.01	EUR 1,200,000	Bank of Ireland 6% 1/3/2171*	1,123,858	0.02
USD 814,000	Muthoot Finance 4.4% 2/9/2023	797,720	0.01	EUR 200,000	Bank of Ireland 7.5% 19/11/2170	197,306	0.00
USD 980,000	Power Finance 6.15% 6/12/2028	1,012,614	0.02	EUR 250,000	Bilbao CLO I 4.777% 20/7/2031	211,089	0.01
USD 819,000	Shriram Transport Finance 5.1% 16/7/2023	804,668	0.02	EUR 300,000	BlueMountain 2021-1 CLO 5.41% 15/4/2034	249,732	0.01
USD 460,000	Summit Digital Infrastructure 2.875% 12/8/2031	358,046	0.01	EUR 300,000	Capital Four CLO II 5.91% 15/1/2034	257,755	0.01
		5,083,593	0.09	USD 166,000	Castlelake Aviation Finance 5% 15/4/2027	143,899	0.00
Indonesia				EUR 200,000	CIFC European Funding CLO III 5.61% 15/1/2034	170,672	0.00
USD 319,000	Alam Sutera Realty 8% 2/5/2024	230,478	0.00	EUR 200,000	CVC Cordatus Loan Fund XXII 3.15% 15/12/2034	181,719	0.01
USD 499,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	477,792	0.01	EUR 200,000	eircom Finance 1.75% 1/11/2024	192,740	0.00
USD 448,000	Indonesia Government International Bond 3.5% 11/1/2028	437,173	0.01	USD 556,000	GE Capital International Funding Unlimited 4.418% 15/11/2035	529,602	0.01
USD 530,000	Indonesia Government International Bond 4.75% 11/2/2029	548,981	0.01	EUR 100,000	Harvest CLO XVI 5.57% 15/10/2031	86,106	0.00
USD 556,000	Indonesia Government International Bond 5.125% 15/1/2045	546,270	0.01	EUR 300,000	Henley CLO IV 5.395% 25/4/2034	246,472	0.01
USD 1,239,000	Pertamina Persero 3.1% 27/8/2030	1,112,002	0.02	EUR 152,943	Invesco Euro Clo III 8.07% 15/7/2032	133,226	0.00
USD 1,639,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	1,657,439	0.03	EUR 150,000	Invesco Euro CLO V 5.81% 15/1/2034	130,035	0.00
		5,010,135	0.09	USD 2,567,000	Jazz 4.375% 15/1/2029	2,314,022	0.04
Ireland				USD 2,962,000	LCPR Senior Secured Financing 5.125% 15/7/2029	2,551,748	0.05
USD 200,000	AerCap Ireland Capital / AerCap Global Aviation Trust 2.45% 29/10/2026	176,902	0.00	USD 1,612,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,524,146	0.03
USD 270,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3% 29/10/2028	231,475	0.00	EUR 200,000	Marino Park CLO 5.672% 16/1/2034	174,512	0.00
USD 1,125,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.15% 15/2/2024	1,091,730	0.02	EUR 100,000	Neuberger Berman Loan Advisers Euro CLO 5.522% 17/4/2034	84,207	0.00
USD 635,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.3% 23/1/2023	632,446	0.01	EUR 148,000	OCP Euro CLO 2017-2 5% 15/1/2032	129,739	0.00
USD 355,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.3% 30/1/2032	288,768	0.01	EUR 100,000	OCP Euro CLO 2017-2 6.4% 15/1/2032	76,364	0.00
				EUR 200,000	OCP Euro CLO 2019-3 6.067% 20/4/2033	172,674	0.00
				EUR 100,000	Providus CLO V 5.611% 15/2/2035	81,577	0.00

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Rockford Tower Europe CLO 2021-1 6.007% 20/4/2034	86,509	0.00	USD 365,000	Intesa Sanpaolo 4.95% 1/6/2042	238,592	0.00
EUR 200,000	Sound Point Euro CLO V Funding 5.985% 25/7/2035	167,366	0.00	GBP 600,000	Intesa Sanpaolo 5.148% 10/6/2030	592,361	0.01
GBP 219,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	216,553	0.00	EUR 500,000	Intesa Sanpaolo 5.5% 1/3/2171	411,052	0.01
USD 4,158,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	3,546,704	0.07	USD 300,000	Intesa Sanpaolo 5.71% 15/1/2026	284,329	0.01
		24,538,188	0.45	EUR 650,000	Intesa Sanpaolo 5.875% 1/3/2171	514,941	0.01
Isle of Man				EUR 800,000	Intesa Sanpaolo 5.875% 20/6/2171	745,821	0.01
USD 897,000	AngloGold Ashanti 3.75% 1/10/2030	768,698	0.01	EUR 600,000	Intesa Sanpaolo 6.375% 30/9/2170	512,471	0.01
Israel				EUR 4,620,000	Intesa Sanpaolo 7.75% 11/7/2171	4,480,442	0.08
USD 1,227,000	Bank Leumi Le-Israel 3.275% 29/1/2031	1,097,782	0.02	EUR 200,000	Kedrion 3.375% 15/5/2026	206,637	0.00
USD 904,102	Leviathan Bond 5.75% 30/6/2023 [*]	902,967	0.02	EUR 200,000	Nexi 0% 24/2/2028	148,918	0.00
		2,000,749	0.04	EUR 450,000	Poste Italiane 2.625% 24/6/2171	326,953	0.01
Italy				EUR 392,000	Rekeep 7.25% 1/2/2026 [*]	353,554	0.01
EUR 300,000	Autostrade per l'Italia 1.625% 25/1/2028	256,019	0.00	EUR 157,000	TeamSystem 3.75% 15/2/2028	146,632	0.00
EUR 300,000	Autostrade per l'Italia 1.75% 1/2/2027	267,178	0.00	EUR 870,000	Telecom Italia 1.625% 18/1/2029	650,753	0.01
EUR 352,000	Autostrade per l'Italia 2% 4/12/2028	294,913	0.01	EUR 300,000	Telecom Italia 2.75% 15/4/2025	285,345	0.01
EUR 1,158,000	Autostrade per l'Italia 2% 15/1/2030	941,025	0.02	EUR 175,000	Telecom Italia 2.875% 28/1/2026	161,709	0.00
EUR 400,000	Banca Monte dei Paschi di Siena 2.625% 28/4/2025	344,156	0.01	EUR 125,000	Telecom Italia 3.625% 25/5/2026	119,730	0.00
EUR 100,000	Banca Monte dei Paschi di Siena 3.625% 24/9/2024	90,540	0.00	EUR 200,000	Telecom Italia 4% 11/4/2024	197,975	0.00
EUR 1,758,000	Banco BPM 2.875% 29/6/2031	1,458,670	0.03	USD 489,000	Telecom Italia 5.303% 30/5/2024	470,022	0.01
EUR 300,000	Banco BPM 3.25% 14/1/2031 [*]	265,239	0.01	EUR 200,000	UniCredit 2.731% 15/1/2032	168,573	0.00
EUR 796,000	Banco BPM 3.375% 19/1/2032	659,165	0.01	EUR 500,000	UniCredit 5.375% 3/6/2171	429,560	0.01
EUR 100,000	Banco BPM 5% 14/9/2030	95,931	0.00	EUR 2,916,000	UniCredit 6.625% 3/12/2170	2,811,506	0.05
EUR 100,000	Castor 5.25% 15/2/2029	93,245	0.00	EUR 2,413,000	UniCredit 7.5% 3/6/2171 [*]	2,318,685	0.04
EUR 325,000	Cedacri Mergeco 4.946% 15/5/2028	314,931	0.00	USD 10,991,000	UniCredit 8% 3/6/2171 [*]	10,380,703	0.19
EUR 349,000	Centurion Bidco 5.875% 30/9/2026 [*]	323,907	0.01	EUR 100,000	Verde Bidco 4.625% 1/10/2026	84,368	0.00
EUR 320,000	doValue 3.375% 31/7/2026	277,806	0.01			35,997,056	0.66
EUR 100,000	doValue 5% 4/8/2025	96,367	0.00	Jamaica			
EUR 200,000	Fabric BC 4.707% 31/8/2026	198,840	0.00	USD 954,000	Digicel International Finance /Digicel international 8.75% 25/5/2024	907,128	0.02
USD 1,319,000	F-Brasile / F-Brasile US 7.375% 15/8/2026	1,073,547	0.02	Japan			
EUR 333,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	291,930	0.01	USD 2,335,000	Asahi Mutual Life Insurance 6.5% 5/3/2171	2,350,154	0.04
EUR 100,000	Gamma Bidco 5.125% 15/7/2025	94,310	0.00	USD 935,000	Honda Motor 2.967% 10/3/2032	843,174	0.01
EUR 571,000	Gamma Bidco 6.25% 15/7/2025	553,886	0.01	USD 675,000	Mitsubishi UFJ Financial 1.412% 17/7/2025	620,556	0.01
EUR 277,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	229,431	0.01	USD 350,000	Mitsubishi UFJ Financial 2.048% 17/7/2030	286,449	0.01
EUR 234,000	IMA Industria Macchine Automatiche 4% 15/1/2028	220,208	0.00	USD 200,000	Mitsubishi UFJ Financial 2.309% 20/7/2032	161,892	0.00
EUR 164,000	Inter Media and Communication 6.75% 9/2/2027	151,090	0.01	USD 200,000	Mitsubishi UFJ Financial 3.195% 18/7/2029	182,233	0.00
USD 495,000	Intesa Sanpaolo 4.198% 1/6/2032	363,090	0.01	USD 1,540,000	Nissan Motor 4.345% 17/9/2027	1,429,156	0.03
				USD 200,000	Nissan Motor 4.81% 17/9/2030	180,005	0.00

^{*} All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Nomura 1.653% 14/7/2026	176,706	0.00	USD 305,000	Royal Caribbean Cruises 10.875% 1/6/2023	310,728	0.01
USD 540,000	Nomura 2.608% 14/7/2031	434,424	0.01	USD 515,000	Royal Caribbean Cruises 11.5% 1/6/2025	547,862	0.01
USD 985,000	NTT Finance 1.162% 3/4/2026	885,832	0.02	USD 667,000	Royal Caribbean Cruises 11.625% 15/8/2027	661,250	0.01
USD 200,000	NTT Finance 4.142% 26/7/2024	200,429	0.01			5,290,662	0.10
EUR 598,000	SoftBank 2.125% 6/7/2024	547,938	0.01		Luxembourg		
EUR 195,000	SoftBank 2.875% 6/1/2027	155,777	0.00	EUR 300,000	ADLER 2.75% 13/11/2026*	167,418	0.00
EUR 400,000	SoftBank 3.125% 19/9/2025*	352,208	0.01	EUR 700,000	ADLER 3.25% 5/8/2025*	420,216	0.01
EUR 200,000	SoftBank 4.5% 20/4/2025	185,363	0.00	USD 656,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	596,298	0.01
EUR 665,000	SoftBank 4.75% 30/7/2025*	609,782	0.01	EUR 291,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	236,308	0.01
EUR 100,000	SoftBank 5% 15/4/2028	83,350	0.00	USD 2,142,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	1,815,698	0.03
USD 500,000	Sumitomo Mitsui Financial 2.348% 15/1/2025	476,633	0.01	USD 4,665,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	3,905,546	0.07
USD 364,000	Sumitomo Mitsui Financial 2.632% 14/7/2026	340,085	0.01	GBP 156,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.875% 1/6/2028	148,274	0.00
USD 275,000	Sumitomo Mitsui Financial 2.75% 15/1/2030	238,919	0.01	EUR 189,000	Altice Financing 3% 15/1/2028	151,237	0.00
USD 196,000	Sumitomo Mitsui Financial 3.544% 17/1/2028	186,367	0.00	EUR 620,000	Altice Financing 4.25% 15/8/2029*	503,905	0.01
USD 525,000	Takeda Pharmaceutical 3.175% 9/7/2050	390,345	0.01	USD 1,056,000	Altice Financing 5% 15/1/2028	855,627	0.02
USD 720,000	Takeda Pharmaceutical 5% 26/11/2028	732,419	0.01	USD 3,073,000	Altice Financing 5.75% 15/8/2029	2,477,898	0.05
		12,050,196	0.22	EUR 300,000	Altice France 8% 15/5/2027	246,640	0.00
	Jersey			USD 8,416,000	Altice France 10.5% 15/5/2027	7,307,699	0.13
USD 331,000	Aptiv 3.1% 1/12/2051	209,988	0.00	USD 3,248,129	ARD Finance 6.5% 30/6/2027	2,520,706	0.05
USD 380,000	Aptiv / Aptiv 3.25% 1/3/2032	321,437	0.01	EUR 500,000	Aroundtown 3.375% 23/12/2170	395,796	0.01
EUR 200,000	Avis Budget Finance 4.75% 30/1/2026	188,731	0.00	GBP 120,000	Aroundtown 4.75% 25/6/2171	112,312	0.00
USD 4,000,000	Boyce Park Clo 2.298% 21/4/2035	3,748,269	0.07	EUR 147,000	BK LC Lux Finco1 5.25% 30/4/2029*	126,574	0.00
USD 3,000,000	Boyce Park Clo 2.648% 21/4/2035	2,805,416	0.05	USD 933,000	Camelot Finance 4.5% 1/11/2026	869,071	0.02
USD 1,500,000	Boyce Park Clo 6.798% 21/4/2035	1,380,353	0.03	EUR 726,000	Cidron Aida Finco 5% 1/4/2028	640,964	0.01
GBP 181,000	CPUK Finance 4.5% 28/8/2027	189,424	0.00	GBP 266,000	Cidron Aida Finco 6.25% 1/4/2028	264,804	0.01
GBP 320,000	CPUK Finance 4.875% 28/2/2047	350,376	0.01	EUR 100,000	Cirsa Finance International 4.5% 15/3/2027	84,487	0.00
GBP 658,000	Galaxy Bidco 6.5% 31/7/2026	665,179	0.01	EUR 476,000	Cirsa Finance International 4.75% 22/5/2025*	441,704	0.01
USD 738,923	Galaxy Pipeline Assets Bidco 2.94% 30/9/2040	617,763	0.01	EUR 376,061	Codere Finance 2 Luxembourg 11% 30/9/2026	375,614	0.01
GBP 111,000	Kane Bidco 6.5% 15/2/2027	114,805	0.00	EUR 106,426	Codere Finance 2 Luxembourg 12.75% 30/11/2027	94,606	0.00
		10,591,741	0.19	EUR 214,000	Cullinan Holdco 4.625% 15/10/2026	180,484	0.00
	Kazakhstan			EUR 250,000	Dana Financing Luxembourg 3% 15/7/2029	190,909	0.00
USD 339,000	KazMunayGas National 3.5% 14/4/2033	267,653	0.01	USD 220,000	DH Europe Finance II 2.05% 15/11/2022	219,367	0.01
	Kuwait			USD 863,000	EIG Pearl 3.545% 31/8/2036	758,146	0.01
USD 600,000	Burgan Bank SAK 5.749% 31/12/2170	532,907	0.01				
	Liberia						
USD 1,252,000	Royal Caribbean Cruises 5.375% 15/7/2027	977,922	0.02				
USD 534,000	Royal Caribbean Cruises 5.5% 31/8/2026	432,413	0.01				
USD 1,540,000	Royal Caribbean Cruises 5.5% 1/4/2028	1,187,740	0.02				
USD 1,164,000	Royal Caribbean Cruises 9.125% 15/6/2023	1,172,747	0.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,281,000	EIG Pearl 4.387% 30/11/2046	1,040,812	0.02		Mauritius		
EUR 600,000	European TopSoho 4% 18/10/2021***	461,667	0.01	USD 535,038	Azure Power Energy 3.575% 19/8/2026	312,997	0.01
USD 2,315,000	EverArc Escrow 5% 30/10/2029	1,983,098	0.04	USD 2,417,000	CA Magnum 5.375% 31/10/2026	2,187,385	0.04
EUR 675,000	Garfunkelux Holdco 3 6.75% 1/11/2025	599,540	0.01	USD 700,000	CA Magnum 5.375% 31/10/2026	633,500	0.01
GBP 334,000	Garfunkelux Holdco 3 7.75% 1/11/2025	344,628	0.01	USD 317,000	Greenko Solar Mauritius 5.55% 29/1/2025	290,055	0.01
USD 2,885,000	Herens Holdco 4.75% 15/5/2028	2,448,601	0.05	USD 1,308,000	Greenko Solar Mauritius 5.95% 29/7/2026*	1,147,770	0.02
EUR 594,000	Herens Midco 5.25% 15/5/2029*	435,658	0.01	USD 700,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	633,398	0.01
USD 758,000	ION Trading Technologies 5.75% 15/5/2028	637,740	0.01	USD 620,285	India Cleantech Energy 4.7% 10/8/2026	489,653	0.01
EUR 366,000	Kleopatra Finco 4.25% 1/3/2026	311,344	0.00	USD 463,000	India Green Energy 5.375% 29/4/2024*	445,059	0.01
EUR 200,000	Lincoln Financing 3.625% 1/4/2024	195,684	0.00	USD 1,058,000	Network i2i 5.65% 15/4/2171	1,019,137	0.02
EUR 200,000	Lincoln Financing 3.875% 1/4/2024	198,980	0.00	USD 682,000	UPL 5.25% 27/11/2170	508,810	0.01
EUR 275,000	Lune 5.625% 15/11/2028	233,047	0.00			7,667,764	0.15
USD 1,375,000	Millicom International Cellular 4.5% 27/4/2031	1,139,356	0.02		Mexico		
USD 617,400	Millicom International Cellular 5.125% 15/1/2028	569,786	0.01	USD 200,000	Alpek 3.25% 25/2/2031	170,338	0.00
EUR 100,000	Monitchem HoldCo 2 9.5% 15/9/2026	96,542	0.00	USD 350,000	America Movil 3.625% 22/4/2029	330,847	0.01
EUR 617,000	Monitchem HoldCo 3 5.25% 15/3/2025*	582,847	0.01	USD 250,000	America Movil 4.375% 22/4/2049	231,899	0.00
USD 844,000	Nexa Resources 5.375% 4/5/2027	813,639	0.02	USD 622,000	Banco Mercantil del Norte 5.875% 24/1/2171	540,362	0.01
USD 299,000	Puma International Financing 5.125% 6/10/2024	282,555	0.01	USD 601,000	BBVA Bancomer 5.125% 18/1/2033	537,892	0.01
EUR 599,000	Rossini 6.75% 30/10/2025	599,258	0.01	USD 606,000	Cemex 5.125% 8/9/2170	505,789	0.01
EUR 700,000	SES 2.875% 27/8/2171	576,593	0.01	USD 210,000	Coca-Cola Femsa 1.85% 1/9/2032	166,025	0.00
EUR 360,421	Summer BC Holdco A 9.25% 31/10/2027	312,151	0.01	USD 594,000	Comision Federal de Electricidad 4.688% 15/5/2029	537,613	0.01
EUR 808,000	Summer BC Holdco B 5.75% 31/10/2026	746,748	0.01	USD 588,000	Comision Federal de Electricidad 4.875% 15/1/2024	579,915	0.01
USD 1,222,000	Telecom Italia Capital 6% 30/9/2034	983,047	0.02	USD 150,000	Fomento Economico Mexicano 3.5% 16/1/2050	116,927	0.00
USD 2,157,000	Telecom Italia Capital 6.375% 15/11/2033	1,805,042	0.03	USD 355,000	Industrias Penoles 4.75% 6/8/2050	285,997	0.01
USD 138,000	Telecom Italia Capital 7.2% 18/7/2036	116,838	0.00	USD 666,000	Infraestructura Energetica Nova 4.75% 15/1/2051	495,546	0.01
USD 424,000	Telecom Italia Capital 7.721% 4/6/2038	365,488	0.01	USD 605,000	Kimberly-Clark de Mexico 2.431% 1/7/2031	508,200	0.01
EUR 142,000	Telecom Italia Finance 7.75% 24/1/2033	148,461	0.00	USD 1,150,000	Mexico City Airport Trust 4.25% 31/10/2026	1,089,625	0.02
USD 1,600,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	1,472,000	0.03	USD 520,000	Mexico Government International Bond 3.75% 11/1/2028	501,410	0.01
		45,609,458	0.84	USD 1,009,000	Mexico Government International Bond 4.35% 15/1/2047	794,517	0.02
	Marshall Islands			USD 1,413,000	Mexico Government International Bond 4.5% 22/4/2029	1,384,033	0.03
USD 575,000	Danaos 8.5% 1/3/2028	577,513	0.01				
USD 1,677,000	Seaspan 5.5% 1/8/2029	1,391,910	0.03				
		1,969,423	0.04				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 914,000	Mexico Government International Bond 4.75% 8/3/2044	778,020	0.01	EUR 235,000	Energizer Gamma Acquisition 3.5% 30/6/2029	186,905	0.00
USD 225,000	Mexico Government International Bond 4.875% 19/5/2033	216,225	0.00	USD 296,000	Equate Petrochemical 2.625% 28/4/2028	265,216	0.00
USD 1,033,000	Petroleos Mexicanos 5.95% 28/1/2031	777,849	0.01	USD 435,000	Equate Petrochemical 4.25% 3/11/2026	427,931	0.01
USD 1,981,000	Petroleos Mexicanos 6.7% 16/2/2032	1,542,010	0.03	USD 6,930,000	ING Groep 3.875% 16/11/2170	5,127,598	0.09
USD 2,307,000	Petroleos Mexicanos 6.75% 21/9/2047	1,447,412	0.03	USD 200,000	ING Groep 4.1% 2/10/2023	199,951	0.00
USD 245,000	Petroleos Mexicanos 6.875% 4/8/2026	228,462	0.00	USD 600,000	ING Groep 6.5% 16/10/2170	570,522	0.01
USD 1,644,000	Petroleos Mexicanos 7.69% 23/1/2050	1,131,072	0.02	USD 2,461,000	ING Groep 6.75% 16/4/2171	2,412,324	0.04
USD 558,000	Petroleos Mexicanos 8.75% 2/6/2029	514,059	0.01	USD 110,000	LyondellBasell Industries 4.625% 26/2/2055	94,267	0.00
USD 530,000	Trust Fibra Uno 5.25% 30/1/2026	505,840	0.01	USD 955,000	Mong Duong Finance 5.125% 7/5/2029	793,001	0.01
		15,917,884	0.29	EUR 300,000	Naturgy Finance 2.374% 23/2/2171*	235,527	0.01
Mongolia				EUR 100,000	Naturgy Finance 3.375% 24/4/2171	93,665	0.00
USD 235,000	Mongolia Government International Bond 5.125% 7/4/2026	217,081	0.00	EUR 143,000	Nobel Bidco 3.125% 15/6/2028	100,218	0.00
USD 400,000	Mongolia Government International Bond 8.75% 9/3/2024	404,227	0.01	USD 491,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	397,895	0.01
		621,308	0.01	USD 282,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	228,025	0.00
Morocco				USD 182,000	NXP / NXP Funding / NXP USA 3.25% 11/5/2041	134,326	0.00
USD 1,313,000	Morocco Government International Bond 2.375% 15/12/2027	1,133,145	0.02	USD 402,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	381,649	0.01
USD 2,043,000	Morocco Government International Bond 3% 15/12/2032	1,533,675	0.03	EUR 200,000	OI European 2.875% 15/2/2025	184,795	0.00
		2,666,820	0.05	EUR 100,000	OI European 3.125% 15/11/2024	95,357	0.00
Netherlands				EUR 225,000	Repsol International Finance 3.75% 11/6/2171	207,933	0.00
EUR 300,000	Abertis Infraestructuras Finance 3.248% 24/2/2171	258,711	0.01	EUR 316,000	Repsol International Finance 4.247% 11/12/2170	277,489	0.01
EUR 1,500,000	ABN AMRO Bank 4.375% 22/9/2170	1,359,961	0.03	EUR 300,000	Saipem Finance International 2.625% 7/1/2025*	268,371	0.01
USD 1,720,000	Clear Channel International 6.625% 1/8/2025	1,637,371	0.03	EUR 200,000	Saipem Finance International 3.375% 15/7/2026	167,348	0.00
USD 490,000	Cooperatieve Rabobank 1.339% 24/6/2026	444,419	0.01	USD 811,000	Sensata Technologies 4% 15/4/2029	709,658	0.01
USD 555,000	Cooperatieve Rabobank 1.98% 15/12/2027	491,041	0.01	USD 281,000	Sensata Technologies 5% 1/10/2025	275,833	0.01
USD 108,000	Deutsche Telekom International Finance 8.75% 15/6/2030	133,419	0.00	USD 901,000	Sensata Technologies 5.875% 1/9/2030	881,863	0.02
USD 2,421,000	Diamond BC 4.625% 1/10/2029	2,067,292	0.04	USD 75,000	Shell International Finance 3% 26/11/2051	57,233	0.00
CHF 200,000	Dufry One 0.75% 30/3/2026	168,352	0.00	USD 295,000	Siemens Financieringsmaatschappij 2.875% 11/3/2041	232,166	0.01
EUR 200,000	Dufry One 2.5% 15/10/2024	189,656	0.00	EUR 210,076	Summer BidCo 9% 15/11/2025	171,411	0.00
USD 1,533,000	Elastic 4.125% 15/7/2029	1,311,681	0.02	EUR 316,600	Summer BidCo 9% 15/11/2025	258,045	0.00
USD 775,000	Enel Finance International 1.375% 12/7/2026	677,231	0.01	EUR 300,000	Telefonica Europe 3.875% 22/9/2170	271,167	0.01
				EUR 100,000	Teva Pharmaceutical Finance Netherlands II 1.25% 31/3/2023	97,863	0.00

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	74,537	0.00	USD 537,000	Oman Government International Bond 6.5% 8/3/2047	472,560	0.01
EUR 276,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	242,860	0.01	USD 633,000	Oman Government International Bond 7% 25/1/2051	587,899	0.01
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	82,945	0.00	USD 850,000	Oman Government International Bond 7.375% 28/10/2032	924,375	0.01
EUR 256,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	246,566	0.01	USD 1,136,000	OQ SAOC 5.125% 6/5/2028	1,103,459	0.02
EUR 700,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	694,584	0.01			3,527,605	0.06
USD 200,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	169,502	0.00	Pakistan			
USD 200,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	177,281	0.00	USD 685,000	Pakistan Government International Bond 7.375% 8/4/2031	387,025	0.01
USD 680,000	Teva Pharmaceutical Finance Netherlands III 6% 15/4/2024	668,676	0.01	USD 655,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	325,565	0.00
USD 400,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	398,366	0.01			712,590	0.01
EUR 129,000	Titan II 5.125% 15/7/2029	110,035	0.00	Panama			
USD 1,852,000	Trivium Packaging Finance 5.5% 15/8/2026	1,781,050	0.03	USD 1,269,000	Aeropuerto Internacional de Tocumen 4% 11/8/2041	1,038,834	0.02
USD 5,361,000	Trivium Packaging Finance 8.5% 15/8/2027	5,092,409	0.10	USD 626,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	505,443	0.01
EUR 487,000	United 4% 15/11/2027	393,987	0.01	USD 661,000	AES Panama Generation 4.375% 31/5/2030	575,896	0.01
EUR 657,000	United 4.875% 1/7/2024	621,790	0.01	USD 712,000	Banco Latinoamericano de Comercio Exterior 2.375% 14/9/2025	662,160	0.01
EUR 100,000	United 5.25% 1/2/2030	78,869	0.00	USD 989,000	Banco Nacional de Panama 2.5% 11/8/2030	796,276	0.02
USD 2,957,000	UPC Broadband Finco 4.875% 15/7/2031	2,561,546	0.05	USD 4,611,000	Carnival 4% 1/8/2028	3,830,542	0.07
EUR 300,000	Volkswagen International Finance 3.748% 28/12/2170	261,291	0.01	USD 4,491,000	Carnival 5.75% 1/3/2027	3,549,237	0.07
EUR 100,000	Volkswagen International Finance 4.375% 28/3/2171	84,350	0.00	USD 1,584,000	Carnival 6% 1/5/2029	1,221,937	0.02
EUR 425,000	VZ Secured Financing 3.5% 15/1/2032	334,708	0.01	USD 357,000	Carnival 7.625% 1/3/2026	304,567	0.01
EUR 400,000	ZF Europe Finance 2% 23/2/2026*	339,732	0.01	EUR 255,000	Carnival 7.625% 1/3/2026*	217,231	0.00
EUR 200,000	ZF Europe Finance 2.5% 23/10/2027	159,457	0.00	USD 920,000	Carnival 9.875% 1/8/2027	927,952	0.02
USD 1,214,000	Ziggo 4.875% 15/1/2030	1,025,830	0.02	EUR 600,000	Carnival 10.125% 1/2/2026*	624,461	0.01
USD 1,370,000	Ziggo Bond 5.125% 28/2/2030	1,091,054	0.02	USD 1,654,000	Carnival 10.5% 1/2/2026	1,706,767	0.03
USD 466,000	Ziggo Bond 6% 15/1/2027	416,564	0.01	USD 1,443,000	Panama Government International Bond 2.252% 29/9/2032	1,124,108	0.02
		41,652,675	0.76	USD 605,000	Panama Government International Bond 3.16% 23/1/2030	534,064	0.01
Nigeria				USD 501,000	Panama Government International Bond 3.298% 19/1/2033	426,977	0.01
USD 869,000	Nigeria Government International Bond 7.625% 28/11/2047	535,521	0.01	USD 915,000	Panama Government International Bond 3.875% 17/3/2028	881,412	0.01
USD 583,000	Nigeria Government International Bond 8.375% 24/3/2029	462,028	0.01	USD 1,337,000	Panama Government International Bond 4.5% 15/5/2047	1,076,800	0.02
		997,549	0.02			20,004,664	0.37
Norway				Paraguay			
USD 1,000,000	DNB Bank 4.875% 12/11/2170	951,250	0.02	USD 982,000	Paraguay Government International Bond 5% 15/4/2026	984,256	0.02
Oman							
USD 450,000	Oman Government International Bond 4.75% 15/6/2026	439,312	0.01				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 997,000	Paraguay Government International Bond 5.4% 30/3/2050	836,246	0.02	USD 194,000	Romanian Government International Bond 4% 14/2/2051	134,384	0.00
USD 1,415,000	Paraguay Government International Bond 5.4% 30/3/2050	1,186,849	0.02	USD 1,102,000	Romanian Government International Bond 5.25% 25/11/2027	1,076,516	0.02
USD 945,000	Paraguay Government International Bond 5.6% 13/3/2048*	806,818	0.01			2,925,651	0.05
		3,814,169	0.07		Saudi Arabia		
	Peru			USD 200,000	Saudi Arabian Oil 1.25% 24/11/2023	193,400	0.00
USD 1,122,000	Kallpa Generacion 4.875% 24/5/2026	1,088,612	0.02	USD 544,000	Saudi Government International Bond 3.25% 17/11/2051	419,516	0.01
USD 2,043,000	Peruvian Government International Bond 2.392% 23/1/2026	1,914,746	0.03	USD 614,000	Saudi Government International Bond 4.375% 16/4/2029	637,025	0.01
USD 614,000	Peruvian Government International Bond 2.783% 23/1/2031	525,239	0.01			1,249,941	0.02
USD 395,000	Peruvian Government International Bond 3% 15/1/2034	324,097	0.01		Singapore		
USD 1,064,000	Peruvian Government International Bond 4.125% 25/8/2027	1,045,888	0.02	USD 781,000	ABJA Investment 5.95% 31/7/2024	793,442	0.01
USD 1,280,000	SAN Miguel Industrias Pet / NG PET R&P Latin America 3.5% 2/8/2028	1,082,198	0.02	USD 387,000	Continuum Energy Levanter 4.5% 9/2/2027	323,145	0.00
		5,980,780	0.11	USD 695,632	Continuum Energy Levanter 4.5% 9/2/2027*	580,853	0.01
	Philippines			USD 1,624,000	Global Prime Capital 5.95% 23/1/2025	1,544,586	0.03
USD 580,000	Globe Telecom 4.2% 2/5/2171	544,253	0.01	USD 67,299	JGC Ventures 0% 30/6/2025	30,621	0.00
USD 812,000	Philippine Government International Bond 2.95% 5/5/2045	606,970	0.01	USD 4,180,322	JGC Ventures 3% 30/6/2025	1,940,673	0.04
USD 522,000	Philippine Government International Bond 3.7% 1/3/2041	451,530	0.01	USD 1,663,000	LMIRT Capital 7.25% 19/6/2024	1,380,290	0.03
		1,602,753	0.03	USD 1,200,000	Medco Oak Tree 7.375% 14/5/2026	1,134,276	0.02
	Poland			USD 400,000	Medco Platinum Road 6.75% 30/1/2025	384,000	0.01
USD 305,000	Canpack / Canpack US 3.125% 1/11/2025	274,543	0.01	USD 1,673,529	Modernland Overseas 3% 30/4/2027	738,620	0.01
	Portugal			USD 18,547	Modernland Overseas 3% 30/4/2027	8,408	0.00
EUR 200,000	Banco Espirito Santo 2.625% 8/5/2017***	35,015	0.00	USD 724,000	Theta Capital 8.125% 22/1/2025	618,227	0.01
EUR 2,000,000	Banco Espirito Santo 4% 21/1/2019***	350,151	0.01	USD 872,000	TML 4.35% 9/6/2026	765,832	0.01
EUR 200,000	Banco Espirito Santo 4.75% 15/1/2018***	35,015	0.00			10,242,973	0.18
		420,181	0.01		South Africa		
	Qatar			USD 900,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	799,950	0.02
USD 959,000	Qatar Energy 2.25% 12/7/2031	837,926	0.02	USD 1,926,000	Republic of South Africa Government International Bond 5% 12/10/2046	1,305,515	0.02
	Romania			USD 615,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	549,656	0.01
EUR 200,000	RCS & RDS 2.5% 5/2/2025	177,818	0.00			2,655,121	0.05
EUR 974,000	Romanian Government International Bond 2.5% 8/2/2030	767,380	0.01		South Korea		
EUR 926,000	Romanian Government International Bond 2.875% 11/3/2029	769,553	0.02	USD 752,000	Heungkuk Life Insurance 4.475% 9/5/2171	726,573	0.01
				USD 850,000	Shinhan Financial 2.875% 12/11/2170	758,294	0.01
				USD 235,000	Woori Bank 4.25% 4/4/2171	228,755	0.01
						1,713,622	0.03

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Spain				USD 200,000	Telefonica Emisiones 4.103% 8/3/2027	194,707	0.00
EUR 200,000	Banco Bilbao Vizcaya Argentaria 5.875% 24/12/2170	194,150	0.00	USD 195,000	Telefonica Emisiones 4.895% 6/3/2048	163,955	0.00
EUR 1,600,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2170	1,514,748	0.03	USD 240,000	Telefonica Emisiones 5.213% 8/3/2047	209,716	0.01
EUR 3,400,000	Banco Bilbao Vizcaya Argentaria 6% 29/6/2171*	3,299,285	0.06	EUR 100,000	Tendam Brands 5% 15/9/2024	95,284	0.00
USD 9,200,000	Banco Bilbao Vizcaya Argentaria 6.125% 16/2/2171	7,892,688	0.15			29,520,681	0.54
USD 400,000	Banco Bilbao Vizcaya Argentaria 6.5% 5/12/2170	375,525	0.01	Sri Lanka			
EUR 300,000	Banco de Sabadell 2% 17/1/2030	265,157	0.01	USD 1,751,000	Sri Lanka Government International Bond 6.35% 28/6/2024	589,028	0.01
EUR 1,300,000	Banco de Sabadell 2.5% 15/4/2031	1,112,237	0.02	USD 1,026,000	Sri Lanka Government International Bond 6.85% 14/3/2024	346,408	0.00
USD 200,000	Banco Santander 1.722% 14/9/2027	172,685	0.00	USD 1,156,000	Sri Lanka Government International Bond 7.55% 28/3/2030	386,462	0.01
USD 200,000	Banco Santander 1.849% 25/3/2026	178,562	0.00	USD 1,246,000	Sri Lanka Government International Bond 7.85% 14/3/2029	418,273	0.01
USD 200,000	Banco Santander 2.746% 28/5/2025	188,289	0.00			1,740,171	0.03
USD 200,000	Banco Santander 3.306% 27/6/2029	182,349	0.00	Sweden			
EUR 2,800,000	Banco Santander 4.375% 14/4/2171	2,387,496	0.04	EUR 425,000	Fastighets Balder 2.873% 2/6/2081	300,732	0.01
USD 200,000	Banco Santander 4.379% 12/4/2028	189,321	0.00	EUR 500,000	Heimstaden Bostad 2.625% 1/5/2171	362,406	0.01
EUR 1,000,000	CaixaBank 5.25% 23/6/2171*	860,531	0.02	EUR 300,000	Intrum 3% 15/9/2027*	248,976	0.00
EUR 1,000,000	CaixaBank 5.875% 9/1/2171	912,943	0.02	EUR 251,000	Intrum 3.5% 15/7/2026	225,166	0.00
EUR 1,400,000	CaixaBank 6.375% 19/12/2170	1,391,639	0.03	EUR 400,000	Intrum 4.875% 15/8/2025	382,645	0.01
EUR 2,800,000	CaixaBank 6.75% 13/9/2170	2,705,503	0.05	USD 400,000	Skandinaviska Enskilda Banken 6.875% 30/12/2170	393,779	0.01
EUR 100,000	Cellnex Finance 1% 15/9/2027	83,003	0.00	EUR 641,000	Verisure 3.25% 15/2/2027	552,825	0.01
EUR 500,000	Cellnex Finance 1.5% 8/6/2028	413,248	0.01	EUR 224,000	Verisure 3.5% 15/5/2023*	221,925	0.01
EUR 2,200,000	Cellnex Telecom 0.75% 20/11/2031	1,672,324	0.03	EUR 226,000	Verisure 3.875% 15/7/2026	203,033	0.00
EUR 100,000	Cellnex Telecom 1% 20/4/2027	85,285	0.00	EUR 149,000	Verisure 5% 15/4/2025	147,983	0.00
EUR 200,000	Cellnex Telecom 1.75% 23/10/2030	152,518	0.00	EUR 256,000	Volvo Car 2.5% 7/10/2027	228,604	0.00
EUR 480,000	Food Service Project 5.5% 21/1/2027*	420,563	0.01			3,268,074	0.06
EUR 110,000	Grupo Antolin-Irausa 3.375% 30/4/2026*	90,507	0.00	Switzerland			
EUR 392,000	Grupo Antolin-Irausa 3.5% 30/4/2028	287,679	0.01	USD 250,000	Credit Suisse 3.625% 9/9/2024	244,458	0.00
EUR 200,000	International Consolidated Airlines 0.625% 17/11/2022	198,954	0.00	USD 2,110,000	Credit Suisse 5.25% 11/2/2171	1,590,360	0.03
EUR 500,000	International Consolidated Airlines 1.125% 18/5/2028	329,287	0.01	USD 2,900,000	Credit Suisse 6.25% 18/12/2170	2,612,819	0.05
EUR 300,000	International Consolidated Airlines 2.75% 25/3/2025	263,354	0.01	USD 470,000	Credit Suisse 6.25% 18/12/2170	423,457	0.01
EUR 300,000	International Consolidated Airlines 3.75% 25/3/2029	222,345	0.00	USD 400,000	Credit Suisse 7.25% 12/3/2171	330,243	0.01
EUR 127,000	Kaixo Bondco Telecom 5.125% 30/9/2029	104,257	0.00	USD 2,925,000	Credit Suisse 7.5% 17/1/2171	2,584,308	0.05
EUR 789,000	Lorca Telecom Bondco 4% 18/9/2027	710,587	0.01	USD 600,000	Credit Suisse 7.5% 11/6/2171	571,326	0.01
				USD 1,261,000	Credit Suisse 7.5% 11/6/2171	1,200,737	0.02
				USD 220,000	UBS 1.008% 30/7/2024	213,477	0.00
				USD 200,000	UBS 1.364% 30/1/2027	177,142	0.00
				USD 220,000	UBS 1.494% 10/8/2027	191,444	0.00
				USD 2,540,000	UBS 4.375% 10/8/2171	1,919,691	0.03
				USD 750,000	UBS 4.875% 12/8/2171	648,628	0.01

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	UBS 5.125% 29/7/2171	369,820	0.01	GBP 500,000	Bellis Acquisition 3.25% 16/2/2026	460,019	0.01
USD 870,000	UBS 7% 19/2/2171	877,395	0.02	GBP 855,000	Bellis Acquisition 4.5% 16/2/2026	798,354	0.02
USD 4,388,000	UBS 7% 31/7/2171	4,296,528	0.08	GBP 225,000	BP Capital Markets 4.25% 22/6/2171	238,061	0.00
		18,251,833	0.33	USD 8,300,000	BP Capital Markets 4.875% 22/12/2170	7,598,993	0.14
Thailand				USD 200,000	British Telecommunications 4.25% 23/11/2081	175,508	0.00
USD 1,702,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	1,485,378	0.03	USD 400,000	British Telecommunications 4.875% 23/11/2081	340,044	0.01
USD 2,752,000	Kasikornbank Hong Kong 5.275% 14/4/2171	2,591,008	0.05	GBP 650,000	BUPA Finance 4% 24/3/2171	530,714	0.01
USD 335,000	TMBThanachart Bank 4.9% 2/6/2171*	311,131	0.01	GBP 455,000	Constellation Automotive Financing 4.875% 15/7/2027*	419,531	0.01
		4,387,517	0.09	EUR 426,000	EC Finance 3% 15/10/2026	393,779	0.01
Ukraine				EUR 221,000	eG Global Finance 4.375% 7/2/2025	205,028	0.00
USD 705,000	Ukraine Government International Bond 7.253% 15/3/2035	139,237	0.00	EUR 904,000	eG Global Finance 6.25% 30/10/2025	849,196	0.02
USD 333,000	Ukraine Government International Bond 7.75% 1/9/2029	74,093	0.00	USD 840,000	eG Global Finance 6.75% 7/2/2025	794,904	0.01
USD 749,000	Ukraine Government International Bond 8.994% 1/2/2026	172,270	0.01	USD 777,000	eG Global Finance 8.5% 30/10/2025	754,639	0.01
		385,600	0.01	USD 656,000	Fresnillo 4.25% 2/10/2050	506,537	0.01
United Kingdom				GBP 100,000	Greene King Finance 3.28% 15/12/2034	94,996	0.00
USD 570,000	Antofagasta 2.375% 14/10/2030	464,550	0.01	GBP 100,000	Greene King Finance 3.56% 15/3/2036	95,190	0.00
USD 75,000	Aon Global 3.875% 15/12/2025	74,333	0.00	USD 293,000	Harbour Energy 5.5% 15/10/2026	267,373	0.01
USD 175,000	Aon Global 4.6% 14/6/2044	162,768	0.00	GBP 500,000	Heathrow Finance 4.125% 1/9/2029	491,382	0.01
USD 320,213	Ardonagh Midco 2 11.5% 15/1/2027	325,817	0.01	GBP 100,000	Heathrow Finance 4.75% 1/3/2024	114,579	0.00
GBP 300,000	Arqiva Broadcast Finance 6.75% 30/9/2023	345,537	0.01	USD 400,000	HSBC 2.633% 7/11/2025	379,634	0.01
USD 10,000	AstraZeneca 6.45% 15/9/2037	11,831	0.00	USD 513,000	HSBC 3.803% 11/3/2025	503,805	0.01
USD 833,423	Avianca Midco 2 9% 1/12/2028	704,242	0.01	USD 335,000	HSBC 4% 9/9/2170	287,330	0.01
GBP 1,625,000	Aviva 6.875% 15/12/2170	1,758,749	0.03	USD 760,000	HSBC 4.18% 9/12/2025	745,837	0.01
USD 200,000	Barclays 3.65% 16/3/2025	194,692	0.00	USD 300,000	HSBC 4.25% 14/3/2024	299,256	0.01
USD 235,000	Barclays 3.932% 7/5/2025	230,192	0.00	USD 340,000	HSBC 4.583% 19/6/2029	321,840	0.01
USD 1,540,000	Barclays 4.375% 15/12/2170	1,158,921	0.02	USD 3,925,000	HSBC 4.6% 17/6/2171	3,090,851	0.06
USD 700,000	Barclays 4.836% 9/5/2028	665,522	0.01	USD 350,000	HSBC 5.25% 14/3/2044	325,394	0.01
USD 525,000	Barclays 5.088% 20/6/2030	495,846	0.01	USD 632,000	HSBC 6% 22/11/2170	582,559	0.01
USD 1,039,000	Barclays 5.2% 12/5/2026	1,033,356	0.02	USD 1,612,000	HSBC 6.375% 30/9/2170	1,558,292	0.03
USD 8,200,000	Barclays 6.125% 15/12/2170	7,584,642	0.14	USD 400,000	HSBC 6.375% 17/3/2171	384,953	0.01
GBP 2,179,000	Barclays 6.375% 15/3/2171	2,311,323	0.04	USD 2,540,000	HSBC Bank 3.127% 19/12/2170	1,948,561	0.04
GBP 1,000,000	Barclays 7.125% 15/9/2170	1,106,807	0.02	GBP 192,000	Iceland Bondco 4.375% 15/5/2028	144,353	0.00
USD 2,740,000	Barclays 7.75% 15/12/2170	2,674,048	0.05		Iceland Bondco 4.625% 15/3/2025*	332,302	0.00
USD 1,500,000	Barclays 8% 15/9/2170	1,478,862	0.03	EUR 257,000	Jaguar Land Rover Automotive 4.5% 15/7/2028*	185,268	0.00
USD 10,325,000	Barclays 8% 15/12/2170	10,060,122	0.19	EUR 100,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	87,213	0.00
GBP 1,150,000	Barclays 8.875% 15/12/2170	1,350,510	0.02	GBP 127,000	Jerrold Finco 4.875% 15/1/2026	126,260	0.00
USD 2,451,000	Barclays Bank 0% 4/2/2025	3,442,071	0.07				
USD 3,147,000	Barclays Bank 0% 18/2/2025	3,344,034	0.06				
USD 620,000	BAT International Finance 3.95% 15/6/2025	606,778	0.01				
EUR 700,000	BCP V Modular Services Finance II 4.75% 30/11/2028	583,894	0.01				
GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	283,690	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 380,000	Jerrold Finco 5.25% 15/1/2027	385,795	0.01	USD 600,000	Standard Chartered 6% 26/1/2171	571,845	0.01
GBP 250,000	Just 5% 30/3/2171	206,901	0.00	GBP 272,000	Stonegate Pub Financing 2019 8% 13/7/2025	290,308	0.01
GBP 875,000	Legal & General 5.625% 24/9/2170	887,130	0.02	GBP 492,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	525,282	0.01
USD 290,000	Liquid Telecommunications Financing 5.5% 4/9/2026	248,472	0.00	GBP 661,000	Thames Water Kemble Finance 4.625% 19/5/2026*	678,907	0.01
USD 700,000	Lloyds Banking 3.87% 9/7/2025	686,714	0.01	GBP 238,681	Unique Pub Finance 5.659% 30/6/2027	282,358	0.01
USD 450,000	Lloyds Banking 4.45% 8/5/2025	446,336	0.01	GBP 200,000	Unique Pub Finance 6.464% 30/3/2032	275,387	0.00
USD 1,050,000	Lloyds Banking 4.582% 10/12/2025	1,025,584	0.02	USD 334,000	Vedanta Resources Finance II 8.95% 11/3/2025	260,520	0.01
USD 390,000	Lloyds Banking 4.716% 11/8/2026	386,071	0.01	USD 1,185,000	Vedanta Resources Finance II 8.95% 11/3/2025	924,300	0.02
USD 3,595,000	Lloyds Banking 6.75% 27/9/2170	3,473,974	0.06	USD 730,000	Vedanta Resources Finance II 13.875% 21/1/2024	632,563	0.01
USD 2,120,000	Lloyds Banking 7.5% 27/12/2170	2,077,570	0.04	GBP 328,000	Very Funding 6.5% 1/8/2026*	284,354	0.01
GBP 561,000	Market Bidco Finco 5.5% 4/11/2027	538,898	0.01	EUR 283,000	Virgin Media Finance 3.75% 15/7/2030	222,245	0.00
USD 743,000	Merlin Entertainments 5.75% 15/6/2026	704,391	0.01	GBP 100,000	Virgin Media Secured Finance 5.25% 15/5/2029	103,384	0.00
GBP 100,000	National Express 4.25% 26/2/2171	104,662	0.00	GBP 400,000	Vmed O2 UK Financing I 4% 31/1/2029*	394,777	0.01
GBP 400,000	Nationwide Building Society 5.75% 20/12/2170	411,394	0.01	USD 214,000	Vmed O2 UK Financing I 4.25% 31/1/2031	172,052	0.00
GBP 1,559,000	Nationwide Building Society 5.875% 20/12/2170	1,707,441	0.03	GBP 468,000	Vmed O2 UK Financing I 4.5% 15/7/2031	451,806	0.01
USD 225,000	NatWest 2.359% 22/5/2024	221,131	0.00	USD 5,000,000	Vmed O2 UK Financing I 4.75% 15/7/2031	4,060,121	0.08
USD 735,000	NatWest 3.032% 28/11/2035	579,657	0.01	EUR 500,000	Vodafone 2.625% 27/8/2080	449,518	0.01
USD 300,000	NatWest 4.269% 22/3/2025	296,880	0.01	EUR 100,000	Vodafone 3% 27/8/2080	80,339	0.00
GBP 900,000	NatWest 5.125% 31/12/2170	891,707	0.02	USD 2,789,000	Vodafone 3.25% 4/6/2081	2,422,769	0.04
USD 600,000	Neptune Energy Bondco 6.625% 15/5/2025	581,060	0.01	EUR 200,000	Vodafone 4.2% 3/10/2078	182,839	0.00
USD 200,000	Neptune Energy Bondco 6.625% 15/5/2025	193,686	0.00	USD 287,000	Vodafone 5.25% 30/5/2048	270,471	0.01
GBP 358,000	Ocado 3.875% 8/10/2026*	330,273	0.01	USD 6,762,000	Vodafone 7% 4/4/2079	6,988,644	0.13
GBP 237,000	Premier Foods Finance 3.5% 15/10/2026	244,080	0.01			119,603,210	2.21
USD 382,000	Rolls-Royce 3.625% 14/10/2025	346,073	0.01	United States			
USD 4,212,000	Rolls-Royce 5.75% 15/10/2027	3,837,722	0.07	USD 109,000	1 Automotive 4% 15/8/2028	93,859	0.00
USD 630,000	Santander UK 1.673% 14/6/2027	547,704	0.01	USD 326,000	180 Medical 3.875% 15/10/2029	284,296	0.01
USD 200,000	Santander UK 2.469% 11/1/2028	176,071	0.00	USD 2,010,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	1,650,503	0.03
GBP 2,949,000	Santander UK 6.75% 24/6/2171*	3,279,446	0.06	USD 11,370,000	280 Park Avenue 2017-280P Mortgage Trust 4.489% 15/9/2034	10,786,905	0.20
EUR 300,000	Sherwood Financing 4.5% 15/11/2026	253,114	0.00	USD 640,000	7-Eleven 0.95% 10/2/2026	569,314	0.01
GBP 200,000	Sherwood Financing 6% 15/11/2026	188,279	0.00	USD 170,000	Abbott Laboratories 4.75% 30/11/2036	180,445	0.00
USD 275,000	Standard Chartered 1.319% 14/10/2023	273,848	0.00	USD 90,000	Abbott Laboratories 4.9% 30/11/2046	95,938	0.00
USD 720,000	Standard Chartered 1.822% 23/11/2025	666,125	0.01	USD 412,000	AbbVie 3.6% 14/5/2025	404,900	0.01
USD 775,000	Standard Chartered 3.885% 15/3/2024	770,959	0.01	USD 971,000	AbbVie 3.8% 15/3/2025	959,385	0.02
USD 4,450,000	Standard Chartered 4.3% 19/2/2171	3,223,601	0.06	USD 101,000	AbbVie 4.3% 14/5/2036	94,674	0.00
				USD 527,000	AbbVie 4.4% 6/11/2042	480,993	0.01

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 65,000	AbbVie 4.45% 14/5/2046	59,599	0.00	USD 1,002,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	899,250	0.02
USD 105,000	AbbVie 4.55% 15/3/2035	101,609	0.00	USD 1,645,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	1,506,853	0.03
USD 226,000	AbbVie 4.7% 14/5/2045	212,315	0.00	USD 1,813,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	1,585,015	0.03
USD 343,000	AbbVie 4.75% 15/3/2045	324,127	0.01	USD 2,019,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	1,923,465	0.04
USD 550,000	AbbVie 4.875% 14/11/2048	538,763	0.01	USD 86,000	Alexandria Real Estate Equities 1.875% 1/2/2033	65,558	0.00
USD 141,000	Acadia Healthcare 5% 15/4/2029	131,351	0.00	USD 957,000	Alexandria Real Estate Equities 3.95% 15/1/2028	924,734	0.02
USD 288,000	Acadia Healthcare 5.5% 1/7/2028	271,464	0.01	USD 373,000	Alexandria Real Estate Equities 4.9% 15/12/2030	372,879	0.01
USD 171,764	Accredited Mortgage Loan Trust 2004-4 4.019% 25/1/2035	163,985	0.00	USD 451,000	Allegiant Travel 7.25% 15/8/2027	448,458	0.01
USD 1,046,000	ACI Worldwide 5.75% 15/8/2026	1,040,571	0.02	USD 5,022,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	4,548,832	0.08
USD 751,000	Acrisure / Acrisure Finance 6% 1/8/2029	613,248	0.01	USD 5,577,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	4,848,675	0.09
USD 1,798,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,512,154	0.03	USD 8,943,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	8,220,763	0.15
USD 87,000	AdaptHealth 5.125% 1/3/2030	74,766	0.00	USD 5,190,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	3,894,984	0.07
USD 183,000	AdaptHealth 6.125% 1/8/2028	170,327	0.00	USD 4,908,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	4,616,176	0.09
USD 499,000	Adient US 9% 15/4/2025	517,169	0.01	USD 2,159,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	1,961,916	0.04
USD 127,854	Adjustable Rate Mortgage Trust 2005-8 3.004% 25/11/2035	125,388	0.00	USD 1,316,000	Allison Transmission 5.875% 1/6/2029	1,247,436	0.02
USD 234,196	Adjustable Rate Mortgage Trust 2005-8 3.389% 25/11/2035	206,162	0.00	USD 254,000	Ally Financial 2.2% 2/11/2028	211,551	0.00
USD 34,000	ADT Security 4.125% 15/6/2023	33,779	0.00	USD 13,618,000	Ally Financial 4.7% 15/8/2171	11,339,966	0.21
USD 913,000	ADT Security 4.875% 15/7/2032	771,205	0.02	USD 825,000	Ally Financial 5.75% 20/11/2025	834,141	0.02
USD 1,511,000	Advanced Drainage Systems 5% 30/9/2027	1,442,552	0.03	USD 168,000	Alphabet 1.9% 15/8/2040	120,095	0.00
USD 1,851,000	Advanced Drainage Systems 6.375% 15/6/2030	1,833,255	0.03	USD 273,000	Alphabet 2.05% 15/8/2050	183,082	0.00
USD 40,000	AEP Transmission 3.15% 15/9/2049	30,722	0.00	USD 322,918	Alternative Loan Trust 2005-16 2.504% 25/6/2035	289,797	0.01
USD 570,000	AES 1.375% 15/1/2026	506,941	0.01	USD 572,817	Alternative Loan Trust 2005-61 2.964% 25/12/2035	519,297	0.01
USD 365,000	AES 2.45% 15/1/2031	302,494	0.01	USD 1,958,207	Alternative Loan Trust 2005-76 1.859% 25/2/2036	1,766,931	0.03
USD 2,725,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	2,751,057	0.05	USD 1,418,403	Alternative Loan Trust 2006-36T2 6% 25/12/2036	685,678	0.01
USD 58,000	Aetna 3.875% 15/8/2047	48,084	0.00	USD 438,620	Alternative Loan Trust 2006-J7 3.873% 20/11/2046	322,571	0.01
USD 239,000	Aetna 4.75% 15/3/2044	221,341	0.00	USD 265,685	Alternative Loan Trust 2006-OA11 2.824% 25/9/2046	252,510	0.00
USD 395,000	Ahead DB 6.625% 1/5/2028	356,574	0.01	USD 383,321	Alternative Loan Trust 2006-OA14 1.709% 25/11/2046	328,908	0.01
USD 1,070,000	AHP Health Partners 5.75% 15/7/2029	823,654	0.02	USD 1,201,026	Alternative Loan Trust 2006-OA14 2.589% 25/11/2046	968,984	0.02
USD 5,000,000	AIG CLO 2021-3 4.533% 25/1/2035	4,753,100	0.09				
USD 5,000,000	AIG CLO 2021-3 4.833% 25/1/2035	4,610,641	0.09				
USD 1,043,000	Air Lease 1.875% 15/8/2026	915,896	0.02				
USD 900,000	Air Lease 2.875% 15/1/2026	834,639	0.02				
USD 373,000	Air Lease 3.375% 1/7/2025	354,798	0.01				
USD 62,000	Air Products and Chemicals 1.5% 15/10/2025	57,883	0.00				
USD 1,641,000	Airbnb 0% 15/3/2026	1,424,352	0.03				
USD 435,000	Alabama Power 3.94% 1/9/2032	422,080	0.01				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 253,454	Alternative Loan Trust 2006-OA14 2.824% 25/11/2046	226,935	0.00	USD 125,000	American Builders & Contractors Supply 4% 15/1/2028	113,326	0.00
USD 1,063,814	Alternative Loan Trust 2006-OA16 2.824% 25/10/2046	963,046	0.02	USD 13,166,000	American Express 3.55% 15/9/2170	11,352,384	0.21
USD 1,314,479	Alternative Loan Trust 2006-OA2 2.788% 20/5/2046	1,125,678	0.02	USD 850,000	American Express 3.95% 1/8/2025	842,241	0.02
USD 1,923,845	Alternative Loan Trust 2006-OA3 2.864% 25/5/2036	1,663,167	0.03	USD 871,000	American Honda Finance 1.2% 8/7/2025	807,761	0.02
USD 1,796,597	Alternative Loan Trust 2006-OA8 2.824% 25/7/2046	1,564,135	0.03	USD 125,000	American International 4.375% 30/6/2050	113,063	0.00
USD 1,350,482	Alternative Loan Trust 2006-OA9 2.568% 20/7/2046	1,043,524	0.02	USD 125,000	American International 4.8% 10/7/2045	117,451	0.00
USD 439,501	Alternative Loan Trust 2007-25 6.5% 25/11/2037	234,624	0.00	USD 423,000	American Tower 2.1% 15/6/2030	343,917	0.01
USD 513,835	Alternative Loan Trust 2007-25 6.5% 25/11/2037	277,192	0.01	USD 445,000	American Tower 2.7% 15/4/2031	373,061	0.01
USD 1,638,285	Alternative Loan Trust 2007-9T1 6% 25/5/2037	925,003	0.02	USD 665,000	American Tower 3.375% 15/10/2026	630,728	0.01
USD 2,811,258	Alternative Loan Trust 2007-AL1 2.694% 25/6/2037	2,306,021	0.04	USD 150,000	American Tower 3.55% 15/7/2027	142,307	0.00
USD 2,019,393	Alternative Loan Trust 2007-OA3 2.724% 25/4/2047	2,033,566	0.04	USD 282,000	American Tower 3.95% 15/3/2029	265,665	0.01
USD 1,658,653	Alternative Loan Trust 2007-OA4 2.784% 25/5/2047	1,451,958	0.03	USD 48,000	Amgen 2% 15/1/2032	39,246	0.00
USD 159,222	Alternative Loan Trust 2007-OA7 2.804% 25/5/2047	137,911	0.00	USD 407,000	Amgen 3% 15/1/2052	291,269	0.01
USD 1,047,084	Alternative Loan Trust 2007-OA8 2.804% 25/6/2047	799,107	0.01	USD 25,000	Amgen 3.375% 21/2/2050	19,378	0.00
USD 1,029,437	Alternative Loan Trust Resecuritization 2006-22R 6% 25/5/2036	674,147	0.01	USD 110,000	Amgen 4.2% 22/2/2052	97,227	0.00
USD 125,000	Altria 2.45% 4/2/2032	95,461	0.00	USD 203,000	Amgen 4.4% 22/2/2062	178,831	0.00
USD 355,000	Altria 3.7% 4/2/2051	233,165	0.01	USD 251,000	AMN Healthcare 4% 15/4/2029	216,284	0.00
USD 93,000	Altria 4.8% 14/2/2029	91,134	0.00	USD 621,000	Amsted Industries 5.625% 1/7/2027	606,391	0.01
USD 249,000	Altria 5.95% 14/2/2049	228,700	0.01	USD 2,040,000	AmWINS 4.875% 30/6/2029	1,784,039	0.03
USD 80,000	Altria 6.2% 14/2/2059	77,478	0.00	USD 110,000	Analog Devices 2.8% 1/10/2041	86,807	0.00
USD 311,000	Amazon.com 2.7% 3/6/2060	212,365	0.00	USD 239,000	Analog Devices 2.95% 1/4/2025	234,294	0.00
USD 239,000	Amazon.com 3.15% 22/8/2027	232,130	0.00	USD 657,000	ANGI 3.875% 15/8/2028	501,188	0.01
USD 287,000	Amazon.com 3.25% 12/5/2061	221,539	0.00	USD 1,080,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.9% 1/2/2046	1,041,803	0.02
USD 287,000	Amazon.com 3.875% 22/8/2037	272,081	0.01	USD 100,000	Anheuser-Busch InBev Worldwide 4.439% 6/10/2048	90,515	0.00
USD 71,000	Amazon.com 3.95% 13/4/2052	65,801	0.00	USD 210,000	Anheuser-Busch InBev Worldwide 4.5% 1/6/2050	193,939	0.00
USD 239,000	Amazon.com 4.05% 22/8/2047	224,061	0.00	USD 140,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	143,292	0.00
USD 155,000	Amazon.com 4.1% 13/4/2062	141,992	0.00	USD 385,000	Anheuser-Busch InBev Worldwide 4.75% 15/4/2058	357,849	0.01
USD 715,000	AMC Entertainment 7.5% 15/2/2029	615,641	0.01	USD 40,000	Anheuser-Busch InBev Worldwide 4.95% 15/1/2042	39,498	0.00
USD 343,000	AMC Networks 4.25% 15/2/2029	280,437	0.01	USD 140,000	Anheuser-Busch InBev Worldwide 5.55% 23/1/2049	147,562	0.00
USD 240,000	AMC Networks 4.75% 1/8/2025	223,170	0.00	USD 523,000	Anheuser-Busch InBev Worldwide 5.8% 23/1/2059	565,243	0.01
USD 36,000	AMC Networks 5% 1/4/2024	35,151	0.00	USD 962,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	882,399	0.02
USD 3,915,000	American Airlines 11.75% 15/7/2025	4,310,813	0.08	USD 868,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	823,819	0.02
USD 2,435,852	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	2,327,841	0.04				
USD 3,855,304	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	3,503,270	0.06				
USD 156,000	American Builders & Contractors Supply 3.875% 15/11/2029	129,675	0.00				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 140,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 15/1/2028	132,863	0.00	USD 2,123,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	2,094,499	0.04
USD 376,000	Antero Resources 7.625% 1/2/2029	387,737	0.01	EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	81,450	0.00
USD 272,000	Aon 3.75% 2/5/2029	258,949	0.01	USD 669,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	586,204	0.01
USD 345,000	Aon / Aon Global 2.6% 2/12/2031	291,852	0.01	GBP 116,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	103,189	0.00
USD 924,000	Apache 4.25% 15/1/2030	833,170	0.02	GBP 100,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	90,628	0.00
USD 2,376,000	Apache 5.1% 1/9/2040	2,042,240	0.04	USD 400,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	380,005	0.01
USD 156,000	Apache 5.25% 1/2/2042	131,128	0.00	USD 200,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	145,373	0.00
USD 142,000	Apache 5.35% 1/7/2049	116,209	0.00	USD 659,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	479,004	0.01
USD 795,000	API DE 4.125% 15/7/2029	649,114	0.01	USD 2,500,000	Ares XXXVR CLO 3.912% 15/7/2030	2,434,880	0.05
USD 363,000	API DE 4.75% 15/10/2029	300,822	0.01	USD 1,000,000	Ares XXXVR CLO 4.412% 15/7/2030	954,881	0.02
USD 503,000	Apple 2.2% 11/9/2029	452,682	0.01	USD 320,000	Aretec Escrow Issuer 7.5% 1/4/2029	276,428	0.01
USD 172,000	Apple 2.65% 11/5/2050	127,585	0.00	USD 659,000	Arko 5.125% 15/11/2029	554,155	0.01
USD 426,000	Apple 2.65% 8/2/2051	315,845	0.01	USD 442,000	Asbury Automotive 4.5% 1/3/2028	398,080	0.01
USD 172,000	Apple 2.7% 5/8/2051	128,844	0.00	USD 430,000	Asbury Automotive 4.75% 1/3/2030	367,829	0.01
USD 479,000	Apple 3.45% 9/2/2045	419,686	0.01	USD 554,000	Asbury Automotive 5% 15/2/2032	465,329	0.01
USD 431,000	Apple 3.85% 4/8/2046	397,634	0.01	USD 3,422,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	3,086,969	0.06
USD 350,000	Apple 3.95% 8/8/2052	328,282	0.01	USD 1,614,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	1,956,233	0.04
USD 311,000	Apple 4.5% 23/2/2036	324,193	0.01	USD 3,082,000	Ashford Hospitality Trust 2018-ASHF 4.491% 15/4/2035	2,925,721	0.05
USD 522,000	Applied Materials 3.3% 1/4/2027	512,688	0.01	USD 1,166,000	Ashland 3.375% 1/9/2031	981,139	0.02
USD 1,333,000	APX 5.75% 15/7/2029	1,096,697	0.02	USD 324,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	261,757	0.01
USD 2,404,000	APX 6.75% 15/2/2027	2,358,396	0.04	USD 565,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	446,475	0.01
USD 891,000	Aramark Services 5% 1/4/2025	871,309	0.02	USD 251,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	224,805	0.00
USD 1,504,000	Aramark Services 5% 1/2/2028	1,387,926	0.03	USD 72,000	Astrazeneca Finance 2.25% 28/5/2031	62,825	0.00
USD 1,307,000	Aramark Services 6.375% 1/5/2025	1,289,042	0.02	USD 1,190,000	AT&T 3.5% 1/6/2041	953,656	0.02
USD 307,000	Arches Buyer 4.25% 1/6/2028	249,175	0.00	USD 184,000	AT&T 3.55% 15/9/2055	136,551	0.00
USD 4,476,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	4,113,825	0.08	USD 300,000	AT&T 3.65% 1/6/2051	233,090	0.00
USD 855,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	808,582	0.02	USD 125,000	AT&T 3.65% 15/9/2059	92,649	0.00
USD 938,000	Arconic 6% 15/5/2025	921,891	0.02	USD 264,000	AT&T 3.8% 1/12/2057	202,666	0.00
USD 1,050,000	Arconic 6.125% 15/2/2028	987,319	0.02	USD 600,000	AT&T 4.35% 1/3/2029	587,823	0.01
USD 1,418,000	Arcosa 4.375% 15/4/2029	1,286,892	0.02	USD 436,000	AT&T 4.5% 15/5/2035	412,085	0.01
EUR 296,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	245,442	0.00				
EUR 185,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029*	146,399	0.00				
USD 223,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	190,810	0.00				
USD 8,383,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	6,847,276	0.13				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 100,000	AT&T 4.65% 1/6/2044	90,675	0.00	USD 771,000	Bank of America 2.687% 22/4/2032	645,718	0.01
USD 381,000	ATI 4.875% 1/10/2029	340,070	0.01	USD 5,000	Bank of America 2.831% 24/10/2051	3,466	0.00
USD 1,185,000	ATI 5.125% 1/10/2031	1,039,958	0.02	USD 225,000	Bank of America 2.884% 22/10/2030	196,888	0.00
USD 255,000	Atmos Energy 0.625% 9/3/2023	251,407	0.01	USD 625,000	Bank of America 2.972% 4/2/2033	529,519	0.01
USD 150,000	Atmos Energy 2.85% 15/2/2052	108,370	0.00	USD 1,503,000	Bank of America 3.419% 20/12/2028	1,400,775	0.03
USD 5,660,000	Atrium Hotel Portfolio Trust 2017-ATRM 4.341% 15/12/2036	5,287,713	0.10	USD 600,000	Bank of America 3.974% 7/2/2030	565,933	0.01
USD 742,868	Atrium Hotel Portfolio Trust 2017-ATRM 5.441% 15/12/2036	691,012	0.01	USD 392,000	Bank of America 4.083% 20/3/2051	339,676	0.01
USD 589,000	Autodesk 2.4% 15/12/2031	490,307	0.01	USD 235,000	Bank of America 4.271% 23/7/2029	226,068	0.00
EUR 100,000	Avantor Funding 2.625% 1/11/2025	95,278	0.00	USD 6,645,000	Bank of America 4.375% 27/4/2171	5,738,519	0.11
USD 1,071,000	Avantor Funding 3.875% 1/11/2029	931,912	0.02	USD 187,000	Bank of America 4.443% 20/1/2048	173,578	0.00
USD 2,700,000	Avantor Funding 4.625% 15/7/2028	2,487,132	0.05	USD 240,000	Bank of America 4.571% 27/4/2033	231,698	0.00
USD 3,057,000	Avaya 6.125% 15/9/2028	1,679,241	0.03	USD 168,000	Bank of America 4.75% 21/4/2045	154,654	0.00
USD 574,000	Aviation Capital 1.95% 20/9/2026	482,038	0.01	USD 1,400,000	Bank of America 4.948% 22/7/2028	1,402,621	0.03
USD 657,000	Avient 7.125% 1/8/2030	648,334	0.01	USD 321,000	Bank of America 5% 21/1/2044	315,019	0.01
USD 99,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	86,749	0.00	USD 40,000	Bank of America 5.015% 22/7/2033	39,895	0.00
USD 1,791,000	Axalta Coating Systems 3.375% 15/2/2029	1,490,864	0.03	USD 8,391,000	Bank of New York Mellon 3.7% 20/3/2171	7,700,991	0.14
USD 748,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	689,281	0.01	USD 110,000	Barrick North America Finance 5.75% 1/5/2043	114,419	0.00
USD 115,000	Ball 2.875% 15/8/2030	93,767	0.00	USD 400,000	BAT Capital 3.462% 6/9/2029	347,048	0.01
USD 2,112,000	Ball 3.125% 15/9/2031	1,721,565	0.03	USD 320,000	BAT Capital 3.557% 15/8/2027	294,566	0.01
USD 263,000	Baltimore Gas and Electric 3.2% 15/9/2049	206,207	0.00	USD 200,000	BAT Capital 4.39% 15/8/2037	160,550	0.00
USD 1,620,000	BAMLL Commercial Mortgage Trust 2017-SCH 3.892% 15/11/2032	1,547,297	0.03	USD 300,000	BAT Capital 4.54% 15/8/2047	222,047	0.00
USD 1,980,000	BAMLL Commercial Mortgage Trust 2017-SCH 4.392% 15/11/2032	1,893,788	0.03	USD 210,000	BAT Capital 4.758% 6/9/2049	159,830	0.00
USD 6,519,926	BAMLL Commercial Mortgage Trust 2018-DSNY 4.092% 15/9/2034	6,241,447	0.11	USD 72,000	Baxalta 5.25% 23/6/2045	71,772	0.00
USD 598,430	Banc of America Funding 2007-7 Trust 4.647% 25/9/2037	481,738	0.01	USD 775,000	Bayer US Finance II 4.25% 15/12/2025	763,498	0.01
USD 628,163	Banc of America Mortgage 2007-4 Trust 6.25% 28/12/2037	533,034	0.01	USD 851,994	Bayview Commercial Asset Trust 2005-2 2.909% 25/8/2035	782,787	0.01
USD 809,000	Bank of America 0.981% 25/9/2025	751,245	0.01	USD 678,872	Bayview Commercial Asset Trust 2005-3 2.924% 25/11/2035	621,897	0.01
USD 1,064,000	Bank of America 1.319% 19/6/2026	969,452	0.02	USD 478,696	Bayview Commercial Asset Trust 2006-3 2.819% 25/10/2036	448,757	0.01
USD 171,000	Bank of America 1.658% 11/3/2027	153,592	0.00	USD 626,055	Bayview Commercial Asset Trust 2007-1 2.664% 25/3/2037	575,531	0.01
USD 1,735,000	Bank of America 1.843% 4/2/2025	1,668,005	0.03	USD 3,419,485	Bayview Commercial Asset Trust 2007-2 2.714% 25/7/2037	3,046,176	0.06
USD 200,000	Bank of America 1.922% 24/10/2031	159,287	0.00	USD 909,692	Bayview Commercial Asset Trust 2007-3 2.734% 25/7/2037	825,353	0.02
USD 622,000	Bank of America 2.651% 11/3/2032	520,991	0.01	USD 5,281,324	Bayview Commercial Asset Trust 2007-4 2.894% 25/9/2037	4,835,013	0.09

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,481,608	Bayview Financial Revolving Asset Trust 2005-A 3.493% 28/2/2040	6,222,891	0.11	USD 670,000	Berry Global 1.57% 15/1/2026	599,903	0.01
USD 1,070,000	BBCMS 2017-DELC Mortgage Trust 5.016% 15/8/2036	1,030,312	0.02	USD 6,004,000	Big River Steel / BRS Finance 6.625% 31/1/2029	5,971,019	0.11
USD 710,000	BBCMS 2017-DELC Mortgage Trust 6.016% 15/8/2036	676,316	0.01	USD 961,000	Black Knight InfoServ 3.625% 1/9/2028	882,116	0.02
USD 980,000	BBCMS 2018-CHRS Mortgage Trust 4.409% 5/8/2038	738,449	0.01	USD 220,000	Blackstone Private Credit Fund 3.25% 15/3/2027	189,335	0.00
USD 35,000,000	BBCMS Trust 2015-SRCH 0.295% 10/8/2035	332,150	0.01	USD 440,000	Blackstone Private Credit Fund 4.7% 24/3/2025	426,890	0.01
USD 49,091,471	BBCMS Trust 2015-SRCH 1.083% 10/8/2035	1,680,401	0.03	USD 7,092,000	Block 3.5% 1/6/2031	5,843,134	0.11
USD 668,000	BB-UBS Trust 2012-SHOW 4.16% 5/11/2036	603,124	0.01	USD 517,000	Block Communications 4.875% 1/3/2028	472,817	0.01
USD 314,000	BCPE Empire 7.625% 1/5/2027	283,831	0.01	USD 205,000	Boeing 3.625% 1/3/2048	143,764	0.00
USD 278,000	Beacon Roofing Supply 4.125% 15/5/2029	234,123	0.00	USD 150,000	Boeing 3.65% 1/3/2047	107,461	0.00
USD 711,508	Bear Stearns ALT-A Trust 2006-2 2.884% 25/4/2036	943,142	0.02	USD 1,200,000	Boeing 5.805% 1/5/2050	1,157,388	0.02
USD 663,075	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	487,745	0.01	USD 2,691,000	BofA Finance 0.125% 1/9/2022	2,704,455	0.05
USD 1,179,027	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	872,555	0.02	USD 1,284,000	Booking 0.75% 1/5/2025	1,686,075	0.03
USD 799,980	Bear Stearns Asset Backed I Trust 2006-HE7 2.784% 25/9/2036	775,260	0.01	USD 635,000	Booking 2.75% 15/3/2023	633,990	0.01
USD 753,207	Bear Stearns Asset Backed I Trust 2007-FS1 2.784% 25/5/2035	745,003	0.01	USD 843,000	Booz Allen Hamilton 3.875% 1/9/2028	751,239	0.01
USD 425,350	Bear Stearns Asset Backed I Trust 2007-HE2 2.584% 25/3/2037	399,057	0.01	USD 3,191,000	Booz Allen Hamilton 4% 1/7/2029	2,843,892	0.05
USD 845,435	Bear Stearns Asset Backed I Trust 2007-HE3 2.584% 25/4/2037	1,172,297	0.02	USD 79,000	Boston Properties 2.45% 1/10/2033	60,189	0.00
USD 378,292	Bear Stearns Asset Backed Trust 2004-HE3 4.169% 25/4/2034	396,203	0.01	USD 215,000	Boston Properties 2.9% 15/3/2030	184,360	0.00
USD 960,005	Bear Stearns Mortgage Funding Trust 2007-AR3 2.584% 25/3/2037	836,477	0.02	EUR 1,330,000	Boxer Parent 6.5% 2/10/2025*	1,291,095	0.02
USD 1,066,000	Becton Dickinson 3.7% 6/6/2027	1,038,047	0.02	USD 658,000	Boxer Parent 7.125% 2/10/2025	652,078	0.01
USD 39,000	Becton Dickinson 3.734% 15/12/2024	38,730	0.00	USD 3,172,000	Boxer Parent 9.125% 1/3/2026	3,056,490	0.06
USD 146,000	Becton Dickinson 3.794% 20/5/2050	122,174	0.00	USD 467,000	Boyd Gaming 4.75% 1/12/2027	436,514	0.01
USD 106,000	Becton Dickinson 4.685% 15/12/2044	101,403	0.00	USD 2,658,000	Boyd Gaming 4.75% 15/6/2031	2,330,401	0.04
EUR 200,000	Belden 3.875% 15/3/2028	185,528	0.00	USD 1,087,000	Boyne USA 4.75% 15/5/2029	970,684	0.02
USD 630,000	Benchmark 2018-B3 Mortgage Trust 3.188% 10/4/2051	503,663	0.01	USD 45,000	BP Capital Markets America 1.749% 10/8/2030	37,415	0.00
USD 2,681,662	Benchmark 2018-B7 Mortgage Trust 5.013% 15/5/2053	2,521,446	0.05	USD 765,000	BP Capital Markets America 3.06% 17/6/2041	606,923	0.01
USD 200,000	Berkshire Hathaway Energy 4.6% 1/5/2053	192,932	0.00	USD 170,000	BP Capital Markets America 3.543% 6/4/2027	166,075	0.00
USD 45,000	Berkshire Hathaway Finance 3.85% 15/3/2052	39,482	0.00	USD 450,000	BP Capital Markets America 3.588% 14/4/2027	439,747	0.01
				USD 154,000	BP Capital Markets America 3.633% 6/4/2030	147,324	0.00
				USD 348,000	Brink's 4.625% 15/10/2027	315,706	0.01
				USD 141,000	Brink's 5.5% 15/7/2025	137,312	0.00
				USD 635,000	Bristol-Myers Squibb 2.9% 26/7/2024	627,331	0.01
				USD 21,000	Bristol-Myers Squibb 2.95% 15/3/2032	19,178	0.00
				USD 17,000	Bristol-Myers Squibb 3.4% 26/7/2029	16,294	0.00
				USD 225,000	Bristol-Myers Squibb 3.7% 15/3/2052	192,874	0.00
				USD 115,000	Bristol-Myers Squibb 3.9% 15/3/2062	98,011	0.00
				USD 910,000	Broadcom 3.419% 15/4/2033	755,809	0.01
				USD 250,000	Broadcom 4.15% 15/4/2032	226,481	0.00
				USD 805,000	Broadcom 4.926% 15/5/2037	725,893	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 70,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	67,464	0.00	USD 705,000	Capital One Financial 2.636% 3/3/2026	669,545	0.01
USD 646,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco 4.5% 1/4/2027	550,402	0.01	USD 295,000	Capital One Financial 3.8% 31/1/2028	280,930	0.01
USD 782,000	Buckeye Partners 4.125% 1/3/2025	732,914	0.01	USD 6,550,000	Capital One Financial 3.95% 1/9/2171	5,610,727	0.10
USD 130,000	Buckeye Partners 5.6% 15/10/2044	97,926	0.00	USD 426,000	Carlisle 2.2% 1/3/2032	337,916	0.01
USD 535,000	Buckeye Partners 5.85% 15/11/2043	413,917	0.01	USD 822,000	Carpenter Technology 7.625% 15/3/2030	813,116	0.02
USD 175,000	Burlington Northern Santa Fe 2.875% 15/6/2052	131,229	0.00	USD 2,643,337	Carrington Mortgage Loan Trust Series 2006-FRE1 2.694% 25/4/2036	2,313,285	0.04
USD 55,000	Burlington Northern Santa Fe 3.55% 15/2/2050	46,744	0.00	USD 1,673,464	Carrington Mortgage Loan Trust Series 2007-FRE1 2.704% 25/2/2037	1,601,150	0.03
USD 515,000	Burlington Northern Santa Fe 4.9% 1/4/2044	521,093	0.01	USD 1,324,000	Carvana 4.875% 1/9/2029	763,044	0.01
USD 900,000	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	828,597	0.02	USD 1,171,000	Carvana 5.5% 15/4/2027	756,700	0.01
USD 500,000	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	452,475	0.01	USD 694,000	Carvana 10.25% 1/5/2030	552,608	0.01
USD 1,591,000	BWX Technologies 4.125% 30/6/2028	1,467,888	0.03	USD 442,000	Catalent Pharma Solutions 3.125% 15/2/2029	367,817	0.01
USD 2,270,000	BXP Trust 2017-CC 3.67% 13/8/2037	1,953,835	0.04	USD 1,401,000	Catalent Pharma Solutions 3.5% 1/4/2030	1,161,282	0.02
USD 2,975,000	BXP Trust 2017-CC 3.67% 13/8/2037	2,404,546	0.04	USD 1,182,000	Catalent Pharma Solutions 5% 15/7/2027	1,120,488	0.02
USD 2,060,000	Cable One 1.125% 15/3/2028	1,692,529	0.03	USD 479,000	CCM Merger 6.375% 1/5/2026	452,004	0.01
USD 1,308,000	Cable One 4% 15/11/2030	1,096,176	0.02	USD 3,518,000	CCO / CCO Capital 4.25% 1/2/2031	2,893,573	0.05
USD 1,330,000	Cablevision Lightpath 3.875% 15/9/2027	1,173,005	0.02	USD 6,032,000	CCO / CCO Capital 4.25% 15/1/2034	4,669,151	0.09
USD 1,014,000	Cablevision Lightpath 5.625% 15/9/2028	837,512	0.02	USD 1,960,000	CCO / CCO Capital 4.5% 15/8/2030	1,658,601	0.03
USD 4,260,000	Caesars Entertainment 4.625% 15/10/2029	3,459,908	0.06	USD 2,988,000	CCO / CCO Capital 4.5% 1/5/2032	2,441,121	0.05
USD 6,135,000	Caesars Entertainment 6.25% 1/7/2025	6,002,845	0.11	USD 1,762,000	CCO / CCO Capital 4.75% 1/3/2030	1,527,130	0.03
USD 3,632,000	Caesars Entertainment 8.125% 1/7/2027	3,579,218	0.07	USD 2,611,000	CCO / CCO Capital 4.75% 1/2/2032	2,182,091	0.04
USD 2,607,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	2,566,677	0.05	USD 702,000	CCO / CCO Capital 5% 1/2/2028	646,668	0.01
USD 476,000	Callon Petroleum 6.375% 1/7/2026	443,342	0.01	USD 509,000	CCO / CCO Capital 5.125% 1/5/2027	486,123	0.01
USD 3,415,000	Callon Petroleum 7.5% 15/6/2030	3,166,986	0.06	USD 385,000	CCO / CCO Capital 5.375% 1/6/2029	354,622	0.01
USD 2,691,000	Callon Petroleum 8% 1/8/2028	2,596,313	0.05	USD 2,940,000	CCO / CCO Capital 6.375% 1/9/2029	2,864,295	0.05
USD 11,000	Calpine 3.75% 1/3/2031	9,049	0.00	USD 641,000	CD&R Smokey Buyer 6.75% 15/7/2025	612,862	0.01
USD 1,056,000	Calpine 4.5% 15/2/2028	963,586	0.02	USD 1,861,000	CDI Escrow Issuer 5.75% 1/4/2030	1,724,403	0.03
USD 2,000	Calpine 4.625% 1/2/2029	1,707	0.00	USD 2,912,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	2,856,628	0.05
USD 328,000	Calpine 5% 1/2/2031	275,911	0.01	USD 154,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	150,770	0.00
USD 6,437,000	Calpine 5.125% 15/3/2028	5,735,618	0.11	USD 270,000	Celanese US 6.379% 15/7/2032	271,157	0.01
USD 829,000	Camelot Return Merger Sub 8.75% 1/8/2028	759,538	0.01				
USD 350,000	Cameron LNG 3.302% 15/1/2035	299,268	0.01				
USD 451,000	Cano Health 6.25% 1/10/2028	406,066	0.01				
USD 190,000	Capital One Financial 2.618% 2/11/2032	152,851	0.00				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,898,000	Centene 2.45% 15/7/2028	1,603,162	0.03	USD 835,000	Charter Communications Operating / Charter Communications Operating Capital 6.484% 23/10/2045	808,631	0.02
USD 3,726,000	Centene 2.5% 1/3/2031	2,970,777	0.06	EUR 400,000	Chemours 4% 15/5/2026	374,085	0.01
USD 4,171,000	Centene 2.625% 1/8/2031	3,345,416	0.06	USD 330,000	Chemours 5.75% 15/11/2028	297,530	0.01
USD 4,069,000	Centene 3% 15/10/2030	3,414,835	0.06	USD 355,000	Cheniere Corpus Christi 5.125% 30/6/2027	355,442	0.01
USD 966,000	Centene 4.625% 15/12/2029	914,416	0.02	USD 600,000	Cheniere Corpus Christi 5.875% 31/3/2025	612,775	0.01
USD 2,060,000	Centennial Resource Production 3.25% 1/4/2028	3,228,785	0.06	USD 4,473,000	Cheniere Energy 4.625% 15/10/2028	4,311,704	0.08
USD 96,000	Centennial Resource Production 6.875% 1/4/2027	92,770	0.00	USD 3,225,000	Cheniere Energy Partners 3.25% 31/1/2032	2,600,124	0.05
USD 140,000	CenterPoint Energy Houston Electric 3% 1/3/2032	127,415	0.00	USD 3,620,000	Cheniere Energy Partners 4% 1/3/2031	3,144,640	0.06
USD 80,000	CenterPoint Energy Resources 1.75% 1/10/2030	65,630	0.00	USD 3,145,000	Cheniere Energy Partners 4.5% 1/10/2029	2,889,862	0.05
USD 980,000	Central Garden & Pet 4.125% 15/10/2030	820,071	0.02	USD 140,000	Chesapeake Energy 5.875% 1/2/2029	133,911	0.00
USD 529,000	Central Garden & Pet 4.125% 30/4/2031	435,811	0.01	USD 2,734,000	Chesapeake Energy 6.75% 15/4/2029	2,683,245	0.05
USD 3,345,000	Central Parent / CDK Global 7.25% 15/6/2029	3,198,489	0.06	USD 352,198	CHL Mortgage Pass-Through Trust 2005-9 3.044% 25/5/2035	281,936	0.01
USD 830,000	CFCRE Commercial Mortgage Trust 2016-C4 5.001% 10/5/2058	779,902	0.01	USD 3,612,000	Chobani / Chobani Finance 4.625% 15/11/2028	3,165,943	0.06
USD 14,557,086	CFCRE Commercial Mortgage Trust 2016-C6 1.235% 10/11/2049	518,378	0.01	USD 3,429,000	Chobani / Chobani Finance 7.5% 15/4/2025	3,267,246	0.06
USD 1,400,000	CFCRE Commercial Mortgage Trust 2018-TAN 4.236% 15/2/2033	1,386,382	0.03	USD 2,768,000	CHS/Community Health Systems 5.625% 15/3/2027	2,369,198	0.04
USD 1,050,000	CFCRE Commercial Mortgage Trust 2018-TAN 5.295% 15/2/2033	1,028,007	0.02	USD 2,895,000	CHS/Community Health Systems 6% 15/1/2029	2,387,204	0.04
USD 1,350,000	CGRBS Commercial Mortgage Trust 2013-VN05 3.703% 13/3/2035	1,348,332	0.02	USD 1,616,000	CHS/Community Health Systems 6.125% 1/4/2030	959,920	0.02
USD 3,818,000	Change Healthcare / Change Healthcare Finance 5.75% 1/3/2025	3,746,088	0.07	USD 208,000	CHS/Community Health Systems 6.875% 15/4/2029	127,201	0.00
USD 95,000	Charles River Laboratories International 3.75% 15/3/2029	81,146	0.00	USD 171,000	CHS/Community Health Systems 8% 15/3/2026	158,922	0.00
USD 1,597,000	Charles River Laboratories International 4.25% 1/5/2028	1,466,421	0.03	USD 2,596,000	Churchill Downs 4.75% 15/1/2028	2,346,979	0.04
USD 6,728,000	Charles Schwab 4% 1/3/2171	5,426,425	0.10	USD 1,003,000	Churchill Downs 5.5% 1/4/2027	963,233	0.02
USD 8,727,000	Charles Schwab 4% 1/6/2171	7,573,552	0.14	USD 1,571,000	Ciena 4% 31/1/2030	1,365,969	0.03
USD 515,000	Charter Communications Operating / Charter Communications Operating Capital 2.8% 1/4/2031	419,635	0.01	USD 817,000	Cigna 4.125% 15/11/2025	813,898	0.02
USD 115,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	75,295	0.00	USD 134,000	Cigna 6.125% 15/11/2041	146,548	0.00
USD 226,000	Charter Communications Operating / Charter Communications Operating Capital 5.125% 1/7/2049	187,646	0.00	USD 1,050,000	CITGO Petroleum 6.375% 15/6/2026	993,680	0.02
USD 985,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	984,271	0.02	USD 969,000	CITGO Petroleum 7% 15/6/2025	947,479	0.02
				USD 325,000	Citigroup 2.561% 1/5/2032	268,856	0.01
				USD 483,000	Citigroup 2.572% 3/6/2031	407,916	0.01
				USD 503,000	Citigroup 2.666% 29/1/2031	429,950	0.01
				USD 206,000	Citigroup 2.904% 3/11/2042	152,150	0.00
				USD 407,000	Citigroup 2.976% 5/11/2030	357,135	0.01
				USD 96,000	Citigroup 3.057% 25/1/2033	81,839	0.00
				USD 383,000	Citigroup 3.2% 21/10/2026	366,272	0.01
				USD 500,000	Citigroup 3.352% 24/4/2025	490,380	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 172,000	Citigroup 3.52% 27/10/2028	160,573	0.00	USD 252,000	CNX Resources 6% 15/1/2029	236,613	0.00
USD 745,000	Citigroup 3.785% 17/3/2033	673,851	0.01	USD 2,105,000	Colgate Energy Partners III 5.875% 1/7/2029	1,953,882	0.04
USD 150,000	Citigroup 3.887% 10/1/2028	144,152	0.00	USD 462,000	Colgate Energy Partners III 7.75% 15/2/2026	461,692	0.01
USD 1,698,000	Citigroup 4% 10/3/2171	1,490,099	0.03	USD 85,000	Comcast 2.35% 15/1/2027	79,436	0.00
USD 1,766,000	Citigroup 4.45% 29/9/2027	1,733,555	0.03	USD 500,000	Comcast 2.65% 1/2/2030	447,626	0.01
USD 180,000	Citigroup 4.91% 24/5/2033	178,140	0.00	USD 710,000	Comcast 2.8% 15/1/2051	499,387	0.01
USD 18,855,000	Citigroup 5% 12/3/2171	17,531,569	0.32	USD 736,000	Comcast 2.887% 1/11/2051	524,985	0.01
USD 1,139,000	Citigroup Commercial Mortgage Trust 2014-GC19 5.258% 10/3/2047	1,122,950	0.02	USD 510,000	Comcast 3.15% 1/3/2026	496,877	0.01
USD 306,000	Citigroup Commercial Mortgage Trust 2015-GC27 4.57% 10/2/2048	292,305	0.01	USD 1,105,000	Comcast 3.75% 1/4/2040	966,926	0.02
USD 540,000	Citigroup Commercial Mortgage Trust 2016-C1 5.107% 10/5/2049	474,895	0.01	USD 320,000	Comcast 3.999% 1/11/2049	277,057	0.01
USD 720,000	Citigroup Commercial Mortgage Trust 2016-C1 5.107% 10/5/2049	684,204	0.01	USD 315,000	Comcast 4.15% 15/10/2028	313,709	0.01
USD 1,044,000	Citigroup Commercial Mortgage Trust 2016-GC37 2.788% 10/4/2049	819,881	0.02	USD 460,000	COMM 2014-CCRE15 Mortgage Trust 4.82% 10/2/2047	450,766	0.01
USD 660,000	Citigroup Commercial Mortgage Trust 2016-GC37 5.088% 10/4/2049	626,111	0.01	USD 12,675,000	COMM 2014-UBS5 Mortgage Trust 0.842% 10/9/2047	183,914	0.00
USD 318,000	Citigroup Commercial Mortgage Trust 2016-P3 5.051% 15/4/2049	294,489	0.01	USD 2,380,000	COMM 2015-CCRE23 Mortgage Trust 4.183% 10/5/2048	2,292,925	0.04
USD 333,000	Civitas Resources 5% 15/10/2026	315,015	0.01	USD 4,036,315	COMM 2015-CCRE25 Mortgage Trust 0.966% 10/8/2048	79,114	0.00
USD 2,615,000	Clarivate Science 3.875% 1/7/2028	2,246,254	0.04	USD 2,900,000	COMM 2015-LC19 Mortgage Trust 3.183% 10/2/2048	2,816,870	0.05
USD 3,247,000	Clarivate Science 4.875% 1/7/2029	2,691,649	0.05	USD 2,417,400	COMM 2015-LC19 Mortgage Trust 4.366% 10/2/2048	2,294,251	0.04
USD 383,000	Clean Harbors 4.875% 15/7/2027	364,867	0.01	USD 800,000	COMM 2016-667M Mortgage Trust 3.285% 10/10/2036	656,067	0.01
USD 969,000	Clean Harbors 5.125% 15/7/2029	912,771	0.02	USD 299,000	Commercial Metals 4.125% 15/1/2030	261,793	0.01
USD 5,739,000	Clear Channel Outdoor 5.125% 15/8/2027	5,142,374	0.09	USD 321,000	Commercial Metals 4.375% 15/3/2032	272,490	0.01
USD 4,767,000	Clear Channel Outdoor 7.5% 1/6/2029	3,862,366	0.07	USD 35,000	Commercial Metals 4.875% 15/5/2023	35,058	0.00
USD 3,656,000	Clear Channel Outdoor 7.75% 15/4/2028	2,968,637	0.05	USD 92,000	CommonSpirit Health 2.782% 1/10/2030	77,975	0.00
USD 1,560,000	Clearway Energy Operating 3.75% 15/1/2032	1,300,853	0.02	USD 230,000	CommonSpirit Health 3.347% 1/10/2029	207,691	0.00
USD 1,592,000	Clearway Energy Operating 4.75% 15/3/2028	1,483,565	0.03	USD 369,000	CommonSpirit Health 3.91% 1/10/2050	293,503	0.01
USD 2,174,000	Clydesdale Acquisition 6.625% 15/4/2029	2,087,524	0.04	USD 1,782,000	CommScope 4.75% 1/9/2029	1,522,585	0.03
USD 1,478,000	Clydesdale Acquisition 8.75% 15/4/2030	1,305,378	0.02	USD 469,000	CommScope 6% 1/3/2026	442,595	0.01
USD 3,418,000	CMG Media 8.875% 15/12/2027	2,992,459	0.06	USD 1,116,000	CommScope 7.125% 1/7/2028	922,714	0.02
USD 110,000	CMS Energy 4.875% 1/3/2044	104,216	0.00	USD 378,000	CommScope 8.25% 1/3/2027	325,953	0.01
USD 369,000	CNX Midstream Partners 4.75% 15/4/2030	314,089	0.01	USD 1,582,000	CommScope Technologies 6% 15/6/2025	1,431,492	0.03
USD 1,426,000	CNX Resources 2.25% 1/5/2026	2,114,851	0.04	USD 594,000	Compass Diversified 5.25% 15/4/2029	506,409	0.01
				USD 2,155,000	Comstock Resources 5.875% 15/1/2030	1,996,090	0.04
				USD 2,233,000	Comstock Resources 6.75% 1/3/2029	2,130,539	0.04
				USD 3,554,000	Condor Merger Sub 7.375% 15/2/2030	2,972,033	0.06

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,616,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	5,152,616	0.10	USD 225,000	Crown Castle 4.3% 15/2/2029	217,732	0.00
USD 175,000	ConocoPhillips 3.8% 15/3/2052	151,544	0.00	USD 774,000	Crown Cork & Seal 7.375% 15/12/2026	806,102	0.02
USD 1,917,489	Conseco Finance 6.63% 1/6/2030	1,835,255	0.03	USD 168,000	CrownRock / CrownRock Finance 5% 1/5/2029	154,866	0.00
USD 603,871	Conseco Finance 7.03% 15/7/2028	569,135	0.01	USD 5,716,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	5,638,548	0.10
USD 259,000	Consensus Cloud Solutions 6% 15/10/2026	236,373	0.00	USD 2,789,000	CSC 4.125% 1/12/2030	2,277,037	0.04
USD 235,000	Consensus Cloud Solutions 6.5% 15/10/2028	210,551	0.00	USD 2,784,000	CSC 4.5% 15/11/2031	2,251,219	0.04
USD 3,911,000	Consolidated Communications 6.5% 1/10/2028	3,197,242	0.06	USD 1,405,000	CSC 4.625% 1/12/2030	1,012,183	0.02
USD 123,000	Consumers Energy 2.5% 1/5/2060	79,327	0.00	USD 1,441,000	CSC 5.25% 1/6/2024	1,409,303	0.03
USD 230,000	Consumers Energy 3.25% 15/8/2046	184,561	0.00	USD 938,000	CSC 5.75% 15/1/2030	733,858	0.01
USD 240,000	Consumers Energy 3.6% 15/8/2032	229,647	0.01	USD 42,831	CSMC Series 2008-2R 6% 25/7/2037	37,991	0.00
USD 1,986,000	CoreLogic 4.5% 1/5/2028	1,566,865	0.03	USD 714,627	CSMC Series 2011-4R 3.213% 27/9/2037	628,004	0.01
USD 75,000	Coterra Energy 3.9% 15/5/2027	71,850	0.00	USD 110,000	CSX 4.1% 15/11/2032	106,808	0.00
EUR 479,000	Coty 3.875% 15/4/2026	446,783	0.01	USD 244,000	CSX 4.3% 1/3/2048	225,621	0.00
EUR 200,000	Coty 4.75% 15/4/2026	181,770	0.00	USD 284,000	CTR Partnership / CareTrust Capital 3.875% 30/6/2028	239,728	0.00
USD 68,000	Coty /HFC Prestige Products /HFC Prestige International US 4.75% 15/1/2029	59,935	0.00	USD 1,289,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	1,279,719	0.02
USD 779,000	Covanta 4.875% 1/12/2029	658,644	0.01	USD 215,000	CVS Health 1.3% 21/8/2027	186,964	0.00
USD 497,000	Covanta 5% 1/9/2030	421,046	0.01	USD 818,000	CVS Health 1.875% 28/2/2031	664,554	0.01
USD 300,000	CP Atlas Buyer 7% 1/12/2028	245,964	0.00	USD 221,000	CVS Health 4.3% 25/3/2028	219,644	0.00
USD 4,564,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	4,026,437	0.07	USD 612,000	CVS Health 4.78% 25/3/2038	588,974	0.01
USD 382,632	Credit-Based Asset Servicing and Securitization 1.964% 25/7/2037	269,028	0.01	USD 263,000	CVS Health 5.05% 25/3/2048	256,113	0.01
USD 2,797,000	Crescent Energy Finance 7.25% 1/5/2026	2,675,764	0.05	USD 378,000	CVS Health 5.125% 20/7/2045	367,359	0.01
USD 222,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	207,335	0.00	USD 231,225	CWABS Asset-Backed Certificates Trust 2006-5 3.024% 25/8/2036	230,613	0.00
USD 193,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	178,362	0.00	USD 305,000	Daimler Trucks Finance North America 2% 14/12/2026	272,248	0.01
USD 371,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	367,856	0.01	USD 2,422,000	Darling Ingredients 6% 15/6/2030	2,424,461	0.05
USD 1,439,000	Crocs 4.125% 15/8/2031	1,133,667	0.02	USD 1,982,865	DBGS 2018-BIOD Mortgage Trust 4.369% 15/5/2035	1,901,870	0.03
USD 47,000	Crocs 4.25% 15/3/2029	38,511	0.00	USD 4,533,667	DBUBS 2017-BRKB Mortgage Trust 3.648% 10/10/2034	4,185,869	0.08
USD 862,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	810,181	0.02	USD 1,440,000	DBUBS 2017-BRKB Mortgage Trust 3.648% 10/10/2034	1,311,694	0.02
USD 419,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	405,051	0.01	USD 960,000	DCP Midstream Operating 5.125% 15/5/2029	942,000	0.02
USD 335,000	Crown Castle 1.35% 15/7/2025	307,497	0.01	USD 159,000	DCP Midstream Operating 5.6% 1/4/2044	152,779	0.00
USD 163,000	Crown Castle 2.25% 15/1/2031	133,515	0.00	USD 186,000	DCP Midstream Operating 5.625% 15/7/2027	188,561	0.00
USD 345,000	Crown Castle 2.5% 15/7/2031	285,480	0.01	USD 231,000	DCP Midstream Operating 6.45% 3/11/2036	236,174	0.00
USD 316,000	Crown Castle 2.9% 1/4/2041	230,369	0.00	USD 659,000	DCP Midstream Operating 6.75% 15/9/2037	707,779	0.01
USD 311,000	Crown Castle 3.8% 15/2/2028	294,931	0.01	USD 1,530,000	Dealer Tire / DT Issuer 8% 1/2/2028	1,391,655	0.03
				USD 366,000	Dell International / EMC 6.02% 15/6/2026	381,290	0.01
				USD 280,000	Delta Air Lines 7% 1/5/2025	290,931	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,037,310	Delta Air Lines / SkyMiles IP 4.75% 20/10/2028	991,086	0.02	USD 90,000	Duke Energy Florida 6.4% 15/6/2038	105,005	0.00
USD 2,698,476	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4/DE 2.634% 25/8/2047	2,263,317	0.04	USD 1,100,000	Duke Energy Progress 3.45% 15/3/2029	1,053,328	0.02
USD 300,000	Devon Energy 4.5% 15/1/2030	285,933	0.01	USD 43,000	Duke Realty 3.05% 1/3/2050	32,594	0.00
USD 152,000	Devon Energy 4.75% 15/5/2042	138,373	0.00	USD 2,146,000	Dun & Bradstreet 5% 15/12/2029	1,906,060	0.04
USD 520,000	Devon Energy 5.25% 15/10/2027	528,496	0.01	USD 191,000	DuPont de Nemours 5.319% 15/11/2038	192,032	0.00
USD 177,000	Diamondback Energy 3.125% 24/3/2031	154,261	0.00	USD 72,000	DuPont de Nemours 5.419% 15/11/2048	72,085	0.00
USD 175,000	Diamondback Energy 3.25% 1/12/2026	168,468	0.00	USD 284,000	Dycom Industries 4.5% 15/4/2029	256,041	0.01
USD 775,000	Diamondback Energy 3.5% 1/12/2029	707,288	0.01	USD 1,264,000	Earthstone Energy 8% 15/4/2027	1,240,376	0.02
USD 95,000	Diamondback Energy 4.25% 15/3/2052	78,976	0.00	USD 85,000	Eastman Chemical 4.8% 1/9/2042	76,446	0.00
USD 2,454,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	2,273,336	0.04	USD 306,000	Ecolab 2.7% 15/12/2051	220,450	0.00
USD 375,000	Discover Bank 4.682% 9/8/2028	363,229	0.01	USD 685,000	Edison International 2.4% 15/9/2022	684,566	0.01
USD 8,052,000	Discover Financial Services 5.5% 30/4/2171	6,967,563	0.13	USD 13,050,000	Edison International 5.375% 15/9/2170	11,538,052	0.21
USD 191,000	Discovery Communications 3.95% 15/6/2025	186,744	0.00	USD 965,000	Elanco Animal Health 6.4% 28/8/2028	904,688	0.02
USD 1,998,000	DISH DBS 5.125% 1/6/2029	1,183,735	0.02	USD 7,101,000	Element Solutions 3.875% 1/9/2028	6,183,941	0.11
USD 5,054,000	DISH DBS 5.25% 1/12/2026	4,177,510	0.08	USD 29,000	Elevance Health 2.375% 15/1/2025	27,850	0.00
USD 2,424,000	DISH DBS 5.75% 1/12/2028	1,872,479	0.03	USD 238,000	Elevance Health 2.75% 15/10/2042	1,655,407	0.03
USD 350,000	Dominion Energy 3.375% 1/4/2030	322,329	0.01	USD 105,000	Elevance Health 3.125% 15/5/2050	79,741	0.00
USD 3,995,000	Dominion Energy 4.35% 15/4/2171	3,636,999	0.07	USD 148,000	Elevance Health 3.7% 15/9/2049	122,875	0.00
USD 419,000	Dornoch Debt Merger Sub 6.625% 15/10/2029	329,430	0.01	USD 105,000	Elevance Health 4.65% 15/1/2043	100,081	0.00
USD 43,000	Dow Chemical 3.6% 15/11/2050	33,406	0.00	USD 637,000	Embecka 6.75% 15/2/2030	606,391	0.01
USD 1,300,000	DT Midstream 4.125% 15/6/2029	1,139,996	0.02	USD 2,333,000	Enact 6.5% 15/8/2025	2,275,352	0.04
USD 2,088,000	DT Midstream 4.375% 15/6/2031	1,794,125	0.03	USD 100,000	Enbridge Energy Partners 5.5% 15/9/2040	100,180	0.00
USD 60,000	DTE Electric 3.25% 1/4/2051	48,502	0.00	USD 165,000	Encompass Health 4.5% 1/2/2028	145,068	0.00
USD 110,000	Duke Energy 2.45% 1/6/2030	93,747	0.00	USD 889,000	Encompass Health 4.625% 1/4/2031	738,763	0.01
USD 200,000	Duke Energy 2.65% 1/9/2026	187,781	0.00	USD 2,206,000	Encompass Health 4.75% 1/2/2030	1,891,847	0.04
USD 6,950,000	Duke Energy 3.25% 15/1/2082	5,565,490	0.10	GBP 369,000	Encore Capital 4.25% 1/6/2028	349,804	0.01
USD 485,000	Duke Energy Carolinas 2.85% 15/3/2032	432,211	0.01	EUR 248,000	Encore Capital 4.875% 15/10/2025	240,648	0.00
USD 287,000	Duke Energy Carolinas 3.2% 15/8/2049	226,292	0.01	GBP 100,000	Encore Capital 5.375% 15/2/2026	109,078	0.00
USD 225,000	Duke Energy Carolinas 3.7% 1/12/2047	191,499	0.00	USD 318,000	Endurance International 6% 15/2/2029	234,669	0.00
USD 250,000	Duke Energy Carolinas 3.95% 15/3/2048	221,544	0.00	USD 47,000	Energizer 4.375% 31/3/2029	38,231	0.00
USD 125,000	Duke Energy Carolinas 6.05% 15/4/2038	139,833	0.00	USD 164,000	Energizer 4.75% 15/6/2028	137,336	0.00
USD 1,100,000	Duke Energy Florida 2.5% 1/12/2029	983,318	0.02	USD 491,000	Energizer 6.5% 31/12/2027	457,914	0.01
USD 125,000	Duke Energy Florida 3.85% 15/11/2042	108,541	0.00	USD 130,000	Energy Transfer 4% 1/10/2027	123,911	0.00

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 120,000	Energy Transfer 4.9% 1/2/2024	120,552	0.00	USD 248,000	EQM Midstream Partners 6% 1/7/2025	241,541	0.01
USD 100,000	Energy Transfer 5% 15/5/2050	86,629	0.00	USD 2,434,000	EQM Midstream Partners 6.5% 1/7/2027	2,353,174	0.04
USD 672,000	Energy Transfer 5.15% 15/3/2045	586,823	0.01	USD 330,000	EQM Midstream Partners 7.5% 1/6/2030	326,933	0.01
USD 130,000	Energy Transfer 5.25% 15/4/2029	129,159	0.00	USD 578,000	EQT 1.75% 1/5/2026	1,848,279	0.03
USD 1,280,000	Energy Transfer 5.875% 15/1/2024	1,298,451	0.02	USD 244,000	Equinix 2.9% 18/11/2026	228,697	0.00
USD 105,000	Energy Transfer 5.95% 1/10/2043	99,547	0.00	USD 273,000	Equinix 2.95% 15/9/2051	186,613	0.00
USD 155,000	Energy Transfer 6% 15/6/2048	148,882	0.00	USD 62,000	Equinix 3% 15/7/2050	42,749	0.00
USD 865,000	Energy Transfer 6.25% 15/4/2049	858,211	0.02	USD 134,000	Equinix 3.2% 18/11/2029	120,787	0.00
USD 1,643,000	EnLink Midstream 5.375% 1/6/2029	1,537,864	0.03	USD 455,000	Equinix 3.9% 15/4/2032	416,610	0.01
USD 2,234,000	EnLink Midstream 5.625% 15/1/2028	2,141,452	0.04	USD 220,000	ERP Operating 2.85% 1/11/2026	209,900	0.00
USD 881,000	EnLink Midstream 6.5% 1/9/2030	875,344	0.02	USD 225,000	Eversource Energy 4.6% 1/7/2027	226,289	0.01
USD 493,000	EnLink Midstream Partners 4.15% 1/6/2025	482,493	0.01	USD 300,000	Exelon 3.95% 15/6/2025	297,919	0.01
USD 688,000	EnLink Midstream Partners 4.4% 1/4/2024	689,197	0.01	USD 125,000	Exelon 4.05% 15/4/2030	120,458	0.00
USD 108,000	EnLink Midstream Partners 4.85% 15/7/2026	106,397	0.00	USD 75,000	Exelon 4.7% 15/4/2050	71,346	0.00
USD 712,000	EnLink Midstream Partners 5.05% 1/4/2045	517,810	0.01	USD 15,000	Exelon 5.1% 15/6/2045	15,021	0.00
USD 515,000	EnLink Midstream Partners 5.45% 1/6/2047	394,233	0.01	USD 160,000	Expedia 3.8% 15/2/2028	149,364	0.00
USD 873,000	EnLink Midstream Partners 5.6% 1/4/2044	692,816	0.01	USD 88,000	Expedia 6.25% 1/5/2025	90,352	0.00
USD 3,997,000	EnLink Midstream Partners 6% 15/12/2170	3,053,089	0.06	USD 195,000	Exxon Mobil 3.452% 15/4/2051	163,522	0.00
USD 392,000	EnPro Industries 5.75% 15/10/2026	385,299	0.01	USD 1,444,000	Fair Isaac 4% 15/6/2028	1,277,399	0.02
USD 421,000	Entegris 3.625% 1/5/2029	358,698	0.01	USD 479,000	FedEx 3.1% 5/8/2029	441,117	0.01
USD 573,000	Entegris 4.375% 15/4/2028	511,789	0.01	USD 316,000	FedEx 4.55% 1/4/2046	287,141	0.01
USD 5,864,000	Entegris Escrow 4.75% 15/4/2029	5,372,553	0.10	USD 2,496,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	2,186,409	0.04
USD 325,000	Enterprise Products Operating 3.125% 31/7/2029	296,552	0.01	USD 260,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	213,601	0.00
USD 115,000	Enterprise Products Operating 3.3% 15/2/2053	85,412	0.00	USD 1,411,552	First Franklin Mortgage Loan Trust 2005-FF10 3.144% 25/11/2035	1,341,219	0.02
USD 300,000	Enterprise Products Operating 4.45% 15/2/2043	268,054	0.01	USD 1,086,264	First Franklin Mortgage Loan Trust 2006-FF13 2.684% 25/10/2036	781,138	0.01
USD 675,000	Enterprise Products Operating 4.8% 1/2/2049	632,438	0.01	USD 637,025	First Franklin Mortgage Loan Trust 2006-FF13 2.764% 25/10/2036	459,888	0.01
USD 105,000	Enterprise Products Operating 4.85% 15/8/2042	98,919	0.00	USD 710,456	First Franklin Mortgage Loan Trust 2006-FF17 2.594% 25/12/2036	669,651	0.01
USD 15,000	Enterprise Products Operating 4.85% 15/3/2044	14,027	0.00	USD 4,159,410	First Franklin Mortgage Loan Trust Series 2007-FF2 2.584% 25/3/2037	2,399,247	0.04
USD 150,000	Enterprise Products Operating 6.45% 1/9/2040	165,848	0.00	USD 1,298,000	First-Citizens Bank & Trust 6% 1/4/2036	1,316,024	0.02
USD 326,000	EQM Midstream Partners 4.125% 1/12/2026	295,274	0.01	USD 711,000	FirstEnergy 2.25% 1/9/2030	580,588	0.01
USD 65,000	EQM Midstream Partners 4.5% 15/1/2029	56,481	0.00	USD 1,348,000	FirstEnergy 2.65% 1/3/2030	1,155,263	0.02
USD 1,288,000	EQM Midstream Partners 4.75% 15/1/2031	1,123,896	0.02	USD 1,958,000	FirstEnergy 3.4% 1/3/2050	1,406,441	0.03
				USD 120,000	FirstEnergy 4.4% 15/7/2027	114,523	0.00
				USD 43,000	FirstEnergy 5.35% 15/7/2047	39,365	0.00
				USD 450,000	FirstEnergy Transmission 4.35% 15/1/2025	442,419	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 733,000	FirstEnergy Transmission 4.55% 1/4/2049	652,845	0.01	USD 311,000	Fox 3.05% 7/4/2025	300,919	0.01
USD 2,918,000	FirstEnergy Transmission 5.45% 15/7/2044	2,928,970	0.05	USD 5,339,722	Freddie Mac Multifamily Structured Pass Through Certificates 1.483% 25/3/2026	208,408	0.00
USD 47,000	Fiserv 2.65% 1/6/2030	40,354	0.00	USD 900,000	FREMF 2018-K732 Mortgage Trust 4.188% 25/5/2025	877,674	0.02
USD 168,000	Fiserv 4.4% 1/7/2049	146,902	0.00	USD 755,000	FREMF 2018-K80 Mortgage Trust 4.375% 25/8/2050	727,120	0.01
USD 97,000	Florida Power & Light 2.875% 4/12/2051	73,227	0.00	USD 1,544,000	Frontier Communications 5% 1/5/2028	1,358,411	0.03
USD 250,000	Florida Power & Light 3.7% 1/12/2047	220,480	0.00	USD 294,000	Frontier Communications 5.875% 15/10/2027	274,816	0.01
USD 180,000	Florida Power & Light 4.125% 1/2/2042	168,595	0.00	USD 2,507,000	Frontier Communications 6% 15/1/2030	2,078,449	0.04
USD 641,000	Ford Motor 0% 15/3/2026	707,013	0.01	USD 2,943,000	Frontier Communications 6.75% 1/5/2029	2,552,155	0.05
USD 3,443,000	Ford Motor 3.25% 12/2/2032	2,703,306	0.05	USD 1,614,000	Frontier Communications 8.75% 15/5/2030	1,668,634	0.03
USD 211,000	Ford Motor 4.346% 8/12/2026	203,612	0.00	USD 851,000	Garden Spinco 8.625% 20/7/2030	903,106	0.02
USD 479,000	Ford Motor 4.75% 15/1/2043	363,482	0.01	USD 1,263,000	Gartner 3.625% 15/6/2029	1,087,866	0.02
USD 229,000	Ford Motor 5.291% 8/12/2046	185,784	0.00	USD 600,000	Gartner 3.75% 1/10/2030	513,846	0.01
USD 680,000	Ford Motor 6.1% 19/8/2032	668,297	0.01	USD 1,136,000	Gartner 4.5% 1/7/2028	1,050,065	0.02
USD 942,000	Ford Motor Credit 2.7% 10/8/2026	823,073	0.02	USD 1,816,000	Gates Global / Gates 6.25% 15/1/2026	1,723,239	0.03
USD 2,500,000	Ford Motor Credit 2.9% 16/2/2028	2,095,500	0.04	USD 756,000	GCI 4.75% 15/10/2028	682,373	0.01
USD 266,000	Ford Motor Credit 3.375% 13/11/2025	243,608	0.00	USD 443,000	GCP Applied Technologies 5.5% 15/4/2026	443,642	0.01
USD 600,000	Ford Motor Credit 3.625% 17/6/2031	486,881	0.01	USD 28,000	General Mills 3% 1/2/2051	20,941	0.00
USD 1,262,000	Ford Motor Credit 3.81% 9/1/2024	1,229,771	0.02	USD 504,000	General Motors 4% 1/4/2025	497,494	0.01
USD 250,000	Ford Motor Credit 3.815% 2/11/2027	221,525	0.00	USD 120,000	General Motors 5.2% 1/4/2045	102,180	0.00
USD 203,000	Ford Motor Credit 4% 13/11/2030	171,789	0.00	USD 185,000	General Motors 5.4% 1/4/2048	162,900	0.00
USD 2,481,000	Ford Motor Credit 4.134% 4/8/2025	2,347,001	0.04	USD 250,000	General Motors 5.6% 15/10/2032	242,163	0.00
USD 354,000	Ford Motor Credit 4.271% 9/1/2027	324,793	0.01	USD 281,000	General Motors 5.95% 1/4/2049	263,687	0.01
USD 2,184,000	Ford Motor Credit 4.389% 8/1/2026	2,053,965	0.04	USD 553,000	General Motors 6.25% 2/10/2043	537,363	0.01
GBP 300,000	Ford Motor Credit 4.535% 6/3/2025	329,998	0.01	USD 1,600,000	General Motors Financial 3.25% 5/1/2023	1,597,872	0.03
USD 200,000	Ford Motor Credit 4.687% 9/6/2025	192,101	0.00	USD 675,000	General Motors Financial 4.35% 9/4/2025	666,241	0.01
USD 350,000	Ford Motor Credit 4.95% 28/5/2027	330,801	0.01	USD 3,495,000	General Motors Financial 5.7% 30/3/2171	3,241,834	0.06
USD 878,000	Ford Motor Credit 5.113% 3/5/2029	820,961	0.02	USD 99,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	93,045	0.00
USD 1,113,000	Ford Motor Credit 5.125% 16/6/2025	1,082,298	0.02	USD 162,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	150,765	0.00
USD 1,301,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	1,124,233	0.02	USD 685,000	Georgia Power 4.7% 15/5/2032	685,381	0.01
USD 159,000	Fortress Transportation and Infrastructure Investors 6.5% 1/10/2025	148,617	0.00	USD 133,000	Georgia-Pacific 1.75% 30/9/2025	123,325	0.00
USD 132,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	132,530	0.00	USD 392,000	Gilead Sciences 4.5% 1/2/2045	361,210	0.01
USD 317,000	Foundation Building Materials 6% 1/3/2029	257,944	0.01	USD 230,000	Gilead Sciences 4.75% 1/3/2046	222,219	0.00
				USD 765,000	Glencore Funding 2.625% 23/9/2031	612,687	0.02

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,151,000	Global Net Lease / Global Net Lease Operating Partnership 3.75% 15/12/2027	994,040	0.02	USD 76,000	Graphic Packaging International 4.75% 15/7/2027	72,596	0.00
USD 305,000	Global Payments 1.2% 1/3/2026	269,842	0.01	USD 1,096,112	Greenpoint Manufactured Housing 8.14% 20/3/2030	852,664	0.02
USD 850,000	Global Payments 3.2% 15/8/2029	747,374	0.01	USD 255,068	GreenPoint Mortgage Funding Trust 2006-AR1 2.614% 25/2/2036	227,926	0.00
USD 50,000	Global Payments 4.15% 15/8/2049	38,619	0.00	USD 328,711	GreenPoint Mortgage Funding Trust 2006-AR2 2.859% 25/3/2036	316,836	0.01
USD 105,000	Global Payments 5.4% 15/8/2032	103,532	0.00	USD 500,000	GS Mortgage II Series 2005-ROCK 5.862% 3/5/2032	469,410	0.01
USD 80,000	Global Payments 5.95% 15/8/2052	78,677	0.00	USD 689,977	GS Mortgage Trust 2015-GC32 3.345% 10/7/2048	598,200	0.01
USD 960,000	GLP Capital / GLP Financing II 4% 15/1/2030	853,430	0.02	USD 355,000	GS Mortgage Trust 2015-GC32 4.558% 10/7/2048	334,893	0.01
USD 443,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	374,036	0.01	USD 503,000	GS Mortgage Trust 2017-GS7 3% 10/8/2050	406,081	0.01
USD 979,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	921,572	0.02	USD 331,807	GSAA Home Equity Trust 2005-14 3.144% 25/12/2035	155,859	0.00
USD 670,000	Goldman Sachs 0.673% 8/3/2024	657,121	0.01	USD 1,186,699	GSAA Home Equity Trust 2006-5 2.804% 25/3/2036	452,428	0.01
USD 790,000	Goldman Sachs 1.431% 9/3/2027	703,637	0.01	USD 2,210,038	GSAMP Trust 2006-FM3 2.584% 25/11/2036	1,163,997	0.02
USD 187,000	Goldman Sachs 1.948% 21/10/2027	166,672	0.00	USD 982,101	GSMPs Mortgage Loan Trust 2005-RP3 3.459% 25/9/2035	925,925	0.02
USD 818,000	Goldman Sachs 1.992% 27/1/2032	650,691	0.01	USD 685,000	GTCR AP Finance 8% 15/5/2027	665,755	0.01
USD 134,000	Goldman Sachs 2.383% 21/7/2032	109,068	0.00	USD 154,500	Gulfport Energy 8% 17/5/2026	155,748	0.00
USD 507,000	Goldman Sachs 2.615% 22/4/2032	422,018	0.01	USD 654,000	GYP III 4.625% 1/5/2029	551,514	0.01
USD 1,795,000	Goldman Sachs 3.102% 24/2/2033	1,537,175	0.03	USD 116,000	H&E Equipment Services 3.875% 15/12/2028	98,781	0.00
USD 630,000	Goldman Sachs 3.2% 23/2/2023	629,068	0.01	USD 100,000	Halliburton 2.92% 1/3/2030	88,976	0.00
USD 53,000	Goldman Sachs 3.625% 22/1/2023	53,030	0.00	USD 131,000	Halliburton 3.8% 15/11/2025	130,174	0.00
USD 4,268,000	Goldman Sachs 3.65% 10/2/2171	3,469,884	0.06	USD 150,000	Halliburton 5% 15/11/2045	137,667	0.00
USD 6,597,000	Goldman Sachs 3.8% 10/11/2170	5,486,404	0.10	USD 35,000	Hartford Financial Services 2.9% 15/9/2051	24,281	0.00
USD 761,000	Goldman Sachs 4.223% 1/5/2029	731,659	0.01	USD 159,000	Harvest Midstream I 7.5% 1/9/2028	151,496	0.00
USD 1,055,000	Goldman Sachs 4.482% 23/8/2028	1,035,506	0.02	USD 1,323,000	HAT I / HAT II 3.375% 15/6/2026	1,159,477	0.02
USD 43,000	Goldman Sachs 5.15% 22/5/2045	41,486	0.00	USD 1,271,000	HB Fuller 4.25% 15/10/2028	1,126,036	0.02
USD 335,000	Goldman Sachs 6.75% 1/10/2037	373,246	0.01	USD 67,000	HCA 3.5% 1/9/2030	58,648	0.00
USD 133,000	Goodyear Tire & Rubber 5% 15/7/2029	119,866	0.00	USD 244,000	HCA 3.5% 15/7/2051	170,408	0.00
USD 1,078,000	Goodyear Tire & Rubber 5.625% 30/4/2033	933,568	0.02	USD 273,000	HCA 5% 15/3/2024	274,977	0.01
USD 487,000	Goodyear Tire & Rubber 9.5% 31/5/2025	509,519	0.01	USD 456,000	HCA 5.25% 15/6/2049	411,184	0.01
USD 385,000	GrafTech Finance 4.625% 15/12/2028	329,198	0.01	USD 809,000	HCA 5.375% 1/9/2026	816,245	0.02
USD 133,000	Graham 5.75% 1/6/2026	132,284	0.00	USD 536,000	HCA 5.5% 15/6/2047	498,245	0.01
USD 1,238,000	Graphic Packaging International 3.5% 15/3/2028	1,093,718	0.02	USD 3,398,000	HealthEquity 4.5% 1/10/2029	3,017,662	0.06
				USD 30,000	Healthpeak Properties 2.875% 15/1/2031	26,025	0.00
				USD 163,000	Healthpeak Properties 3.5% 15/7/2029	150,981	0.00
				USD 598,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	477,819	0.01
				USD 1,656,000	Herc 5.5% 15/7/2027	1,568,793	0.03
				USD 490,000	Hertz 4.625% 1/12/2026	420,387	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	Hertz 5% 1/12/2029	322,712	0.01	USD 245,000	Hyundai Capital America 1% 17/9/2024	227,200	0.00
USD 835,000	Hess 4.3% 1/4/2027	817,577	0.02	USD 1,050,000	Hyundai Capital America 1.8% 15/10/2025	955,104	0.02
USD 365,000	Hess 5.6% 15/2/2041	355,907	0.01	USD 874,000	IAA 5.5% 15/6/2027	827,145	0.02
USD 100,000	Hess 5.8% 1/4/2047	100,317	0.00	USD 1,448,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	1,239,126	0.02
USD 809,000	Hess Midstream Operations 4.25% 15/2/2030	695,890	0.01	USD 417,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	398,099	0.01
USD 182,000	Hewlett Packard Enterprise 4.45% 2/10/2023	183,761	0.00	USD 1,371,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	1,248,508	0.02
USD 380,000	HF Sinclair 2.625% 1/10/2023	368,917	0.01	USD 708,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	679,705	0.01
USD 185,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	169,736	0.00	USD 2,919,000	II-VI 5% 15/12/2029	2,630,647	0.05
USD 65,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	59,929	0.00	USD 7,671,000	ILFC E-Capital Trust I 4.85% 21/12/2065	5,542,298	0.10
USD 63,000	Hilcorp Energy I / Hilcorp Finance 6% 1/2/2031	57,223	0.00	USD 5,107,000	ILFC E-Capital Trust II 5.1% 21/12/2065	3,702,575	0.07
USD 408,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	389,175	0.01	USD 1,729,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	1,489,490	0.03
USD 507,000	Hilton Domestic Operating 3.625% 15/2/2032	408,635	0.01	USD 3,062,000	Imola Merger 4.75% 15/5/2029	2,614,244	0.05
USD 574,000	Hilton Domestic Operating 3.75% 1/5/2029	495,305	0.01	USD 1,347,644	Impac CMB Trust Series 2005-6 2.944% 25/10/2035	1,284,857	0.02
USD 1,892,000	Hilton Domestic Operating 4% 1/5/2031	1,601,019	0.03	USD 688,562	IndyMac INDX Mortgage Loan Trust 2007-FLX5 2.624% 25/8/2037	615,759	0.01
USD 1,366,000	Hilton Domestic Operating 4.875% 15/1/2030	1,250,442	0.02	USD 222,000	Ingevity 3.875% 1/11/2028	192,331	0.00
USD 256,000	Hilton Domestic Operating 5.375% 1/5/2025	253,462	0.00	USD 498,000	Installed Building Products 5.75% 1/2/2028	460,104	0.01
USD 326,000	Hilton Domestic Operating 5.75% 1/5/2028	319,133	0.01	USD 57,000	Intel 2.8% 12/8/2041	42,758	0.00
USD 196,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	187,426	0.00	USD 230,000	Intel 3.05% 12/8/2051	167,641	0.00
USD 110,000	Hologic 3.25% 15/2/2029	93,829	0.00	USD 48,000	Intel 3.1% 15/2/2060	33,468	0.00
USD 354,000	Home Depot 3.35% 15/4/2050	286,102	0.01	USD 110,000	Intel 4.75% 25/3/2050	105,788	0.00
USD 168,000	Home Depot 4.2% 1/4/2043	156,298	0.00	USD 101,000	Intercontinental Exchange 3.1% 15/9/2027	95,682	0.00
USD 287,000	Home Depot 4.5% 6/12/2048	282,593	0.01	USD 72,000	Intercontinental Exchange 4.25% 21/9/2048	65,098	0.00
USD 559,000	Home Point Capital 5% 1/2/2026	397,723	0.01	USD 175,000	Intercontinental Exchange 4.6% 15/3/2033	174,947	0.00
USD 395,000	Howard Hughes 4.125% 1/2/2029	326,045	0.01	USD 55,000	Intercontinental Exchange 5.2% 15/6/2062	54,752	0.00
USD 576,000	Howard Hughes 4.375% 1/2/2031	456,218	0.01	USD 100,000	International Business Machines 2.85% 15/5/2040	76,889	0.00
USD 844,000	Howard Hughes 5.375% 1/8/2028	748,870	0.01	USD 100,000	International Business Machines 4.7% 19/2/2046	95,231	0.00
USD 21,000	Howmet Aerospace 5.125% 1/10/2024	21,002	0.00	USD 158,000	International Flavors & Fragrances 1.23% 1/10/2025	142,324	0.00
USD 646,000	HP 1.45% 17/6/2026	579,965	0.01	USD 65,000	International Flavors & Fragrances 2.3% 1/11/2030	53,398	0.00
USD 330,000	HP 2.2% 17/6/2025	311,708	0.01	USD 137,000	International Paper 4.35% 15/8/2048	124,321	0.00
USD 250,000	HP 3% 17/6/2027	232,209	0.00	USD 115,000	Interpublic 3.375% 1/3/2041	83,772	0.00
USD 3,448,000	HUB International 7% 1/5/2026	3,392,160	0.06	USD 96,000	Interpublic 4.75% 30/3/2030	93,425	0.00
USD 20,000	Humana 2.15% 3/2/2032	16,292	0.00				
USD 340,000	Huntington Bancshares 4.443% 4/8/2028	332,958	0.01				
USD 575,000	Huntington National Bank/The 4.552% 17/5/2028	572,983	0.01				
USD 900,000	Hyundai Capital America 0.8% 8/1/2024	855,684	0.02				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,519,613	Invitation Homes 2018-SFR4 Trust 3.48% 17/1/2038	1,513,512	0.03	USD 919,000	JPMorgan Chase 3.782% 1/2/2028	883,742	0.02
USD 973,000	IQVIA 5% 15/10/2026	949,740	0.02	USD 1,259,000	JPMorgan Chase 3.882% 24/7/2038	1,114,376	0.02
USD 235,000	IQVIA 5% 15/5/2027	227,526	0.01	USD 7,284,000	JPMorgan Chase 3.905% 15/5/2077	5,736,150	0.11
USD 424,000	IRB 7% 15/6/2025	425,579	0.01	USD 646,000	JPMorgan Chase 4.005% 23/4/2029	615,781	0.01
USD 1,097,000	Iron Mountain 5.25% 15/7/2030	967,094	0.02	USD 510,000	JPMorgan Chase 4.08% 26/4/2026	504,985	0.01
USD 647,000	Iron Mountain 5.625% 15/7/2032	568,936	0.01	USD 710,000	JPMorgan Chase 4.851% 25/7/2028	711,404	0.01
USD 935,000	Iron Mountain Information Management Services 5% 15/7/2032	778,238	0.01	USD 95,000	JPMorgan Chase 4.912% 25/7/2033	95,045	0.00
USD 1,447,000	ITT 6.5% 1/8/2029	1,224,307	0.02	USD 330,000	JPMorgan Chase 4.95% 1/6/2045	320,403	0.01
USD 2,203,000	JBS USA LUX / JBS USA Food / JBS USA Finance 3.75% 1/12/2031	1,937,990	0.04	USD 182,000	JPMorgan Chase 5.4% 6/1/2042	189,440	0.00
USD 1,098,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	952,235	0.02	USD 53,000	JPMorgan Chase 5.625% 16/8/2043	55,595	0.00
USD 338,000	JELD-WEN 6.25% 15/5/2025	330,821	0.01	USD 884,000	K Hovnanian Enterprises 7.75% 15/2/2026	874,952	0.02
USD 205,000	John Deere Capital 3.9% 7/6/2032	202,924	0.00	USD 1,603,000	Kaiser Aluminum 4.5% 1/6/2031	1,268,006	0.02
USD 96,000	Johnson & Johnson 2.9% 15/1/2028	92,370	0.00	USD 2,419,000	Kaiser Aluminum 4.625% 1/3/2028	2,084,328	0.04
USD 20,000	Johnson & Johnson 3.55% 1/3/2036	18,752	0.00	USD 113,000	Kaiser Foundation Hospitals 2.81% 1/6/2041	88,094	0.00
USD 3,312,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.383% 15/1/2049	2,910,431	0.05	USD 257,000	KB Home 7.25% 15/7/2030	247,964	0.00
USD 765,000	JP Morgan Mortgage Acquisition Trust 2006-CH1 3.244% 25/7/2036	684,899	0.01	USD 327,000	Ken Garff Automotive 4.875% 15/9/2028	276,868	0.01
USD 1,570,291	JPMBB Commercial Mortgage Trust 2014-C22 0.962% 15/9/2047	18,565	0.00	USD 155,000	Keurig Dr Pepper 4.5% 15/4/2052	137,341	0.00
USD 632,000	JPMBB Commercial Mortgage Trust 2015-C33 4.274% 15/12/2048	553,663	0.01	USD 250,000	KeyBank NA/Cleveland OH 4.15% 8/8/2025	248,357	0.00
USD 10,120,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	256,573	0.00	USD 340,000	Kimco Realty 4.6% 1/2/2033	331,412	0.01
USD 29,999,000	JPMDB Commercial Mortgage Trust 2017-C5 0.418% 15/3/2050	374,688	0.01	USD 500,000	Kinder Morgan 3.15% 15/1/2023	499,177	0.01
USD 811,000	JPMDB Commercial Mortgage Trust 2017-C5 4.512% 15/3/2050	665,935	0.01	USD 100,000	Kinder Morgan 3.6% 15/2/2051	75,178	0.00
USD 182,000	JPMorgan Chase 1.045% 19/11/2026	162,067	0.00	USD 175,000	Kinder Morgan 5.55% 1/6/2045	171,530	0.00
USD 898,000	JPMorgan Chase 2.182% 1/6/2028	800,152	0.02	USD 305,000	Kinder Morgan Energy Partners 5% 1/3/2043	279,348	0.01
USD 195,000	JPMorgan Chase 2.545% 8/11/2032	161,371	0.00	USD 250,000	Kinder Morgan Energy Partners 5.4% 1/9/2044	235,405	0.00
USD 594,000	JPMorgan Chase 2.58% 22/4/2032	497,433	0.01	USD 155,000	Kinder Morgan Energy Partners 6.375% 1/3/2041	158,478	0.00
USD 349,000	JPMorgan Chase 2.963% 25/1/2033	298,234	0.01	USD 2,173,000	Kinetik 5.875% 15/6/2030	2,074,412	0.04
USD 120,000	JPMorgan Chase 3.157% 22/4/2042	93,946	0.00	USD 354,000	KLA 3.3% 1/3/2050	281,147	0.01
USD 450,000	JPMorgan Chase 3.375% 1/5/2023	449,243	0.01	USD 646,000	KLA 4.1% 15/3/2029	645,123	0.01
				USD 50,000	KLA 4.65% 15/7/2032	51,201	0.00
				USD 896,000	Kobe US Midco 2 9.25% 1/11/2026	740,096	0.01
				USD 383,000	Kontoor Brands 4.125% 15/11/2029	328,255	0.01
				USD 2,208,000	Korn Ferry 4.625% 15/12/2027	2,073,378	0.04
				USD 418,000	Kraft Heinz Foods 4.375% 1/6/2046	357,452	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,317,000	Kraft Heinz Foods 4.875% 1/10/2049	1,206,113	0.02	USD 808,000	Life Time 8% 15/4/2026	716,563	0.01
USD 6,019,000	Kraft Heinz Foods 5.5% 1/6/2050	6,027,839	0.11	USD 981,000	LifePoint Health 5.375% 15/1/2029	757,249	0.01
USD 606,000	Kraft Heinz Foods 6.5% 9/2/2040	656,871	0.01	USD 675,490	Ligado Networks 15.5% 1/11/2023	342,946	0.01
EUR 300,000	Kronos International 3.75% 15/9/2025	274,078	0.01	USD 1,270,000	Lindblad Expeditions 6.75% 15/2/2027	1,169,753	0.02
USD 984,000	LABL 5.875% 1/11/2028	878,758	0.02	USD 3,037,000	Lions Gate Capital 5.5% 15/4/2029	2,424,073	0.04
USD 468,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	407,113	0.01	USD 364,000	Lithia Motors 3.875% 1/6/2029	309,000	0.01
USD 205,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	174,575	0.00	USD 1,713,000	Live Nation Entertainment 3.75% 15/1/2028	1,508,125	0.03
USD 133,000	Lam Research 2.875% 15/6/2050	99,212	0.00	USD 1,477,000	Live Nation Entertainment 4.75% 15/10/2027	1,357,164	0.03
USD 68,000	Lam Research 4.875% 15/3/2049	70,528	0.00	USD 88,000	Live Nation Entertainment 4.875% 1/11/2024	85,295	0.00
USD 1,206,000	Lamar Media 3.75% 15/2/2028	1,083,513	0.02	USD 3,911,000	Live Nation Entertainment 6.5% 15/5/2027	3,935,698	0.07
USD 1,110,000	Lamb Weston 4.125% 31/1/2030	1,001,586	0.02	USD 541,894	Long Beach Mortgage Loan Trust 2005-3 2.964% 25/8/2045	524,671	0.01
USD 2,594,000	Lamb Weston 4.375% 31/1/2032	2,306,211	0.04	USD 4,009,606	Long Beach Mortgage Loan Trust 2006-4 2.744% 25/5/2036	2,430,843	0.04
USD 195,000	Lamb Weston 4.875% 15/5/2028	186,330	0.00	USD 3,114,230	Long Beach Mortgage Loan Trust 2006-6 2.744% 25/7/2036	1,330,404	0.02
USD 859,000	LBM Acquisition 6.25% 15/1/2029	644,881	0.01	USD 1,722,093	Long Beach Mortgage Loan Trust 2006-7 2.754% 25/8/2036	957,533	0.02
USD 909,000	LCM Investments II 4.875% 1/5/2029	763,203	0.01	USD 2,472,690	Long Beach Mortgage Loan Trust 2006-WL3 3.044% 25/1/2036	2,294,317	0.04
USD 642,000	Legacy LifePoint Health 4.375% 15/2/2027	573,344	0.01	USD 354,000	Lowe's 3% 15/10/2050	247,586	0.00
USD 746,000	Legacy LifePoint Health 6.75% 15/4/2025	731,235	0.01	USD 72,000	Lowe's 3.5% 1/4/2051	54,902	0.00
USD 225,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	206,195	0.00	USD 292,000	Lowe's 3.65% 5/4/2029	277,799	0.01
USD 456,250	Lehman XS Trust Series 2007-20N 4.744% 25/12/2037	469,630	0.01	USD 148,000	Lowe's 3.7% 15/4/2046	119,037	0.00
USD 347,000	Level 3 Financing 3.4% 1/3/2027	306,522	0.01	USD 230,000	Lowe's 4.25% 1/4/2052	198,511	0.00
USD 357,000	Level 3 Financing 3.625% 15/1/2029	287,057	0.01	USD 155,000	Lowe's 4.45% 1/4/2062	133,089	0.00
USD 857,000	Level 3 Financing 3.75% 15/7/2029	691,445	0.01	USD 120,000	Lowe's 4.65% 15/4/2042	112,934	0.00
USD 1,833,000	Level 3 Financing 4.25% 1/7/2028	1,546,631	0.03	USD 426,000	LSF11 A5 HoldCo 6.625% 15/10/2029	359,397	0.01
USD 69,000	Level 3 Financing 4.625% 15/9/2027	61,060	0.00	USD 11,048,601	LSTAR Commercial Mortgage Trust 2017-5 0.944% 10/3/2050	250,255	0.00
USD 617,000	Levi Strauss 3.5% 1/3/2031	519,193	0.01	USD 1,125,000	LSTAR Commercial Mortgage Trust 2017-5 4.83% 10/3/2050	1,037,201	0.02
USD 1,355,000	Liberty Broadband 1.25% 30/9/2050	1,290,637	0.02	USD 3,228,000	Lumen Technologies 4% 15/2/2027	2,847,274	0.05
USD 3,976,000	Liberty Broadband 2.75% 30/9/2050	3,846,820	0.07	USD 1,843,000	Lumen Technologies 4.5% 15/1/2029	1,386,857	0.03
EUR 1,673,000	Liberty Mutual 3.625% 23/5/2059	1,521,421	0.03	USD 2,702,000	Lumen Technologies 5.125% 15/12/2026	2,352,442	0.04
USD 4,450,000	Liberty Mutual 4.125% 15/12/2051	3,714,319	0.07	USD 2,221,000	Lumen Technologies 5.375% 15/6/2029	1,743,330	0.03
USD 1,045,000	Life Time 5.75% 15/1/2026	942,004	0.02	USD 118,000	Lumen Technologies 7.5% 1/4/2024	120,655	0.00
				USD 174,000	Lumen Technologies 7.65% 15/3/2042	140,033	0.00
				USD 250,000	LYB International Finance III 1.25% 1/10/2025	225,857	0.01
				USD 100,000	LYB International Finance III 3.625% 1/4/2051	74,941	0.00

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 25,000	LYB International Finance III 4.2% 15/10/2049	20,384	0.00	USD 10,453,000	MetLife 3.85% 15/3/2171	9,742,181	0.18
USD 20,000	LYB International Finance III 4.2% 1/5/2050	16,336	0.00	USD 90,000	MetLife 5% 15/7/2052	92,358	0.00
USD 1,105,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	1,034,651	0.02	USD 394,000	MGIC Investment 5.25% 15/8/2028	368,065	0.01
USD 1,848,000	Madison IAQ 5.875% 30/6/2029	1,528,215	0.03	USD 113,000	MGM Resorts International 5.75% 15/6/2025	109,937	0.00
USD 640,000	Magallanes 3.528% 15/3/2024	626,079	0.01	USD 545,000	MGM Resorts International 6% 15/3/2023	543,627	0.01
USD 300,000	Magallanes 4.279% 15/3/2032	264,641	0.01	USD 640,000	Microchip Technology 0.125% 15/11/2024	667,642	0.02
USD 300,000	Magallanes 5.141% 15/3/2052	244,736	0.00	USD 397,000	Microchip Technology 1.625% 15/2/2025	1,143,181	0.02
USD 288,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	278,528	0.01	USD 335,000	Microchip Technology 1.625% 15/2/2027	633,651	0.01
USD 646,000	MajorDrive IV 6.375% 1/6/2029	504,550	0.01	USD 632,000	Microsoft 2.525% 1/6/2050	469,025	0.01
USD 495,000	Marathon Oil 4.4% 15/7/2027	482,986	0.01	USD 729,000	Microsoft 2.921% 17/3/2052	582,686	0.01
USD 125,000	Marathon Petroleum 4.75% 15/9/2044	111,083	0.00	USD 75,000	Microsoft 3.45% 8/8/2036	70,982	0.00
USD 81,000	Marsh & McLennan 2.25% 15/11/2030	69,727	0.00	USD 1,796,000	MicroStrategy 6.125% 15/6/2028	1,508,912	0.03
USD 86,000	Marsh & McLennan 2.375% 15/12/2031	73,145	0.00	USD 180,000	Mid-America Apartments 3.6% 1/6/2027	173,315	0.00
USD 335,000	Marsh & McLennan 4.375% 15/3/2029	334,745	0.01	USD 450,000	MidAmerican Energy 3.65% 15/4/2029	438,465	0.01
USD 449,000	MasTec 4.5% 15/8/2028	420,218	0.01	USD 350,000	MidAmerican Energy 4.25% 15/7/2049	329,289	0.01
USD 155,000	Mastercard 3.35% 26/3/2030	148,316	0.00	USD 465,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	435,421	0.01
USD 91,000	Mastercard 3.85% 26/3/2050	82,961	0.00	USD 677,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	595,245	0.01
USD 625,660	Mastr Asset Backed Trust 2006-AM2 2.964% 25/6/2036	565,765	0.01	USD 2,561,000	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	2,570,629	0.05
USD 3,688,000	Matador Resources 5.875% 15/9/2026	3,597,091	0.07	USD 425,000	Minerals Technologies 5% 1/7/2028	389,787	0.01
USD 1,039,000	Match II 3.625% 1/10/2031	815,544	0.02	USD 5,017,000	Minerva Merger Sub 6.5% 15/2/2030	4,290,665	0.08
USD 617,000	Match II 4.125% 1/8/2030	511,185	0.01	USD 167,000	ModivCare 5.875% 15/11/2025	157,600	0.00
USD 339,000	Match II 4.625% 1/6/2028	302,259	0.01	USD 2,105,000	Molina Healthcare 3.875% 15/11/2030	1,827,529	0.03
USD 1,011,000	Mattel 3.75% 1/4/2029	906,463	0.02	USD 932,000	Molina Healthcare 3.875% 15/5/2032	801,705	0.02
USD 1,047,000	Mattel 5.45% 1/11/2041	963,581	0.02	USD 650,000	Morgan Stanley 0.529% 25/1/2024	640,152	0.01
USD 872,000	Mattel 6.2% 1/10/2040	871,299	0.02	USD 431,000	Morgan Stanley 0.79% 30/5/2025	403,375	0.01
USD 710,000	Mauser Packaging Solutions 5.5% 15/4/2024	688,022	0.01	USD 657,000	Morgan Stanley 1.593% 4/5/2027	589,049	0.01
USD 331,000	Maxar Technologies 7.75% 15/6/2027	328,910	0.01	USD 962,000	Morgan Stanley 2.188% 28/4/2026	905,259	0.02
USD 654,000	Medline Borrower 3.875% 1/4/2029	552,808	0.01	USD 239,000	Morgan Stanley 2.239% 21/7/2032	194,276	0.00
USD 5,863,000	Medline Borrower 5.25% 1/10/2029	4,936,060	0.09	USD 364,000	Morgan Stanley 2.699% 22/1/2031	315,673	0.01
USD 150,000	Merck 1.45% 24/6/2030	124,663	0.00	USD 62,000	Morgan Stanley 2.802% 25/1/2052	42,866	0.00
USD 354,000	Merck 2.15% 10/12/2031	303,556	0.01				
USD 282,000	Merck 2.75% 10/12/2051	206,782	0.00				
USD 590,000	Meritage Homes 5.125% 6/6/2027	555,076	0.01				
USD 201,000	Meritor 4.5% 15/12/2028	206,588	0.00				
USD 530,000	Meta Platforms 3.85% 15/8/2032	501,208	0.01				
USD 225,000	Meta Platforms 4.45% 15/8/2052	207,559	0.00				
USD 619,000	Metis Merger Sub 6.5% 15/5/2029	533,346	0.01				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 345,000	Morgan Stanley 2.943% 21/1/2033	296,001	0.01	USD 100,000	MPLX 4.95% 14/3/2052	89,235	0.00
USD 86,000	Morgan Stanley 3.217% 22/4/2042	67,968	0.00	USD 149,000	MPLX 6.875% 15/8/2171	146,810	0.00
USD 475,000	Morgan Stanley 3.62% 17/4/2025	469,023	0.01	USD 6,472,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	4,955,347	0.09
USD 273,000	Morgan Stanley 3.622% 1/4/2031	251,905	0.01	USD 1,100,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	940,123	0.02
USD 479,000	Morgan Stanley 3.772% 24/1/2029	453,004	0.01	USD 1,668,000	MSCI 3.25% 15/8/2033	1,338,545	0.03
USD 273,000	Morgan Stanley 3.95% 23/4/2027	265,879	0.01	USD 502,000	MSCI 3.625% 1/9/2030	428,660	0.01
USD 2,300,000	Morgan Stanley 4.21% 20/4/2028	2,252,320	0.04	USD 385,000	MSCI 3.625% 1/11/2031	321,306	0.01
USD 300,000	Morgan Stanley 4.431% 23/1/2030	293,350	0.01	USD 414,000	MSCI 3.875% 15/2/2031	356,241	0.01
USD 350,000	Morgan Stanley 4.679% 17/7/2026	350,818	0.01	USD 286,000	Mueller Water Products 4% 15/6/2029	257,823	0.01
USD 467,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 4.281% 15/7/2050	414,202	0.01	USD 39,000	Murphy Oil 5.75% 15/8/2025	38,699	0.00
USD 12,675,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.46% 15/10/2048	470,369	0.01	USD 239,000	Murphy Oil 5.875% 1/12/2027	233,410	0.00
USD 7,229,588	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 0.798% 15/12/2049	166,931	0.00	USD 100,000	Murphy Oil 6.125% 1/12/2042	79,149	0.00
USD 294,000	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 4.558% 15/5/2050	269,235	0.00	USD 695,000	Murphy Oil USA 4.75% 15/9/2029	643,017	0.01
USD 780,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	588,367	0.01	USD 1,022,000	Nabors Industries 5.75% 1/2/2025	952,602	0.02
USD 510,000	Morgan Stanley Capital I Trust 2015-MS1 4.158% 15/5/2048	469,136	0.01	USD 1,218,000	Nabors Industries 7.375% 15/5/2027	1,181,460	0.02
USD 3,400,000	Morgan Stanley Capital I Trust 2016-UBS9 1.749% 15/3/2049	169,694	0.00	USD 573,000	Nationstar Mortgage 5.125% 15/12/2030	453,572	0.01
USD 1,463,000	Morgan Stanley Capital I Trust 2017-CLS 4.341% 15/11/2034	1,441,135	0.03	USD 382,000	Nationstar Mortgage 5.75% 15/11/2031	307,584	0.01
USD 2,635,000	Morgan Stanley Capital I Trust 2017-CLS 4.991% 15/11/2034	2,587,271	0.05	USD 1,227,000	Nationstar Mortgage 6% 15/1/2027	1,096,885	0.02
USD 2,130,000	Morgan Stanley Capital I Trust 2017-H1 2.546% 15/6/2050	1,631,501	0.03	USD 8,875,000	Natixis Commercial Mortgage Trust 2017-75B 0.109% 10/4/2037	22,103	0.00
USD 1,590,000	Morgan Stanley Capital I Trust 2018-H3 5.025% 15/7/2051	1,480,216	0.03	USD 13,537,000	Natixis Commercial Mortgage Trust 2017-75B 0.335% 10/4/2037	135,641	0.00
USD 1,175,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	998,356	0.02	USD 1,061,000	Navient 5.5% 15/3/2029	864,322	0.02
USD 2,240,000	Morgan Stanley Capital I Trust 2018-SUN 4.941% 15/7/2035	2,147,103	0.04	USD 507,000	Navient 6.125% 25/3/2024	496,252	0.01
USD 215,000	Motorola Solutions 2.3% 15/11/2030	171,544	0.00	USD 41,000	Navient 7.25% 25/9/2023	41,159	0.00
USD 282,000	Motorola Solutions 2.75% 24/5/2031	231,446	0.00	USD 274,000	NCR 5% 1/10/2028	257,146	0.01
USD 844,000	Motorola Solutions 4.6% 23/5/2029	816,332	0.02	USD 1,441,000	NCR 5.125% 15/4/2029	1,349,396	0.03
USD 708,000	MPH Acquisition 5.5% 1/9/2028	608,799	0.01	USD 242,000	NCR 5.75% 1/9/2027	234,389	0.00
USD 615,000	MPLX 1.75% 1/3/2026	557,459	0.01	USD 524,000	NCR 6.125% 1/9/2029	501,544	0.01
USD 125,000	MPLX 4% 15/3/2028	120,117	0.00	USD 634,000	NESCO II 5.5% 15/4/2029	565,325	0.01
USD 410,000	MPLX 4.25% 1/12/2027	397,690	0.01	USD 500,000	Netflix 4.875% 15/4/2028	489,462	0.01
				USD 304,000	New Enterprise Stone & Lime 5.25% 15/7/2028	270,702	0.01
				USD 353,000	New Enterprise Stone & Lime 9.75% 15/7/2028	303,092	0.01
				USD 4,550,000	New Fortress Energy 6.5% 30/9/2026	4,291,530	0.08
				USD 3,121,000	New Fortress Energy 6.75% 15/9/2025	3,022,869	0.06
				USD 121,000	Newmont 2.8% 1/10/2029	106,234	0.00
				USD 96,000	Newmont 5.45% 9/6/2044	96,242	0.00
				USD 350,000	NextEra Energy Capital 1.9% 15/6/2028	305,189	0.01

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 88,000	NextEra Energy Capital 2.44% 15/1/2032	73,770	0.00	USD 4,260,000	Novelis 3.875% 15/8/2031	3,445,871	0.06
USD 30,000	NextEra Energy Capital 3.55% 1/5/2027	28,961	0.00	USD 2,644,000	Novelis 4.75% 30/1/2030	2,314,346	0.04
USD 7,540,000	NextEra Energy Capital 3.8% 15/3/2082	6,365,891	0.12	USD 340,000	NRG Energy 2.45% 2/12/2027	293,269	0.01
USD 707,000	NextEra Energy Operating Partners 4.25% 15/7/2024	683,514	0.01	USD 490,000	NRG Energy 3.625% 15/2/2031	389,628	0.01
USD 18,000	NextEra Energy Operating Partners 4.25% 15/9/2024	17,637	0.00	USD 394,000	NRG Energy 3.875% 15/2/2032	313,368	0.01
USD 2,826,000	NFP 4.875% 15/8/2028	2,476,637	0.05	USD 139,000	NRG Energy 5.25% 15/6/2029	127,129	0.00
USD 7,890,000	NFP 6.875% 15/8/2028	6,520,600	0.12	USD 250,000	NRG Energy 5.75% 15/1/2028	235,267	0.01
USD 420,000	NFP 7.5% 1/10/2030	414,681	0.01	USD 77,000	Nucor 2% 1/6/2025	72,722	0.00
USD 492,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	453,312	0.01	USD 25,000	Nucor 2.979% 15/12/2055	16,933	0.00
USD 964,000	NGPL PipeCo 7.768% 15/12/2037	1,046,700	0.02	USD 345,000	Nucor 3.95% 23/5/2025	343,435	0.01
USD 2,501,000	Nielsen Finance / Nielsen Finance 5.625% 1/10/2028	2,508,853	0.05	USD 1,338,000	NuStar Logistics 5.75% 1/10/2025	1,272,594	0.02
USD 618,000	Nielsen Finance / Nielsen Finance 5.875% 1/10/2030	619,261	0.01	USD 1,017,000	NuStar Logistics 6% 1/6/2026	964,487	0.02
USD 200,000	NiSource 0.95% 15/8/2025	182,522	0.00	USD 321,000	NVIDIA 3.5% 1/4/2040	279,122	0.01
USD 125,000	NiSource 3.6% 1/5/2030	115,436	0.00	USD 333,354	Oakwood Mortgage Investors 5.9% 15/9/2022	190,319	0.00
USD 125,000	NiSource 3.95% 30/3/2048	104,273	0.00	USD 658,928	Oakwood Mortgage Investors 7.415% 15/1/2029	639,114	0.01
USD 320,000	Nissan Motor Acceptance 2.75% 9/3/2028	266,242	0.01	USD 1,200,000	Occidental Petroleum 5.5% 1/12/2025	1,230,397	0.02
USD 1,343,000	NMG / Neiman Marcus 7.125% 1/4/2026	1,261,771	0.02	USD 469,000	Occidental Petroleum 5.875% 1/9/2025	481,602	0.01
USD 479,000	Norfolk Southern 2.55% 1/11/2029	428,163	0.01	USD 305,000	Occidental Petroleum 6.125% 1/1/2031	317,382	0.01
USD 180,000	Norfolk Southern 3.155% 15/5/2055	132,466	0.00	USD 4,722,000	Occidental Petroleum 6.2% 15/3/2040	4,795,491	0.09
USD 96,000	Norfolk Southern 3.4% 1/11/2049	76,887	0.00	USD 681,000	Occidental Petroleum 6.45% 15/9/2036	731,987	0.01
USD 95,000	Norfolk Southern 3.7% 15/3/2053	78,680	0.00	USD 284,000	Occidental Petroleum 6.6% 15/3/2046	312,913	0.01
USD 100,000	Norfolk Southern 3.942% 1/11/2047	87,539	0.00	USD 3,078,000	Occidental Petroleum 6.625% 1/9/2030	3,292,537	0.06
USD 215,000	Norfolk Southern 4.15% 28/2/2048	194,661	0.00	USD 183,000	Occidental Petroleum 6.95% 1/7/2024	191,912	0.00
USD 3,885,000	Northern Oil and Gas 8.125% 1/3/2028	3,754,328	0.07	USD 256,000	Occidental Petroleum 7.5% 1/5/2031	288,349	0.01
USD 155,000	Northern States Power 2.6% 1/6/2051	111,164	0.00	USD 145,000	Occidental Petroleum 8% 15/7/2025	156,721	0.00
USD 100,000	Northern States Power 2.9% 1/3/2050	75,979	0.00	USD 384,000	Occidental Petroleum 8.875% 15/7/2030	449,894	0.01
USD 2,544,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	2,234,045	0.04	USD 1,000,000	OHA Credit Partners XII 4.683% 23/7/2030	953,003	0.02
USD 2,174,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028	1,674,727	0.03	USD 263,000	Ohio Power 2.6% 1/4/2030	231,753	0.01
USD 211,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	195,305	0.00	USD 38,000	Ohio Power 2.9% 1/10/2051	27,242	0.00
USD 415,000	Northwest Florida Timber Finance 4.75% 4/3/2029	385,859	0.01	USD 335,000	Ohio Power 4% 1/6/2049	285,506	0.01
USD 2,900,000	Novelis 3.25% 15/11/2026	2,572,631	0.05	USD 2,761,000	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	2,173,995	0.04
				EUR 144,000	Olympus Water US 3.875% 1/10/2028	120,638	0.00
				EUR 159,000	Olympus Water US 5.375% 1/10/2029	125,526	0.00
				USD 335,000	Oncor Electric Delivery 2.75% 15/5/2030	305,992	0.01
				USD 287,000	Oncor Electric Delivery 3.75% 1/4/2045	247,131	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 211,000	Oncor Electric Delivery 4.1% 15/11/2048	194,767	0.00	USD 620,000	Pacific Gas and Electric 3.45% 1/7/2025	593,098	0.01
USD 35,000	Oncor Electric Delivery 5.3% 1/6/2042	37,358	0.00	USD 290,000	Pacific Gas and Electric 3.75% 1/7/2028	258,155	0.01
USD 60,000	Oncor Electric Delivery 5.35% 1/10/2052	64,409	0.00	USD 110,000	Pacific Gas and Electric 4% 1/12/2046	77,475	0.00
USD 1,831,000	OneMain Finance 3.5% 15/1/2027	1,522,751	0.03	USD 200,000	Pacific Gas and Electric 4.45% 15/4/2042	153,243	0.00
USD 1,250,000	OneMain Finance 6.625% 15/1/2028	1,158,094	0.02	USD 341,000	Pacific Gas and Electric 4.95% 1/7/2050	275,630	0.01
USD 1,341,000	OneMain Finance 6.875% 15/3/2025	1,308,433	0.02	USD 210,000	Pacific Gas and Electric 5.25% 1/3/2052	177,232	0.00
USD 665,000	OneMain Finance 7.125% 15/3/2026	627,903	0.01	USD 250,000	PacifiCorp 2.9% 15/6/2052	182,863	0.00
USD 563,000	Open Text 4.125% 15/2/2030	454,355	0.01	USD 2,144,000	Paramount Global 6.375% 30/3/2062	1,975,667	0.04
USD 1,742,000	Option Care Health 4.375% 31/10/2029	1,534,676	0.03	USD 400,000	Parker-Hannifin 4.5% 15/9/2029	395,961	0.01
USD 194,000	Oracle 2.95% 1/4/2030	166,512	0.00	USD 2,175,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	1,964,251	0.04
USD 1,082,000	Oracle 3.6% 1/4/2050	746,308	0.01	USD 168,000	PayPal 1.65% 1/6/2025	158,270	0.00
USD 260,000	Oracle 3.65% 25/3/2041	192,183	0.00	USD 287,000	PayPal 2.65% 1/10/2026	273,138	0.01
USD 311,000	Oracle 3.85% 15/7/2036	249,028	0.01	USD 12,000	PayPal 3.25% 1/6/2050	9,111	0.00
USD 212,000	Oracle 3.85% 1/4/2060	142,810	0.00	USD 160,000	PayPal 4.4% 1/6/2032	158,495	0.00
USD 365,000	Oracle 3.95% 25/3/2051	266,698	0.01	USD 273,000	PDC Energy 6.125% 15/9/2024	271,116	0.01
USD 115,000	Oracle 4% 15/7/2046	84,882	0.00	USD 62,000	PECO Energy 2.85% 15/9/2051	45,795	0.00
USD 263,000	Oracle 4% 15/11/2047	192,799	0.00	USD 719,000	Peninsula Pacific Entertainment / Peninsula Pacific Entertainment Finance 8.5% 15/11/2027	771,274	0.01
USD 359,000	Oracle 4.125% 15/5/2045	271,334	0.01	USD 512,000	Penske Automotive 3.5% 1/9/2025	482,719	0.01
USD 191,000	Oracle 5.375% 15/7/2040	172,952	0.00	USD 1,402,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	1,373,727	0.03
EUR 112,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	99,861	0.00	USD 168,000	Penske Truck Leasing / PTL Finance 4.2% 1/4/2027	162,160	0.00
USD 4,181,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	3,726,369	0.07	USD 2,721,000	Performance Food 4.25% 1/8/2029	2,346,849	0.04
USD 4,097,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	3,595,363	0.07	USD 1,364,000	Periana 5.95% 19/4/2026	1,255,248	0.02
USD 433,000	OT Merger 7.875% 15/10/2029	314,118	0.01	USD 764,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	688,903	0.01
USD 65,000	Otis Worldwide 2.565% 15/2/2030	56,420	0.00	USD 3,069,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	2,889,325	0.05
USD 31,000	Otis Worldwide 3.112% 15/2/2040	24,001	0.00	USD 65,000	Pfizer 2.55% 28/5/2040	50,661	0.00
USD 431,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	362,414	0.01	USD 295,000	Pfizer 3.45% 15/3/2029	285,706	0.01
USD 62,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	51,809	0.00	USD 100,000	Pfizer 4.3% 15/6/2043	96,435	0.00
USD 2,296,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	2,109,875	0.04	USD 120,000	Pfizer 7.2% 15/3/2039	155,446	0.00
USD 79,000	Owens & Minor 6.625% 1/4/2030	72,804	0.00	USD 110,000	Pharmacia 6.6% 1/12/2028	122,719	0.00
USD 712,000	OWL Rock Core Income 5.5% 21/3/2025	684,845	0.01	USD 20,000	Philip Morris International 1.5% 1/5/2025	18,809	0.00
USD 448,000	P&L Development / PLD Finance 7.75% 15/11/2025	361,299	0.01	USD 245,000	Phillips 66 3.3% 15/3/2052	183,627	0.00
USD 455,000	Pacific Gas and Electric 3.3% 1/12/2027	401,403	0.01	USD 1,147,000	Picasso Finance Sub 6.125% 15/6/2025	1,151,301	0.02
				USD 795,000	Pilgrim's Pride 3.5% 1/3/2032	646,397	0.01
				USD 856,000	Pioneer Natural Resources 0.25% 15/5/2025	2,082,430	0.04
				USD 275,000	Pioneer Natural Resources 0.55% 15/5/2023	268,767	0.01

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 155,000	Pioneer Natural Resources 1.125% 15/1/2026	138,819	0.00	USD 175,000	Public Service of Colorado 3.2% 1/3/2050	139,525	0.00
USD 255,000	Pioneer Natural Resources 1.9% 15/8/2030	209,243	0.00	USD 180,000	Public Service of Colorado 3.8% 15/6/2047	157,435	0.00
USD 155,000	Pioneer Natural Resources 2.15% 15/1/2031	128,481	0.00	USD 305,000	QUALCOMM 4.3% 20/5/2047	291,515	0.01
USD 210,000	Plains All American Pipeline / PAA Finance 4.3% 31/1/2043	159,251	0.00	USD 2,322,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,998,290	0.04
USD 3,119,000	Playtika 4.25% 15/3/2029	2,664,608	0.05	USD 7,028,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	5,246,472	0.10
USD 527,000	PNC Financial Services 2.55% 22/1/2030	461,911	0.01	USD 1,042,000	Range Resources 4.875% 15/5/2025	1,012,631	0.02
USD 8,634,000	PNC Financial Services 3.4% 15/12/2170	6,981,628	0.13	USD 561,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	512,626	0.01
USD 615,000	PNC Financial Services 3.9% 29/4/2024	616,489	0.01	USD 576,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	435,708	0.01
USD 209,000	Post 4.5% 15/9/2031	178,817	0.00	USD 1,103,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	870,065	0.02
USD 173,000	Post 4.625% 15/4/2030	150,739	0.00	USD 297,000	Realty Income 2.2% 15/6/2028	261,589	0.01
USD 114,000	Post 5.5% 15/12/2029	104,366	0.00	USD 101,000	Realty Income 2.85% 15/12/2032	87,043	0.00
USD 883,000	Post 5.625% 15/1/2028	837,609	0.02	USD 287,000	Realty Income 3% 15/1/2027	270,903	0.01
USD 124,000	PPL Electric Utilities 3.95% 1/6/2047	111,217	0.00	USD 81,000	Realty Income 3.95% 15/8/2027	79,172	0.00
USD 2,046,000	PRA Health Sciences 2.875% 15/7/2026	1,830,239	0.03	USD 140,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	133,969	0.00
USD 392,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	288,477	0.01	USD 789,306	Renaissance Home Equity Loan Trust 2005-1 3.104% 25/5/2035	710,509	0.01
USD 392,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	275,231	0.01	USD 1,613,542	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	1,596,801	0.03
USD 415,000	Prestige Brands 3.75% 1/4/2031	331,587	0.01	USD 168,000	Republic Services 2.3% 1/3/2030	145,543	0.00
USD 2,051,000	Prime Healthcare Services 7.25% 1/11/2025	1,818,406	0.03	USD 153,000	Republic Services 2.375% 15/3/2033	125,912	0.00
USD 1,714,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	1,660,412	0.03	USD 124,000	Republic Services 3.95% 15/5/2028	121,923	0.00
USD 1,876,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	1,662,492	0.03	USD 238,000	Resideo Funding 4% 1/9/2029	200,863	0.00
USD 190,000	Progress Energy 6% 1/12/2039	199,821	0.00	USD 2,462,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	2,135,348	0.04
USD 2,000,000	Progress Residential 2019-SFR4 Trust 3.435% 17/10/2036	1,930,316	0.04	USD 2,513,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	2,282,604	0.04
USD 12,500,000	Progress Residential 2020-SFR1 Trust 3.431% 17/4/2037	11,699,366	0.22	USD 414,000	RLJ Lodging Trust 3.75% 1/7/2026	373,295	0.01
USD 5,500,000	Progress Residential 2020-SFR1 Trust 4.028% 17/4/2037	5,161,270	0.10	USD 353,000	RLJ Lodging Trust 4% 15/9/2029	297,803	0.01
USD 90,000	Progressive 3% 15/3/2032	81,424	0.00	USD 455,000	Roche 2.607% 13/12/2051	328,063	0.01
USD 100,000	Progressive 6.25% 1/12/2032	114,698	0.00	USD 1,870,000	Rockcliff Energy II 5.5% 15/10/2029	1,736,379	0.03
USD 191,000	Prologis 2.25% 15/4/2030	166,886	0.00	USD 2,603,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	2,191,362	0.04
USD 96,000	Prudential Financial 2.1% 10/3/2030	82,004	0.00	USD 202,000	Rockies Express Pipeline 4.95% 15/7/2029	182,795	0.00
USD 163,000	Prudential Financial 4.35% 25/2/2050	152,437	0.00	USD 459,000	Roller Bearing 4.375% 15/10/2029	413,674	0.01
USD 96,000	Prudential Financial 4.6% 15/5/2044	92,673	0.00	USD 187,000	Roper Technologies 1.75% 15/2/2031	148,113	0.00
USD 307,000	PTC 3.625% 15/2/2025	288,992	0.01	USD 574,000	Ryan Specialty 4.375% 1/2/2030	518,035	0.01
USD 536,000	PTC 4% 15/2/2028	489,486	0.01	USD 311,000	Ryder System 2.5% 1/9/2024	301,099	0.01
USD 119,000	Public Service Electric and Gas 2.05% 1/8/2050	74,717	0.00				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 150,000	S&P Global 2.9% 1/3/2032	133,944	0.00	USD 1,011,000	Shift4 Payments 0% 15/12/2025	927,361	0.02
USD 45,000	S&P Global 3.25% 1/12/2049	36,019	0.00	USD 2,504,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	2,345,822	0.04
USD 135,000	Sabine Pass Liquefaction 5% 15/3/2027	135,005	0.00	EUR 100,000	Silgan 3.25% 15/3/2025	98,414	0.00
USD 250,000	Sabine Pass Liquefaction 5.625% 1/3/2025	254,875	0.01	USD 262,000	Silgan 4.125% 1/2/2028	242,004	0.00
USD 315,000	Sabine Pass Liquefaction 5.75% 15/5/2024	319,837	0.01	USD 1,309,000	Simmons Foods /Simmons Prepared Foods /Simmons Pet Food /Simmons Feed 4.625% 1/3/2029	1,160,718	0.02
USD 630,000	Sabre GBL 7.375% 1/9/2025	599,131	0.01	USD 350,000	Simon Property 3.8% 15/7/2050	287,150	0.01
USD 942,000	Sabre GBL 9.25% 15/4/2025	931,784	0.02	USD 2,058,000	Sinclair Television 4.125% 1/12/2030	1,701,472	0.03
USD 153,000	Salesforce 2.7% 15/7/2041	118,115	0.00	USD 1,207,000	Sirius XM Radio 3.125% 1/9/2026	1,076,502	0.02
USD 168,000	Salesforce 2.9% 15/7/2051	126,579	0.00	USD 2,542,000	Sirius XM Radio 3.875% 1/9/2031	2,070,598	0.04
USD 189,000	Salesforce 3.05% 15/7/2061	138,988	0.00	USD 415,000	Sirius XM Radio 4% 15/7/2028	364,692	0.01
USD 163,000	San Diego Gas & Electric 2.95% 15/8/2051	122,288	0.00	USD 187,000	Sirius XM Radio 4.125% 1/7/2030	159,651	0.00
USD 995,000	Sasol Financing USA 5.5% 18/3/2031	835,504	0.02	USD 1,844,000	Sirius XM Radio 5% 1/8/2027	1,744,959	0.03
USD 611,000	SBA Communications 3.125% 1/2/2029	504,969	0.01	USD 324,000	Sirius XM Radio 5.5% 1/7/2029	303,697	0.01
USD 2,815,000	SBA Communications 3.875% 15/2/2027	2,581,424	0.05	USD 632,000	Six Flags Entertainment 5.5% 15/4/2027	576,700	0.01
USD 200,000	Science Applications International 4.875% 1/4/2028	185,236	0.00	USD 1,319,000	Six Flags Theme Parks 7% 1/7/2025	1,338,785	0.02
USD 670,000	Scientific Games International 7% 15/5/2028	656,047	0.01	USD 629,000	SLM 3.125% 2/11/2026	529,227	0.01
USD 189,000	Scientific Games International 7.25% 15/11/2029	186,462	0.00	USD 530,000	SM Energy 5.625% 1/6/2025	516,284	0.01
USD 1,234,000	Scientific Games International 8.625% 1/7/2025	1,271,622	0.02	USD 464,000	SM Energy 6.5% 15/7/2028	450,815	0.01
EUR 130,000	SCIL IV / SCIL USA 4.375% 1/11/2026	108,250	0.00	USD 143,000	SM Energy 6.625% 15/1/2027	139,624	0.00
EUR 122,000	SCIL IV / SCIL USA 4.642% 1/11/2026	115,998	0.00	USD 494,000	SM Energy 6.75% 15/9/2026	486,042	0.01
USD 902,000	SCIL IV / SCIL USA 5.375% 1/11/2026	754,573	0.01	USD 205,000	Sonic Automotive 4.625% 15/11/2029	174,537	0.00
USD 534,000	Scotts Miracle-Gro 4% 1/4/2031	405,240	0.01	USD 5,188,000	Sotheby's 7.375% 15/10/2027	4,898,899	0.09
USD 90,000	Scotts Miracle-Gro 4.375% 1/2/2032	69,307	0.00	USD 1,087,000	Sotheby's/Bidfair 5.875% 1/6/2029	957,271	0.02
USD 45,000	Scripps Escrow II 3.875% 15/1/2029	38,086	0.00	USD 630,000	Southern 4.475% 1/8/2024	632,371	0.01
USD 899,000	Sealed Air 4% 1/12/2027	821,610	0.02	USD 415,000	Southern California Edison 0.7% 1/8/2023	402,812	0.01
USD 100,000	Sempra Energy 3.4% 1/2/2028	95,088	0.00	USD 100,000	Southern California Edison 2.95% 1/2/2051	69,501	0.00
USD 80,000	Sempra Energy 3.7% 1/4/2029	75,388	0.00	USD 100,000	Southern California Edison 3.45% 1/2/2052	76,700	0.00
USD 300,000	Sempra Energy 3.8% 1/2/2038	259,662	0.01	USD 220,000	Southern California Edison 3.65% 1/6/2051	174,389	0.00
USD 4,218,000	Sensata Technologies 4.375% 15/2/2030	3,764,696	0.07	USD 175,000	Southern California Edison 4% 1/4/2047	143,694	0.00
USD 218,000	Service International/US 3.375% 15/8/2030	179,734	0.00	USD 225,000	Southern California Edison 4.7% 1/6/2027	226,186	0.01
USD 2,279,000	Service International/US 4% 15/5/2031	1,951,810	0.04	USD 140,000	Southern California Edison 4.875% 1/3/2049	130,113	0.00
USD 200,000	Service International/US 5.125% 1/6/2029	189,701	0.00	USD 255,000	Southern California Edison 5.45% 1/6/2052	257,472	0.01
USD 230,000	Sherwin-Williams 2.3% 15/5/2030	195,277	0.00	USD 500,000	Southern Copper 3.5% 8/11/2022	499,544	0.01
USD 215,000	Sherwin-Williams 3.45% 1/6/2027	206,378	0.00				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 75,000	Southern Copper 5.875% 23/4/2045	78,402	0.00	USD 152,000	Stericycle 3.875% 15/1/2029	131,903	0.00
USD 297,000	Southwestern Energy 4.75% 1/2/2032	265,150	0.01	USD 689,000	Stevens 6.125% 1/10/2026	690,984	0.01
USD 1,740,000	Southwestern Energy 5.375% 1/2/2029	1,634,304	0.03	USD 537,355	Structured Asset Mortgage Investments II Trust 2006-AR2 2.904% 25/2/2036	463,422	0.01
USD 40,000	Southwestern Energy 5.7% 23/1/2025	40,048	0.00	USD 644,588	Structured Asset Mortgage Investments II Trust 2006-AR4 2.824% 25/6/2036	561,502	0.01
USD 747,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	674,338	0.01	USD 1,791,266	Structured Asset Mortgage Investments II Trust 2006-AR6 2.824% 25/7/2046	1,391,658	0.03
USD 284,000	Spectrum Brands 3.875% 15/3/2031	223,797	0.00	USD 1,041,674	Structured Asset Mortgage Investments II Trust 2007-AR4 2.624% 25/9/2047	986,836	0.02
USD 367,000	Spectrum Brands 5% 1/10/2029	321,111	0.01	USD 464,815	Structured Asset Mortgage Loan Trust 2007-MLN1 2.674% 25/1/2037	313,684	0.01
USD 385,000	Spectrum Brands 5.5% 15/7/2030	334,000	0.01	USD 331,000	Suburban Propane Partners /Suburban Energy Finance 5% 1/6/2031	294,898	0.01
USD 507,000	Spirit AeroSystems 5.5% 15/1/2025	497,144	0.01	USD 457,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	415,865	0.01
USD 134,000	Spirit AeroSystems 7.5% 15/4/2025	130,225	0.00	USD 151,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	140,649	0.00
USD 849,000	Sprint 7.625% 1/3/2026	902,101	0.02	USD 236,000	Sunoco / Sunoco Finance 6% 15/4/2027	229,335	0.00
USD 3,245,000	Sprint Capital 6.875% 15/11/2028	3,456,039	0.06	USD 1,840,000	Surgery Center 6.75% 1/7/2025	1,776,575	0.03
USD 5,866,000	Sprint Capital 8.75% 15/3/2032	7,119,095	0.13	USD 3,170,000	Surgery Center 10% 15/4/2027	3,201,637	0.06
USD 3,375,000	SRM Escrow Issuer 6% 1/11/2028	3,056,383	0.06	USD 162,000	Sutter Health 2.294% 15/8/2030	137,700	0.00
USD 2,948,000	SRS Distribution 4.625% 1/7/2028	2,615,296	0.05	USD 143,000	Sutter Health 3.361% 15/8/2050	110,829	0.00
USD 2,205,000	SRS Distribution 6% 1/12/2029	1,792,612	0.03	USD 1,349,000	SWF Escrow Issuer 6.5% 1/10/2029	984,750	0.02
USD 2,026,000	SRS Distribution 6.125% 1/7/2029	1,684,295	0.03	USD 1,040,000	Switch 3.75% 15/9/2028	1,032,875	0.02
USD 5,415,000	SS&C Technologies 5.5% 30/9/2027	5,151,154	0.10	USD 3,650,000	Switch 4.125% 15/6/2029	3,647,542	0.07
USD 341,000	Stagwell Global 5.625% 15/8/2029	290,399	0.01	USD 2,079,000	Synaptics 4% 15/6/2029	1,795,175	0.03
EUR 200,000	Standard Industries 2.25% 21/11/2026	168,763	0.00	USD 163,000	Synchrony Financial 3.95% 1/12/2027	149,141	0.00
USD 668,000	Standard Industries 3.375% 15/1/2031	499,239	0.01	USD 3,989,000	Syneos Health 3.625% 15/1/2029	3,404,929	0.06
USD 2,459,000	Standard Industries 4.375% 15/7/2030	1,982,387	0.04	USD 174,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	159,048	0.00
USD 159,000	Standard Industries 4.75% 15/1/2028	139,635	0.00	USD 118,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	104,038	0.00
USD 530,000	Standard Industries 5% 15/2/2027	486,981	0.01	USD 547,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	484,095	0.01
USD 1,644,000	Staples 7.5% 15/4/2026	1,401,434	0.03	USD 70,000	Tampa Electric 3.45% 15/3/2051	56,902	0.00
USD 328,000	Starwood Property Trust 4.375% 15/1/2027	294,543	0.01	USD 175,000	Tampa Electric 4.45% 15/6/2049	163,432	0.00
USD 805,000	Starwood Property Trust 5.5% 1/11/2023	802,388	0.02	USD 3,530,000	Tap Rock Resources 7% 1/10/2026	3,348,435	0.06
USD 18,447,000	State Street 2.829% 1/6/2077	14,183,450	0.26	USD 116,000	Taylor Morrison Communities 5.125% 1/8/2030	99,699	0.00
USD 1,628,000	Station Casinos 4.5% 15/2/2028	1,403,450	0.03	USD 1,481,000	Taylor Morrison Communities 5.875% 15/6/2027	1,426,099	0.03
USD 940,000	Station Casinos 4.625% 1/12/2031	786,611	0.01				
USD 220,000	Steel Dynamics 1.65% 15/10/2027	188,847	0.00				
USD 38,000	Steel Dynamics 2.4% 15/6/2025	36,067	0.00				
USD 158,000	Steel Dynamics 3.25% 15/10/2050	109,453	0.00				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 215,000	Teachers Insurance & Annuity Association of America 4.27% 15/5/2047	195,574	0.00	USD 120,000	Travelers 2.55% 27/4/2050	84,454	0.00
USD 519,000	Teleflex 4.25% 1/6/2028	471,792	0.01	USD 166,000	TRI Pointe / TRI Pointe Homes 5.875% 15/6/2024	164,524	0.00
USD 496,000	Teleflex 4.625% 15/11/2027	466,613	0.01	USD 407,000	Tri Pointe Homes 5.25% 1/6/2027	370,310	0.01
USD 570,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	565,872	0.01	USD 140,000	Tri Pointe Homes 5.7% 15/6/2028	127,026	0.00
USD 1,232,000	Tempur Sealy International 3.875% 15/10/2031	949,961	0.02	USD 3,963,000	Triumph 8.875% 1/6/2024	4,018,423	0.07
USD 102,000	Tempur Sealy International 4% 15/4/2029	84,405	0.00	USD 425,000	TSMC Arizona 4.5% 22/4/2052	414,220	0.01
USD 587,000	Tenet Healthcare 4.25% 1/6/2029	509,451	0.01	USD 579,000	TTMT Escrow Issuer 8.625% 30/9/2027	582,587	0.01
USD 712,000	Tenet Healthcare 4.625% 1/9/2024	693,652	0.01	USD 38,000	TWDC Enterprises 18 4.125% 1/6/2044	35,111	0.00
USD 146,000	Tenet Healthcare 4.625% 15/6/2028	132,915	0.00	USD 2,453,000	Twilio 3.875% 15/3/2031	1,986,047	0.04
USD 4,367,000	Tenet Healthcare 4.875% 1/1/2026	4,165,623	0.08	USD 2,441,000	Twitter 3.875% 15/12/2027	2,276,232	0.04
USD 486,000	Tenet Healthcare 5.125% 1/11/2027	453,138	0.01	USD 237,000	Twitter 5% 1/3/2030	223,171	0.00
USD 2,183,000	Tenet Healthcare 6.125% 1/10/2028	2,022,037	0.04	USD 5,661,000	Uber Technologies 0% 15/12/2025	4,882,361	0.09
USD 1,394,000	Tenet Healthcare 6.125% 15/6/2030	1,332,943	0.03	USD 3,149,000	Uber Technologies 4.5% 15/8/2029	2,742,958	0.05
USD 707,000	Tenet Healthcare 6.25% 1/2/2027	680,163	0.01	USD 1,723,000	Uber Technologies 6.25% 15/1/2028	1,647,817	0.03
USD 920,000	Terex 5% 15/5/2029	822,388	0.02	USD 2,126,000	Uber Technologies 7.5% 15/5/2025	2,148,311	0.04
USD 11,000	TerraForm Power Operating 5% 31/1/2028	10,088	0.00	USD 3,286,000	Uber Technologies 7.5% 15/9/2027	3,281,041	0.06
USD 124,000	Texas Instruments 2.7% 15/9/2051	94,062	0.00	USD 20,000	UDR 2.1% 1/8/2032	15,490	0.00
USD 700,000	Thermo Fisher Scientific 2% 15/10/2031	593,332	0.01	USD 100,000	UDR 3.2% 15/1/2030	89,165	0.00
USD 43,000	Thor Industries 4% 15/10/2029	34,912	0.00	EUR 283,000	UGI International 2.5% 1/12/2029	221,816	0.00
USD 185,000	Time Warner Cable 5.875% 15/11/2040	167,219	0.00	USD 150,000	Union Pacific 3.5% 14/2/2053	123,652	0.00
USD 160,000	Titan International 7% 30/4/2028	153,389	0.00	USD 1,000	Union Pacific 3.55% 15/8/2039	879	0.00
USD 6,925,000	TK Elevator US Newco 5.25% 15/7/2027	6,363,545	0.12	USD 625,000	Union Pacific 3.646% 15/2/2024	624,895	0.01
USD 215,000	T-Mobile USA 1.5% 15/2/2026	194,707	0.00	USD 130,000	Union Pacific 3.839% 20/3/2060	110,776	0.00
USD 785,000	T-Mobile USA 2.25% 15/2/2026	722,632	0.01	USD 225,000	Union Pacific 3.95% 15/8/2059	195,835	0.00
USD 119,000	T-Mobile USA 2.7% 15/3/2032	99,654	0.00	USD 250,000	Union Pacific 4.05% 1/3/2046	228,523	0.00
USD 345,000	T-Mobile USA 3% 15/2/2041	255,631	0.01	USD 125,000	Union Pacific 4.3% 1/3/2049	117,839	0.00
USD 340,000	T-Mobile USA 3.3% 15/2/2051	247,144	0.00	USD 2,448,000	United Airlines 4.375% 15/4/2026	2,252,349	0.04
USD 209,000	T-Mobile USA 3.5% 15/4/2031	186,058	0.00	USD 3,375,000	United Airlines 4.625% 15/4/2029	2,974,219	0.06
USD 70,000	T-Mobile USA 3.875% 15/4/2030	65,386	0.00	USD 3,192,589	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	3,200,842	0.06
USD 150,000	T-Mobile USA 4.375% 15/4/2040	133,843	0.00	USD 142,484	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	134,291	0.00
USD 116,000	T-Mobile USA 4.5% 15/4/2050	102,763	0.00	USD 134,000	United Natural Foods 6.75% 15/10/2028	129,811	0.00
USD 380,000	Toyota Motor Credit 1.15% 13/8/2027	331,755	0.01	USD 903,000	United States Steel 6.875% 1/3/2029	887,861	0.02
USD 191,000	Toyota Motor Credit 2.15% 13/2/2030	166,675	0.00	USD 105,000	UnitedHealth 3.25% 15/5/2051	83,404	0.00
				USD 905,000	UnitedHealth 3.5% 15/8/2039	788,320	0.02
				USD 120,000	UnitedHealth 4.25% 15/6/2048	111,976	0.00
				USD 200,000	UnitedHealth 4.75% 15/7/2045	199,235	0.00

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 358,000	Uniti / Uniti Finance / CSL Capital 4.75% 15/4/2028	299,682	0.01	USD 230,000	Verizon Communications 5.85% 15/9/2035	248,381	0.00
USD 1,568,000	Uniti / Uniti Finance / CSL Capital 6.5% 15/2/2029	1,182,611	0.02	USD 5,471,000	Verscend Escrow 9.75% 15/8/2026	5,528,227	0.10
USD 575,000	Univision Communications 5.125% 15/2/2025	556,963	0.01	USD 2,854,000	Vertiv 4.125% 15/11/2028	2,486,519	0.05
USD 1,241,000	Univision Communications 6.625% 1/6/2027	1,201,915	0.02	USD 1,364,000	Viasat 5.625% 15/9/2025	1,205,435	0.02
USD 808,000	Univision Communications 7.375% 30/6/2030	800,906	0.02	USD 280,000	Viasat 5.625% 15/4/2027	258,003	0.01
USD 5,849,000	US Bancorp 3.7% 15/1/2171	4,904,179	0.09	USD 1,715,000	Viasat 6.5% 15/7/2028	1,325,385	0.02
USD 839,000	US Foods 4.625% 1/6/2030	728,961	0.01	USD 1,318,000	Viavi Solutions 3.75% 1/10/2029	1,132,949	0.02
USD 1,102,000	US Foods 4.75% 15/2/2029	983,524	0.02	USD 290,000	VICI Properties 5.125% 15/5/2032	278,533	0.01
USD 981,000	US Foods 6.25% 15/4/2025	979,804	0.02	USD 1,126,000	VICI Properties / VICI Note 3.5% 15/2/2025	1,062,786	0.02
USD 1,644,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	1,535,496	0.03	USD 195,000	VICI Properties / VICI Note 3.875% 15/2/2029	170,051	0.00
USD 935,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	860,649	0.02	USD 1,054,000	VICI Properties / VICI Note 4.125% 15/8/2030	934,480	0.02
USD 352,000	Vail Resorts 6.25% 15/5/2025	353,854	0.01	USD 71,000	VICI Properties / VICI Note 4.25% 1/12/2026	66,565	0.00
USD 31,000	Valero Energy 2.85% 15/4/2025	30,053	0.00	USD 32,000	VICI Properties / VICI Note 4.5% 1/9/2026	30,318	0.00
USD 50,000	Valero Energy 4% 1/6/2052	40,830	0.00	USD 397,000	VICI Properties / VICI Note 4.5% 15/1/2028	368,711	0.01
USD 225,000	Valero Energy 4.35% 1/6/2028	221,478	0.00	USD 183,000	VICI Properties / VICI Note 4.625% 15/6/2025	177,680	0.00
USD 268,000	Ventas Realty 3% 15/1/2030	234,365	0.00	USD 792,000	VICI Properties / VICI Note 4.625% 1/12/2029	732,731	0.01
USD 3,055,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	2,688,614	0.05	USD 100,000	Virginia Electric and Power 2.45% 15/12/2050	67,340	0.00
USD 7,728,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	6,423,900	0.12	USD 425,000	Virginia Electric and Power 3.8% 1/4/2028	417,089	0.01
USD 3,841,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	3,340,574	0.06	USD 250,000	Virginia Electric and Power 4.45% 15/2/2044	233,718	0.01
USD 2,164,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,780,439	0.03	USD 100,000	Virginia Electric and Power 8.875% 15/11/2038	141,342	0.00
USD 235,000	Verizon Communications 1.5% 18/9/2030	188,344	0.00	USD 48,000	Visa 3.65% 15/9/2047	42,963	0.00
USD 378,000	Verizon Communications 1.68% 30/10/2030	303,808	0.01	USD 696,000	VistaJet Malta Finance / XO Management 6.375% 1/2/2030	598,630	0.01
USD 155,000	Verizon Communications 2.355% 15/3/2032	128,095	0.00	USD 1,655,000	Vistra Operations 4.375% 1/5/2029	1,442,755	0.03
USD 196,000	Verizon Communications 2.55% 21/3/2031	167,127	0.00	USD 69,000	Vistra Operations 5% 31/7/2027	64,427	0.00
USD 766,000	Verizon Communications 2.65% 20/11/2040	560,012	0.01	USD 740,000	Vistra Operations 5.125% 13/5/2025	737,539	0.01
USD 206,000	Verizon Communications 2.85% 3/9/2041	154,405	0.00	USD 470,000	Vistra Operations 5.5% 1/9/2026	456,497	0.01
USD 483,000	Verizon Communications 3.4% 22/3/2041	392,503	0.01	USD 938,000	VMware 2.2% 15/8/2031	737,083	0.01
USD 530,000	Verizon Communications 3.7% 22/3/2061	413,267	0.01	USD 150,000	VMware 4.7% 15/5/2030	143,679	0.00
USD 653,000	Verizon Communications 3.85% 1/11/2042	560,099	0.01	USD 755,000	Volkswagen of America Finance 0.75% 23/11/2022	750,108	0.01
USD 503,000	Verizon Communications 3.875% 8/2/2029	485,039	0.01	USD 590,000	Volkswagen of America Finance 1.25% 24/11/2025	531,605	0.01
USD 96,000	Verizon Communications 4.016% 3/12/2029	93,034	0.00	USD 8,076,000	Voya Financial 6.125% 15/3/2171	7,841,595	0.14
USD 191,000	Verizon Communications 4.329% 21/9/2028	189,104	0.00	USD 801,000	Wabash National 4.5% 15/10/2028	689,861	0.01
USD 45,000	Verizon Communications 5.25% 16/3/2037	46,020	0.00	USD 278,000	Walmart 2.65% 22/9/2051	211,792	0.00
				USD 138,000	Walt Disney 3.5% 13/5/2040	119,012	0.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 136,000	Walt Disney 3.6% 13/1/2051	114,941	0.00	USD 2,080,000	Wells Fargo Commercial Mortgage Trust 2016-LC25 4.484% 15/12/2059	1,894,703	0.03
USD 86,000	Walt Disney 6.65% 15/11/2037	103,051	0.00	USD 700,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.115% 15/1/2059	679,604	0.01
USD 1,322,635	WaMu Mortgage Pass-Through Certificates Series 2007-OA3 Trust 1.619% 25/4/2047	1,187,183	0.02	USD 1,200,000	Wells Fargo Commercial Mortgage Trust 2016-NXS6 4.531% 15/11/2049	1,108,211	0.02
USD 1,003,528	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 1.609% 25/6/2047	881,261	0.02	USD 1,422,000	Wells Fargo Commercial Mortgage Trust 2017-C39 4.118% 15/9/2050	1,270,569	0.02
USD 1,362,068	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR5 Trust 1.839% 25/6/2046	935,911	0.02	USD 147,000	Wells Fargo Commercial Mortgage Trust 2017-C41 2.6% 15/11/2050	105,216	0.00
USD 2,410,240	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 1.709% 25/10/2046	2,048,924	0.04	USD 1,200,000	Wells Fargo Commercial Mortgage Trust 2018-C44 3% 15/5/2051	886,298	0.02
USD 987,782	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA1 Trust 1.579% 25/12/2046	821,574	0.02	USD 1,294,000	Wells Fargo Commercial Mortgage Trust 2018-C44 4.993% 15/5/2051	1,160,532	0.02
USD 731,731	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 1.559% 25/4/2047	602,760	0.01	USD 570,000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	524,459	0.01
USD 1,748,196	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA5 Trust 1.699% 25/5/2047	1,525,649	0.03	USD 201,000	Welltower 2.05% 15/1/2029	170,383	0.00
USD 3,367,121	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 2.599% 25/10/2036	2,736,809	0.05	USD 1,314,000	WESCO Distribution 7.125% 15/6/2025	1,321,861	0.02
USD 191,000	Waste Management 1.5% 15/3/2031	152,089	0.00	USD 3,781,000	WESCO Distribution 7.25% 15/6/2028	3,806,780	0.07
USD 38,000	Waste Management 2.5% 15/11/2050	25,902	0.00	USD 615,000	Western Midstream Operating 4.75% 15/8/2028	591,639	0.01
USD 3,268,000	Waste Pro USA 5.5% 15/2/2026	2,934,010	0.05	USD 1,434,000	Western Midstream Operating 5.3% 1/3/2048	1,263,196	0.02
USD 575,000	Wells Fargo 3.526% 24/3/2028	544,088	0.01	USD 915,000	Western Midstream Operating 5.45% 1/4/2044	805,941	0.02
USD 205,000	Wells Fargo 3.584% 22/5/2028	193,970	0.00	USD 379,000	Western Midstream Operating 5.5% 15/8/2048	334,557	0.01
USD 4,425,000	Wells Fargo 3.9% 15/3/2171	3,898,837	0.07	USD 3,808,000	Western Midstream Operating 5.5% 1/2/2050	3,311,600	0.06
USD 685,000	Wells Fargo 3.908% 25/4/2026	671,741	0.01	USD 905,000	WeWork / WW Co-Obligor 5% 10/7/2025	592,631	0.01
USD 320,000	Wells Fargo 4.4% 14/6/2046	283,840	0.01	USD 330,000	WFRBS Commercial Mortgage Trust 2014-C22 3.915% 15/9/2057	312,322	0.01
USD 65,000	Wells Fargo 4.65% 4/11/2044	60,200	0.00	USD 2,730,000	White Cap Buyer 6.875% 15/10/2028	2,408,996	0.04
USD 530,000	Wells Fargo 4.75% 7/12/2046	490,799	0.01	USD 1,030,000	White Cap Parent 8.25% 15/3/2026	897,687	0.02
USD 760,000	Wells Fargo 4.808% 25/7/2028	759,228	0.01	USD 43,000	William Carter 5.625% 15/3/2027	41,751	0.00
USD 465,000	Wells Fargo 5.013% 4/4/2051	461,663	0.01	USD 425,000	Williams 4.55% 24/6/2024	426,974	0.01
USD 5,990,000	Wells Fargo 5.9% 15/12/2170	5,646,728	0.10	USD 475,000	Williams 4.65% 15/8/2032	460,978	0.01
USD 400,000	Wells Fargo Commercial Mortgage Trust 2015-NXS3 4.647% 15/9/2057	385,993	0.01	USD 120,000	Williams 5.3% 15/8/2052	119,021	0.00
USD 2,946,000	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.393% 15/8/2049	118,724	0.00	USD 1,500,000	Williams Scotsman International 4.625% 15/8/2028	1,350,945	0.03
USD 701,000	Wells Fargo Commercial Mortgage Trust 2016-C37 4.638% 15/12/2049	656,399	0.01	USD 190,000	Winnebago Industries 6.25% 15/7/2028	180,447	0.00
USD 4,855,081	Wells Fargo Commercial Mortgage Trust 2016-LC25 0.975% 15/12/2059	138,273	0.00	EUR 352,000	WMG Acquisition 2.25% 15/8/2031	278,107	0.01

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 170,000	WMG Acquisition 3.875% 15/7/2030	144,986	0.00	USD 2,700	BMO Capital Markets (Fund receives 19.98% Fixed; and receives/pays return on Microsoft) (22/9/2022)	704,162	0.01
USD 450,000	Workday 3.8% 1/4/2032	413,284	0.01	USD 5,100	BMO Capital Markets (Fund receives 23.58% Fixed; and receives/pays return on M & T Bank) (13/10/2022)	937,087	0.02
USD 663,000	WR Grace 4.875% 15/6/2027	614,024	0.01	USD 7,636	BMO Capital Markets (Fund receives 23.58% Fixed; and receives/pays return on Netflix) (8/9/2022)	1,756,046	0.03
USD 6,771,000	WR Grace 5.625% 15/8/2029	5,412,399	0.10	USD 15,900	BMO Capital Markets (Fund receives 23.93% Fixed; and receives/pays return on Kraft Heinz) (21/10/2022)	606,975	0.01
USD 663,000	WRKCo 3% 15/6/2033	555,302	0.01	USD 3,900	BMO Capital Markets (Fund receives 24.78% Fixed; and receives/pays return on Cigna) (21/10/2022)	1,114,977	0.02
USD 383,000	WRKCo 3.75% 15/3/2025	376,880	0.01	USD 61,400	BMO Capital Markets (Fund receives 25.55% Fixed; and receives/pays return on AT&T) (21/10/2022)	1,091,074	0.02
USD 89,000	WRKCo 3.9% 1/6/2028	85,831	0.00	USD 5,949	BMO Capital Markets (Fund receives 8.69% Fixed; and receives/pays return on O'Reilly Automotive) (27/10/2022)	4,203,954	0.08
USD 371,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	332,000	0.01	USD 3,100	Royal Bank of Canada (Fund receives 10.52% Fixed; and receives/pays return on Walmart) (13/10/2022)	415,476	0.01
USD 1,015,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	916,921	0.02	USD 21,686	Royal Bank of Canada (Fund receives 11.06% Fixed; and receives/pays return on American Express) (19/9/2022)	3,370,185	0.06
USD 2,813,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,368,800	0.04	USD 33,215	Royal Bank of Canada (Fund receives 11.21% Fixed; and receives/pays return on Boston Properties) (21/9/2022)	2,688,244	0.05
USD 653,000	Wynn Resorts Finance / Wynn Resorts Capital 7.75% 15/4/2025	651,936	0.01	USD 23,793	Royal Bank of Canada (Fund receives 11.81% Fixed; and receives/pays return on Owens Corning) (21/9/2022)	1,968,680	0.04
USD 227,000	Xerox 4.8% 1/3/2035	170,165	0.00	USD 16,638	Royal Bank of Canada (Fund receives 12.09% Fixed; and receives/pays return on Marsh & McLennan) (9/9/2022)	2,718,039	0.05
USD 22,000	Yum! Brands 4.75% 15/1/2030	20,135	0.00	USD 18,623	Royal Bank of Canada (Fund receives 12.13% Fixed; and receives/pays return on Microsoft) (27/10/2022)	5,027,182	0.09
USD 142,000	Yum! Brands 5.35% 1/11/2043	122,238	0.00	USD 26,038	Royal Bank of Canada (Fund receives 12.49% Fixed; and receives/pays return on Copart) (7/9/2022)	3,145,006	0.06
USD 344,000	Yum! Brands 5.375% 1/4/2032	315,635	0.01	USD 20,130	Royal Bank of Canada (Fund receives 12.53% Fixed; and receives/pays return on Becton Dickinson) (27/9/2022)	5,126,334	0.09
USD 8,815,000	Zayo 4% 1/3/2027	7,520,312	0.14				
USD 8,624,000	Zayo 6.125% 1/3/2028	6,752,592	0.12				
USD 4,457,000	ZoomInfo Technologies / ZoomInfo Finance 3.875% 1/2/2029	3,869,005	0.07				
		1,617,975,582	29.77				
Uruguay							
USD 562,490	Uruguay Government International Bond 4.125% 20/11/2045	535,357	0.01				
USD 452,717	Uruguay Government International Bond 4.375% 27/10/2027	465,506	0.01				
		1,000,863	0.02				
Total Bonds							
		3,008,390,162	55.35				
EQUITY LINKED NOTES							
USD 6,774	BMO Capital Markets (Fund receives 14.52% Fixed; and receives/pays return on Mastercard) (9/9/2022)	2,234,617	0.04				
USD 8,700	BMO Capital Markets (Fund receives 14.79% Fixed; and receives/pays return on American Electric Power) (15/9/2022)	852,059	0.02				
USD 4,000	BMO Capital Markets (Fund receives 18.13% Fixed; and receives/pays return on Dollar General) (29/9/2022)	954,794	0.02				
USD 188,845	BMO Capital Markets (Fund receives 18.28% Fixed; and receives/pays return on Macy's) (19/10/2022)	3,353,887	0.06				
USD 3,800	BMO Capital Markets (Fund receives 18.84% Fixed; and receives/pays return on Novo-Nordisk) (13/10/2022)	400,539	0.01				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 30,485	Royal Bank of Canada (Fund receives 12.55% Fixed; and receives/pays return on Merck) (28/10/2022)	2,646,407	0.05	USD 26,607	Royal Bank of Canada (Fund receives 17.13% Fixed; and receives/pays return on Salesforce) (27/9/2022)	4,332,431	0.08
USD 14,941	Royal Bank of Canada (Fund receives 12.85% Fixed; and receives/pays return on McKesson) (27/9/2022)	5,258,983	0.10	USD 88,757	Royal Bank of Canada (Fund receives 18.57% Fixed; and receives/pays return on Keycorp) (21/10/2022)	1,613,850	0.03
USD 42,287	Royal Bank of Canada (Fund receives 13.07% Fixed; and receives/pays return on Morgan Stanley) (13/10/2022)	3,490,372	0.06	USD 6,200	Royal Bank of Canada (Fund receives 18.83% Fixed; and receives/pays return on Huntington Ingalls Industries) (15/9/2022)	1,378,413	0.03
USD 19,522	Royal Bank of Canada (Fund receives 13.11% Fixed; and receives/pays return on Meta Platforms) (21/9/2022)	3,250,663	0.06	USD 46,038	Royal Bank of Canada (Fund receives 19.07% Fixed; and receives/pays return on Fifth Third Bancorp) (21/10/2022)	1,602,408	0.03
USD 64,003	Royal Bank of Canada (Fund receives 13.29% Fixed; and receives/pays return on Jpmorgan Chase) (13/10/2022)	7,277,306	0.13	USD 32,880	Royal Bank of Canada (Fund receives 19.49% Fixed; and receives/pays return on Discover Financial Services) (19/9/2022)	3,367,125	0.06
USD 3,104	Royal Bank of Canada (Fund receives 13.75% Fixed; and receives/pays return on Unitedhealth) (10/11/2022)	1,638,153	0.03	EUR 5,400	Royal Bank of Canada (Fund receives 19.64% Fixed; and receives/pays return on Publicis) (22/9/2022)	264,148	0.00
USD 41,336	Royal Bank of Canada (Fund receives 13.91% Fixed; and receives/pays return on Sealed Air) (2/11/2022)	2,273,794	0.04	USD 12,100	Royal Bank of Canada (Fund receives 19.99% Fixed; and receives/pays return on Edison International) (3/10/2022)	811,731	0.01
USD 10,648	Royal Bank of Canada (Fund receives 14.13% Fixed; and receives/pays return on Cigna) (4/11/2022)	3,036,856	0.06	USD 73,752	Royal Bank of Canada (Fund receives 21.16% Fixed; and receives/pays return on Mattel) (21/10/2022)	1,660,450	0.03
USD 11,876	Royal Bank of Canada (Fund receives 14.51% Fixed; and receives/pays return on Danaher) (9/9/2022)	3,260,659	0.06	EUR 3,800	Royal Bank of Canada (Fund receives 22.84% Fixed; and receives/pays return on Siemens) (7/10/2022)	394,092	0.01
USD 37,611	Royal Bank of Canada (Fund receives 14.75% Fixed; and receives/pays return on Intercontinental Exchange) (27/9/2022)	3,844,567	0.07	USD 1,600	Royal Bank of Canada (Fund receives 24.16% Fixed; and receives/pays return on Broadcom) (6/10/2022)	818,565	0.02
USD 11,868	Royal Bank of Canada (Fund receives 16.03% Fixed; and receives/pays return on Adobe) (15/9/2022)	4,532,851	0.08	GBP 58,900	Royal Bank of Canada (Fund receives 25.64% Fixed; and receives/pays return on Prudential) (7/10/2022)	634,261	0.01
USD 33,636	Royal Bank of Canada (Fund receives 16.06% Fixed; and receives/pays return on Qualcomm) (27/9/2022)	4,533,083	0.08	GBP 11,900	Royal Bank of Canada (Fund receives 27.16% Fixed; and receives/pays return on Shell) (22/9/2022)	301,856	0.01
CAD 21,800	Royal Bank of Canada (Fund receives 16.33% Fixed; and receives/pays return on Rogers Communications) (15/9/2022)	944,918	0.02	USD 4,400	Royal Bank of Canada (Fund receives 27.51% Fixed; and receives/pays return on Applied Materials) (13/10/2022)	425,626	0.01
USD 20,020	Royal Bank of Canada (Fund receives 16.35% Fixed; and receives/pays return on Fidelity National Information Services) (4/11/2022)	1,897,497	0.03	USD 7,900	Royal Bank of Canada (Fund receives 27.61% Fixed; and receives/pays return on Hess) (13/10/2022)	919,139	0.02
USD 18,678	Royal Bank of Canada (Fund receives 16.93% Fixed; and receives/pays return on Autonation) (21/10/2022)	2,317,528	0.04	USD 27,700	Royal Bank of Canada (Fund receives 28.43% Fixed; and receives/pays return on General Motors) (6/10/2022)	1,062,012	0.02

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 28,652	Royal Bank of Canada (Fund receives 8.75% Fixed; and receives/pays return on Automatic Data Processing) (21/9/2022)	6,960,237	0.13	USD 114,628	Société Générale (Fund receives 14.63% Fixed; and receives/pays return on Mgm Resorts International) (27/9/2022)	3,839,695	0.07
USD 29,277	Royal Bank of Canada (Fund receives 9.62% Fixed; and receives/pays return on Waste Management) (21/9/2022)	4,860,439	0.09	USD 13,361	Société Générale (Fund receives 14.94% Fixed; and receives/pays return on First Republic Bank) (13/10/2022)	2,067,381	0.04
USD 16,600	Royal Bank of Canada (Fund receives 9.63% Fixed; and receives/pays return on Republic Services) (27/10/2022)	2,378,343	0.04	USD 97,082	Société Générale (Fund receives 15.05% Fixed; and receives/pays return on Invitation Homes) (15/9/2022)	3,555,216	0.06
USD 12,797	Société Générale (Fund receives 10.13% Fixed; and receives/pays return on Progressive) (14/10/2022)	1,550,306	0.03	USD 59,271	Société Générale (Fund receives 15.34% Fixed; and receives/pays return on Archer-Daniels-Midland) (12/9/2022)	4,993,757	0.09
USD 26,575	Société Générale (Fund receives 10.79% Fixed; and receives/pays return on Chubb) (23/9/2022)	5,069,908	0.09	USD 9,900	Société Générale (Fund receives 15.39% Fixed; and receives/pays return on Mondelez Inter) (9/9/2022)	619,837	0.01
USD 27,326	Société Générale (Fund receives 11.22% Fixed; and receives/pays return on Cadence Design Sys) (12/9/2022)	4,811,529	0.09	USD 1,702	Société Générale (Fund receives 15.71% Fixed; and receives/pays return on Autozone) (21/9/2022)	3,627,136	0.07
USD 10,066	Société Générale (Fund receives 12.07% Fixed; and receives/pays return on Broadcom) (2/9/2022)	5,085,672	0.09	USD 8,600	Société Générale (Fund receives 15.86% Fixed; and receives/pays return on Ralph Lauren) (9/9/2022)	801,309	0.01
USD 2,272	Société Générale (Fund receives 12.22% Fixed; and receives/pays return on Cintas) (13/10/2022)	919,182	0.02	USD 188,418	Société Générale (Fund receives 16% Fixed; and receives/pays return on Schlumberger) (19/10/2022)	7,031,265	0.13
USD 24,893	Société Générale (Fund receives 13.16% Fixed; and receives/pays return on American Tower Reit) (15/9/2022)	6,391,591	0.12	USD 16,043	Société Générale (Fund receives 16.61% Fixed; and receives/pays return on Eaton) (9/9/2022)	2,233,274	0.04
USD 24,919	Société Générale (Fund receives 13.2% Fixed; and receives/pays return on Prologis) (1/9/2022)	3,130,873	0.06	USD 18,200	Société Générale (Fund receives 16.91% Fixed; and receives/pays return on Cognizant Tech Solutions) (19/9/2022)	1,182,810	0.02
USD 49,100	Société Générale (Fund receives 13.41% Fixed; and receives/pays return on Cisco Systems) (19/9/2022)	2,205,252	0.04	GBP 798,200	Société Générale (Fund receives 16.91% Fixed; and receives/pays return on Vodafone) (22/9/2022)	1,079,979	0.02
USD 329,342	Société Générale (Fund receives 13.69% Fixed; and receives/pays return on Ford Motor) (23/9/2022)	5,094,141	0.09	USD 47,657	Société Générale (Fund receives 16.97% Fixed; and receives/pays return on Ball) (27/9/2022)	2,707,626	0.05
USD 32,036	Société Générale (Fund receives 13.86% Fixed; and receives/pays return on US Bancorp) (14/10/2022)	1,470,126	0.03	USD 13,667	Société Générale (Fund receives 17.17% Fixed; and receives/pays return on Kila) (23/9/2022)	4,781,180	0.09
USD 23,000	Société Générale (Fund receives 14.07% Fixed; and receives/pays return on Cardinal Health) (9/9/2022)	1,298,516	0.02	USD 9,903	Société Générale (Fund receives 17.2% Fixed; and receives/pays return on Servicenow) (23/9/2022)	4,452,929	0.08

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 28,151	Société Générale (Fund receives 17.56% Fixed; and receives/pays return on Crown Castle) (23/9/2022)	4,846,189	0.09	USD 10,091	BNP Paribas (Fund receives 13.55% Fixed; and receives/pays return on Palo Alto Networks) (29/9/2022)	5,575,960	0.10
USD 49,800	Société Générale (Fund receives 17.79% Fixed; and receives/pays return on Newell Brands) (9/9/2022)	915,472	0.02	USD 15,393	BNP Paribas (Fund receives 13.98% Fixed; and receives/pays return on United Rentals) (15/9/2022)	4,531,520	0.08
USD 21,861	Société Générale (Fund receives 17.83% Fixed; and receives/pays return on Tesla) (27/9/2022)	6,176,965	0.11	USD 16,724	BNP Paribas (Fund receives 14.25% Fixed; and receives/pays return on Packaging of America) (26/10/2022)	2,311,330	0.04
USD 14,898	Société Générale (Fund receives 21.4% Fixed; and receives/pays return on Marriott Intl) (9/9/2022)	2,310,574	0.04	USD 14,747	BNP Paribas (Fund receives 14.28% Fixed; and receives/pays return on Zimmer Biomet) (9/9/2022)	1,599,691	0.03
USD 4,000	Société Générale (Fund receives 22.68% Fixed; and receives/pays return on Laboratory Of America) (21/10/2022)	917,069	0.02	USD 2,600	BNP Paribas (Fund receives 14.3% Fixed; and receives/pays return on Ameren) (29/9/2022)	235,405	0.01
USD 27,700	Société Générale (Fund receives 26.42% Fixed; and receives/pays return on Apollo Asset Management) (21/10/2022)	1,579,505	0.03	USD 57,894	BNP Paribas (Fund receives 14.52% Fixed; and receives/pays return on Wells Fargo) (14/10/2022)	2,498,638	0.05
USD 5,900	Société Générale (Fund receives 29.5% Fixed; and receives/pays return on Conocophillips) (19/9/2022)	544,738	0.01	USD 129,541	BNP Paribas (Fund receives 14.91% Fixed; and receives/pays return on Bank of America) (1/9/2022)	4,415,771	0.08
USD 51,400	Société Générale (Fund receives 8.34% Fixed; and receives/pays return on Philip Morris International) (9/9/2022)	4,921,482	0.09	USD 21,154	BNP Paribas (Fund receives 15.01% Fixed; and receives/pays return on Chevron) (9/9/2022)	3,323,541	0.06
USD 71,265	Société Générale (Fund receives 8.56% Fixed; and receives/pays return on Apple) (4/10/2022)	11,466,420	0.21	USD 36,854	BNP Paribas (Fund receives 15.02% Fixed; and receives/pays return on Citigroup) (14/10/2022)	1,808,603	0.03
USD 29,430	Société Générale (Fund receives 8.66% Fixed; and receives/pays return on Zoetis) (23/9/2022)	4,694,372	0.09	USD 6,200	BNP Paribas (Fund receives 15.13% Fixed; and receives/pays return on Willis Towers Watson) (13/10/2022)	1,296,204	0.02
USD 17,617	Société Générale (Fund receives 8.68% Fixed; and receives/pays return on Microsoft) (13/10/2022)	4,722,290	0.09	USD 17,204	BNP Paribas (Fund receives 16.35% Fixed; and receives/pays return on Albemarle) (27/9/2022)	4,377,684	0.08
USD 19,700	Société Générale (Fund receives 9.62% Fixed; and receives/pays return on Unitedhealth) (14/10/2022)	10,342,420	0.19	USD 14,664	BNP Paribas (Fund receives 16.4% Fixed; and receives/pays return on Vulcan Materials) (27/9/2022)	2,442,262	0.05
USD 10,386	BNP Paribas (Fund receives 10.08% Fixed; and receives/pays return on Hershey) (31/10/2022)	2,374,700	0.04	USD 8,400	BNP Paribas (Fund receives 16.43% Fixed; and receives/pays return on Kimberly-Clark) (13/10/2022)	1,088,786	0.02
USD 60,522	BNP Paribas (Fund receives 11.03% Fixed; and receives/pays return on Amazon.com) (19/9/2022)	7,895,384	0.15	USD 4,398	BNP Paribas (Fund receives 16.44% Fixed; and receives/pays return on Fair Isaac) (27/9/2022)	2,035,118	0.04
USD 10,474	BNP Paribas (Fund receives 12.12% Fixed; and receives/pays return on Humana) (19/9/2022)	5,101,387	0.09	USD 12,442	BNP Paribas (Fund receives 16.51% Fixed; and receives/pays return on Union Pacific) (9/9/2022)	2,734,846	0.05

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 10,900	BNP Paribas (Fund receives 16.71% Fixed; and receives/pays return on Public Service Enterprise) (6/10/2022)	709,789	0.01	USD 22,191	BNP Paribas (Fund receives 21.39% Fixed; and receives/pays return on Eli Lilly) (27/9/2022)	6,789,613	0.13
USD 46,918	BNP Paribas (Fund receives 16.8% Fixed; and receives/pays return on Pentair) (26/10/2022)	2,145,847	0.04	USD 16,500	BNP Paribas (Fund receives 21.94% Fixed; and receives/pays return on Williams) (13/10/2022)	553,996	0.01
USD 49,884	BNP Paribas (Fund receives 16.81% Fixed; and receives/pays return on CF Industries) (29/9/2022)	5,102,530	0.09	USD 4,500	BNP Paribas (Fund receives 22.41% Fixed; and receives/pays return on PPG Industries) (29/9/2022)	567,933	0.01
USD 95,559	BNP Paribas (Fund receives 16.91% Fixed; and receives/pays return on American International) (29/9/2022)	4,977,827	0.09	USD 16,500	BNP Paribas (Fund receives 23.55% Fixed; and receives/pays return on Fidelity National Financial) (29/9/2022)	640,813	0.01
USD 64,089	BNP Paribas (Fund receives 17.13% Fixed; and receives/pays return on CSX) (9/9/2022)	2,009,973	0.04	USD 6,100	BNP Paribas (Fund receives 24.77% Fixed; and receives/pays return on Capital One Financial) (29/9/2022)	651,146	0.01
USD 2,200	BNP Paribas (Fund receives 17.36% Fixed; and receives/pays return on Humana) (13/10/2022)	1,072,501	0.02	USD 72,627	BNP Paribas (Fund receives 25.94% Fixed; and receives/pays return on Alphabet) (9/9/2022)	7,994,420	0.15
USD 14,515	BNP Paribas (Fund receives 17.9% Fixed; and receives/pays return on Charles Schwab) (1/9/2022)	968,521	0.02	USD 35,000	BNP Paribas (Fund receives 27.68% Fixed; and receives/pays return on Invesco) (6/10/2022)	596,134	0.01
USD 2,000	BNP Paribas (Fund receives 18.06% Fixed; and receives/pays return on Elevance Health) (6/10/2022)	967,031	0.02	USD 64,544	BNP Paribas (Fund receives 29.45% Fixed; and receives/pays return on Dow Chemical) (9/9/2022)	3,266,684	0.06
USD 36,093	BNP Paribas (Fund receives 18.61% Fixed; and receives/pays return on Toll Brothers) (7/12/2022)	1,614,838	0.03	USD 12,513	BNP Paribas (Fund receives 29.81% Fixed; and receives/pays return on Signature Bank) (19/10/2022)	2,251,635	0.04
USD 16,025	BNP Paribas (Fund receives 18.75% Fixed; and receives/pays return on Global Payments) (9/9/2022)	2,010,882	0.04	USD 37,432	BNP Paribas (Fund receives 33.69% Fixed; and receives/pays return on Synchrony Financial) (1/9/2022)	1,233,680	0.02
USD 12,000	BNP Paribas (Fund receives 19.14% Fixed; and receives/pays return on Zimmer Biomet) (6/10/2022)	1,315,962	0.02	USD 31,123	BNP Paribas (Fund receives 7.43% Fixed; and receives/pays return on General Mills) (23/9/2022)	2,401,286	0.04
USD 8,739	BNP Paribas (Fund receives 19.2% Fixed; and receives/pays return on DR Horton) (9/9/2022)	631,313	0.01	USD 16,321	BNP Paribas (Fund receives 9.07% Fixed; and receives/pays return on Accenture) (27/9/2022)	4,818,393	0.09
USD 81,856	BNP Paribas (Fund receives 19.91% Fixed; and receives/pays return on Occidental Petroleum) (19/9/2022)	5,578,702	0.10	USD 13,801	BNP Paribas (Fund receives 9.41% Fixed; and receives/pays return on Thermo Fisher Scientific) (15/9/2022)	7,716,151	0.14
USD 7,047	BNP Paribas (Fund receives 20.46% Fixed; and receives/pays return on Equinix) (15/9/2022)	4,746,344	0.09	USD 32,435	BNP Paribas (Fund receives 9.65% Fixed; and receives/pays return on Hologic) (1/11/2022)	2,215,014	0.04
USD 22,700	BNP Paribas (Fund receives 21.33% Fixed; and receives/pays return on American International) (29/9/2022)	1,178,737	0.02	USD 17,242	BNP Paribas (Fund receives 9.85% Fixed; and receives/pays return on Avalonbay Communities) (15/9/2022)	3,540,276	0.07

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 16,596	JP Morgan (Fund receives 10.4% Fixed; and receives/pays return on CME) (24/10/2022)	3,292,101	0.06	GBP 16,700	JP Morgan (Fund receives 17.92% Fixed; and receives/pays return on AstraZeneca) (7/10/2022)	2,080,257	0.04
USD 113,037	JP Morgan (Fund receives 10.9% Fixed; and receives/pays return on Altria) (15/9/2022)	5,087,595	0.09	USD 37,042	JP Morgan (Fund receives 17.98% Fixed; and receives/pays return on Kroger) (9/9/2022)	1,767,846	0.03
USD 46,156	JP Morgan (Fund receives 11.41% Fixed; and receives/pays return on International Paper) (28/10/2022)	1,954,314	0.04	USD 25,600	JP Morgan (Fund receives 18.12% Fixed; and receives/pays return on Citigroup) (15/9/2022)	1,250,104	0.02
USD 35,459	JP Morgan (Fund receives 11.83% Fixed; and receives/pays return on Apple) (31/10/2022)	5,754,262	0.11	USD 102,342	JP Morgan (Fund receives 18.28% Fixed; and receives/pays return on Alcoa) (14/10/2022)	5,074,118	0.09
USD 25,052	JP Morgan (Fund receives 11.94% Fixed; and receives/pays return on Fiserv) (28/10/2022)	2,590,474	0.05	USD 29,744	JP Morgan (Fund receives 19.22% Fixed; and receives/pays return on Kroger) (9/9/2022)	1,417,730	0.03
USD 34,919	JP Morgan (Fund receives 12.11% Fixed; and receives/pays return on Honeywell International) (15/9/2022)	6,695,644	0.12	USD 118,942	JP Morgan (Fund receives 19.69% Fixed; and receives/pays return on Halliburton) (18/10/2022)	3,493,162	0.07
USD 35,350	JP Morgan (Fund receives 12.47% Fixed; and receives/pays return on MetLife) (3/11/2022)	2,308,026	0.04	USD 2,200	JP Morgan (Fund receives 19.92% Fixed; and receives/pays return on First Citizens BancShares) (22/9/2022)	1,609,141	0.03
USD 20,888	JP Morgan (Fund receives 12.5% Fixed; and receives/pays return on Home Depot) (4/10/2022)	6,141,997	0.11	GBP 325,900	JP Morgan (Fund receives 21.43% Fixed; and receives/pays return on BP) (7/10/2022)	1,612,084	0.03
USD 42,430	JP Morgan (Fund receives 12.62% Fixed; and receives/pays return on Alphabet) (29/9/2022)	4,715,515	0.09	USD 7,351	JP Morgan (Fund receives 21.74% Fixed; and receives/pays return on FedEx) (22/9/2022)	1,575,019	0.03
USD 36,834	JP Morgan (Fund receives 13.54% Fixed; and receives/pays return on Nucor) (21/10/2022)	4,880,145	0.09	USD 37,614	JP Morgan (Fund receives 23.37% Fixed; and receives/pays return on Simon Property) (19/9/2022)	3,891,401	0.07
USD 10,496	JP Morgan (Fund receives 13.9% Fixed; and receives/pays return on FLEETCOR Technologies) (3/11/2022)	2,280,432	0.04	USD 4,200	JP Morgan (Fund receives 27.81% Fixed; and receives/pays return on Comerica) (23/9/2022)	335,701	0.01
USD 48,413	JP Morgan (Fund receives 13.95% Fixed; and receives/pays return on Masco) (15/9/2022)	2,478,999	0.05	USD 22,791	JP Morgan (Fund receives 48.88% Fixed; and receives/pays return on Pioneer Natural Resources) (19/9/2022)	5,402,664	0.10
USD 15,871	JP Morgan (Fund receives 15.6% Fixed; and receives/pays return on Archer-Daniels-Midland) (27/10/2022)	1,373,940	0.03	USD 29,378	JP Morgan (Fund receives 7.17% Fixed; and receives/pays return on Walmart) (22/9/2022)	3,917,632	0.07
USD 101,777	JP Morgan (Fund receives 16.89% Fixed; and receives/pays return on Delta Air Lines) (13/10/2022)	3,246,650	0.06	USD 34,745	JP Morgan (Fund receives 7.55% Fixed; and receives/pays return on Berkshire Hathaway) (29/9/2022)	9,971,697	0.18
USD 8,000	JP Morgan (Fund receives 17.86% Fixed; and receives/pays return on Prudential Financial) (15/9/2022)	777,819	0.02	USD 32,092	JP Morgan (Fund receives 7.74% Fixed; and receives/pays return on Paychex) (22/9/2022)	4,015,675	0.07

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 87,049	JP Morgan (Fund receives 9.03% Fixed; and receives/pays return on Comcast) (23/9/2022)	3,175,807	0.06	USD 5,897	Credit Suisse (Fund receives 15.65% Fixed; and receives/pays return on Palo Alto Networks) (18/11/2022)	3,304,350	0.06
USD 50,306	JP Morgan (Fund receives 9.03% Fixed; and receives/pays return on CVS Health) (19/9/2022)	5,007,051	0.09	USD 35,145	Credit Suisse (Fund receives 16.45% Fixed; and receives/pays return on Bank of New York Mellon) (14/10/2022)	1,476,950	0.03
USD 37,637	JP Morgan (Fund receives 9.33% Fixed; and receives/pays return on Electronic Arts) (19/9/2022)	4,844,581	0.09	USD 18,900	Credit Suisse (Fund receives 16.75% Fixed; and receives/pays return on Altria) (9/9/2022)	828,601	0.02
USD 29,873	JP Morgan (Fund receives 9.99% Fixed; and receives/pays return on Hilton Worldwide) (24/10/2022)	3,847,454	0.07	USD 33,200	Credit Suisse (Fund receives 18.25% Fixed; and receives/pays return on Equitable) (9/9/2022)	927,870	0.02
USD 13,671	Credit Suisse (Fund receives 10.1% Fixed; and receives/pays return on Constellation Brands) (6/10/2022)	3,375,595	0.06	USD 8,752	Credit Suisse (Fund receives 20.45% Fixed; and receives/pays return on Tractor Supply) (21/10/2022)	1,640,633	0.03
USD 3,091	Credit Suisse (Fund receives 10.65% Fixed; and receives/pays return on Chipotle Mexican Grill) (21/9/2022)	4,917,155	0.09	EUR 9,900	Credit Suisse (Fund receives 20.7% Fixed; and receives/pays return on Danone) (20/10/2022)	514,004	0.01
USD 61,407	Credit Suisse (Fund receives 10.7% Fixed; and receives/pays return on Oracle) (12/9/2022)	4,582,836	0.08	USD 15,700	Credit Suisse (Fund receives 21.7% Fixed; and receives/pays return on Sealed Air) (23/9/2022)	858,157	0.02
USD 24,714	Credit Suisse (Fund receives 10.9% Fixed; and receives/pays return on Microsoft) (21/9/2022)	6,546,583	0.12	USD 22,100	Credit Suisse (Fund receives 22.35% Fixed; and receives/pays return on Dentsply Sirona) (9/9/2022)	732,379	0.01
USD 9,961	Credit Suisse (Fund receives 13.2% Fixed; and receives/pays return on Goldman Sachs) (1/9/2022)	3,197,081	0.06	EUR 16,400	Credit Suisse (Fund receives 22.6% Fixed; and receives/pays return on Airbus) (7/10/2022)	1,616,045	0.03
USD 70,980	Credit Suisse (Fund receives 13.95% Fixed; and receives/pays return on Pfizer) (2/11/2022)	3,277,270	0.06	GBP 19,200	Credit Suisse (Fund receives 24.3% Fixed; and receives/pays return on British America Tobacco) (20/10/2022)	756,430	0.01
USD 13,773	Credit Suisse (Fund receives 13.95% Fixed; and receives/pays return on United Parcel Service) (25/10/2022)	2,685,563	0.05	USD 35,600	Credit Suisse (Fund receives 25.75% Fixed; and receives/pays return on Wells Fargo) (23/9/2022)	1,544,607	0.03
USD 26,186	Credit Suisse (Fund receives 14.7% Fixed; and receives/pays return on NVIDIA) (21/9/2022)	4,008,719	0.07	USD 14,600	Credit Suisse (Fund receives 28.25% Fixed; and receives/pays return on SL Green Realty) (9/9/2022)	648,837	0.01
USD 140,784	Credit Suisse (Fund receives 14.9% Fixed; and receives/pays return on Bank of America) (13/10/2022)	4,841,224	0.09	USD 19,771	Credit Suisse (Fund receives 8.75% Fixed; and receives/pays return on Marsh & McLennan) (21/10/2022)	3,248,140	0.06
USD 27,500	Credit Suisse (Fund receives 15.3% Fixed; and receives/pays return on Verizon Communications) (23/9/2022)	1,173,585	0.02	USD 89,120	Credit Suisse (Fund receives 9.05% Fixed; and receives/pays return on Bristol-Myers Squibb) (21/9/2022)	6,006,604	0.11
USD 4,711	Credit Suisse (Fund receives 15.35% Fixed; and receives/pays return on Martin Marietta Materials) (31/10/2022)	1,623,043	0.03	USD 23,675	UBS (Fund receives 12.1% Fixed; and receives/pays return on Lowe's) (4/10/2022)	4,676,096	0.09

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 13,800	UBS (Fund receives 14.3% Fixed; and receives/pays return on SS&C Technologies) (3/10/2022)	783,436	0.02	USD 27,431	Goldman Sachs (Fund receives 18.48% Fixed; and receives/pays return on Truist Financial) (8/9/2022)	1,303,946	0.02
USD 27,300	UBS (Fund receives 17% Fixed; and receives/pays return on Unilever) (29/9/2022)	1,257,387	0.02	USD 26,100	Goldman Sachs (Fund receives 19.19% Fixed; and receives/pays return on Telefonaktiebolaget LM Ericsson) (22/9/2022)	192,806	0.00
USD 5,200	UBS (Fund receives 17.5% Fixed; and receives/pays return on Semptra Energy) (29/9/2022)	840,343	0.02	USD 8,000	Goldman Sachs (Fund receives 23.28% Fixed; and receives/pays return on Lear) (15/9/2022)	1,110,408	0.02
USD 8,500	UBS (Fund receives 19.1% Fixed; and receives/pays return on Leidos) (3/10/2022)	828,753	0.02	USD 32,000	Goldman Sachs (Fund receives 31.83% Fixed; and receives/pays return on EQT) (22/9/2022)	1,498,598	0.03
USD 16,400	UBS (Fund receives 20.9% Fixed; and receives/pays return on Medtronic) (6/10/2022)	1,466,306	0.03	EUR 27,100	HSBC (Fund receives 24.4% Fixed; and receives/pays return on Bayer) (20/10/2022)	1,423,759	0.03
USD 10,600	UBS (Fund receives 22.3% Fixed; and receives/pays return on Fidelity National Information Services) (3/10/2022)	1,001,739	0.02	EUR 15,100	HSBC (Fund receives 26.1% Fixed; and receives/pays return on Sanofi) (20/10/2022)	1,237,998	0.02
USD 1,800	UBS (Fund receives 22.4% Fixed; and receives/pays return on FedEx) (22/9/2022)	383,317	0.01	USD 114,786	Nomura (Fund receives 18.15% Fixed; and receives/pays return on Corning) (12/9/2022)	3,980,698	0.07
GBP 194,000	Credit Suisse (Fund receives 16.2% Fixed; and receives/pays return on BAE System) (7/10/2022)	1,751,099	0.03	USD 8,100	Nomura (Fund receives 30.1026% Fixed; and receives/pays return on Ross Stores) (23/9/2022)	678,782	0.01
USD 19,218	Goldman Sachs (Fund receives 11.25% Fixed; and receives/pays return on Johnson & Johnson) (8/9/2022)	3,140,462	0.06	USD 25,842	Citigroup (Fund receives 10.65% Fixed; and receives/pays return on McDonalds) (12/9/2022)	6,596,602	0.12
USD 27,112	Goldman Sachs (Fund receives 11.42% Fixed; and receives/pays return on Ecolab) (23/9/2022)	4,513,689	0.08	USD 1,319	Citigroup (Fund receives 11.39% Fixed; and receives/pays return on Autozone) (21/9/2022)	2,804,468	0.05
USD 15,198	Goldman Sachs (Fund receives 12.97% Fixed; and receives/pays return on Abbott Laboratories) (8/9/2022)	1,577,108	0.03	USD 14,753	Citigroup (Fund receives 12.4% Fixed; and receives/pays return on Costco Wholesale) (23/9/2022)	7,322,114	0.14
USD 8,051	Goldman Sachs (Fund receives 13.86% Fixed; and receives/pays return on Hasbro) (8/9/2022)	639,446	0.01	USD 65,869	Citigroup (Fund receives 12.65% Fixed; and receives/pays return on Apple) (12/9/2022)	10,487,370	0.19
USD 7,150	Goldman Sachs (Fund receives 14.37% Fixed; and receives/pays return on Elevance Health) (8/9/2022)	3,451,702	0.06	USD 61,563	Citigroup (Fund receives 14.36% Fixed; and receives/pays return on Williams) (9/9/2022)	2,075,471	0.04
USD 8,800	Goldman Sachs (Fund receives 14.37% Fixed; and receives/pays return on Merck) (19/9/2022)	760,924	0.01	USD 33,228	Citigroup (Fund receives 14.99% Fixed; and receives/pays return on Microsoft) (12/9/2022)	8,795,222	0.16
USD 5,400	Goldman Sachs (Fund receives 15.67% Fixed; and receives/pays return on CVS Health) (3/10/2022)	528,296	0.01	USD 11,454	Citigroup (Fund receives 16.09% Fixed; and receives/pays return on Visa) (9/9/2022)	2,323,562	0.04
USD 10,200	Goldman Sachs (Fund receives 18.09% Fixed; and receives/pays return on Comcast) (22/9/2022)	374,915	0.01	USD 17,191	Citigroup (Fund receives 17.94% Fixed; and receives/pays return on DuPont de Nemours) (9/9/2022)	975,847	0.02
USD 3,957	Goldman Sachs (Fund receives 18.35% Fixed; and receives/pays return on M&T Bank) (8/9/2022)	698,784	0.01				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 35,544	Citigroup (Fund receives 18.33% Fixed; and receives/pays return on ConocoPhillips) (9/9/2022)	3,728,116	0.07	Other Transferable Securities			
USD 7,195	Citigroup (Fund receives 19.56% Fixed; and receives/pays return on MPC UN Equity) (9/9/2022)	715,109	0.01	COMMON STOCKS (SHARES)			
USD 35,140	Citigroup (Fund receives 22.43% Fixed; and receives/pays return on Citizens Financial) (8/9/2022)	1,292,792	0.03	Cyprus			
USD 35,751	Citigroup (Fund receives 23.23% Fixed; and receives/pays return on Exxon Mobil) (9/9/2022)	3,384,005	0.06	510,198	Fix Price**	82	0.00
USD 6,495	Citigroup (Fund receives 23.93% Fixed; and receives/pays return on Equifax) (9/9/2022)	1,242,027	0.02	29,401	TCS**	294	0.00
USD 104,944	Citigroup (Fund receives 8.11% Fixed; and receives/pays return on Coca-Cola) (12/9/2022)	6,543,188	0.12			376	0.00
USD 70,964	Citigroup (Fund receives 8.59% Fixed; and receives/pays return on Graphic Packaging) (12/9/2022)	1,597,572	0.03	Russian Federation			
Total Equity Linked Notes		678,194,427	12.47	387,085	Alrosa**	64	0.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		5,235,218,577	96.30	147,268	LUKOIL**	23	0.00
				10,693	LUKOIL**	2	0.00
				1	Mobile TeleSystems**	-	0.00
				27	Novatek**	-	0.00
				7	Novolipetsk Steel**	-	0.00
						89	0.00
				United States			
				2,336	Sequoia Pine Investment**	1,323,975	0.03
				Total Common Stocks (Shares)		1,324,440	0.03
				BONDS			
				Cayman Islands			
				USD 8,000,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040**	7,522,400	0.14
				Total Bonds		7,522,400	0.14
				Total Other Transferable Securities		8,846,840	0.17
				Total Portfolio		5,244,065,417	96.47
				Other Net Assets		191,891,076	3.53
				Total Net Assets (USD)		5,435,956,493	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
AUD	322,000	USD	222,007	Bank of America	14/10/2022	(1,184)
CAD	6,106,000	USD	4,673,319	State Street	14/10/2022	(25,158)
				Royal Bank of Canada	14/10/2022	(1,141)
CAD	170,000	USD	130,553	Morgan Stanley	14/10/2022	(6,146)
CAD	27,000	USD	20,840	Bank of America	14/10/2022	(286)
CHF	2,205,000	USD	2,296,049	Bank of America	14/10/2022	(36,861)
CHF	169,000	USD	178,248	Deutsche Bank	14/10/2022	(5,095)
CHF	125,000	USD	130,894	State Street	14/10/2022	(2,822)
EUR	437,000	USD	447,620	Bank of America	14/10/2022	(9,166)
EUR	15,000	USD	15,323	HSBC Bank	14/10/2022	(273)
				Royal Bank of Canada	14/10/2022	(8,735)
				Standard		
EUR	270,000	USD	270,430	Chartered Bank	14/9/2022	(91)
EUR	430,000	USD	427,124	Bank of America	14/9/2022	3,416
EUR	620,000	USD	620,892	BNY Mellon	14/9/2022	(114)
				Royal Bank of Canada	14/10/2022	(54,021)
GBP	1,802,000	USD	2,147,633			

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
GBP	152,000	USD	185,316	Morgan Stanley	14/10/2022	(8,719)
GBP	29,000	USD	34,973	HSBC Bank	14/10/2022	(1,280)
GBP	50,000	USD	59,280	Toronto-Dominion	14/9/2022	(1,224)
				Standard		
GBP	250,000	USD	291,568	Chartered Bank	14/9/2022	(1,287)
HKD	1,232,000	USD	157,238	Bank of America	14/10/2022	(131)
KRW	570,687,000	USD	434,826	Citigroup	14/10/2022	(9,331)
NZD	4,784,000	USD	2,941,474	Bank of America	14/10/2022	(10,986)
NZD	448,000	USD	280,138	Morgan Stanley	14/10/2022	(5,711)
SGD	160,000	USD	117,089	Barclays	14/10/2022	(2,558)
USD	206,875	EUR	194,724	Bank of America	21/9/2022	11,813
USD	429,971	EUR	406,000	BNP Paribas	21/9/2022	23,266
USD	22,317	GBP	18,000	Deutsche Bank	21/9/2022	1,414
USD	131,341	HKD	1,028,000	Goldman Sachs	14/10/2022	249
USD	1,308,219	AUD	1,925,000	Bank of America	14/10/2022	(11,919)
USD	7,088,521	EUR	6,911,000	Bank of America	14/10/2022	154,529
USD	142,549	JPY	19,209,000	HSBC Bank	14/10/2022	3,669
USD	107,721	JPY	14,594,000	Deutsche Bank	14/10/2022	2,207

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	524,403	HKD	4,106,000	Royal Bank of Canada	14/10/2022	797
USD	349,615	HKD	2,738,000	Bank of America	14/10/2022	459
USD	1,291,364	EUR	1,279,000	State Street	14/10/2022	8,109
USD	6,194,635	KRW	8,114,662,570	HSBC Bank	25/10/2022	143,975
USD	11,217	EUR	11,000	Royal Bank of Canada	14/10/2022	180
USD	35,779	EUR	35,000	HSBC Bank	14/10/2022	662
USD	680,555	CAD	877,000	Royal Bank of Canada	14/10/2022	12,942
USD	400,134	GBP	330,000	BNY Mellon	14/9/2022	16,964
USD	201,693	CHF	190,000	Morgan Stanley	14/9/2022	7,697
USD	30,491,176	GBP	25,120,000	Morgan Stanley	14/9/2022	1,323,797
USD	129,201,390	EUR	125,390,000	Morgan Stanley	14/9/2022	3,654,056
USD	241,694	GBP	200,000	Bank of America	14/9/2022	9,470
USD	932,769	EUR	930,000	Bank of America	14/9/2022	1,601
USD	12,043	GBP	10,000	State Street	14/9/2022	432
USD	244,373	EUR	240,000	Barclays	14/9/2022	4,072
USD	671,066	EUR	670,000	Standard Chartered Bank	14/9/2022	226
USD	1,585,325	EUR	1,570,320	JP Morgan	14/12/2022	3,106
Net unrealised appreciation						5,184,869
AUD Hedged Share Class						
USD	8,000,893	AUD	11,570,476	BNY Mellon	15/9/2022	69,327
AUD	219,012,314	USD	152,887,353	BNY Mellon	15/9/2022	(2,754,010)
Net unrealised depreciation						(2,684,683)
CAD Hedged Share Class						
CAD	20,900,445	USD	16,200,857	BNY Mellon	15/9/2022	(287,663)
USD	614,159	CAD	797,161	BNY Mellon	15/9/2022	7,216
Net unrealised depreciation						(280,447)
CHF Hedged Share Class						
CHF	2,926,751	USD	3,065,398	BNY Mellon	15/9/2022	(73,685)
USD	86,531	CHF	83,442	BNY Mellon	15/9/2022	1,237
Net unrealised depreciation						(72,448)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
CNH Hedged Share Class						
CNY	66,853,649	USD	9,891,961	BNY Mellon	15/9/2022	(200,375)
USD	491,032	CNY	3,359,959	BNY Mellon	15/9/2022	3,951
Net unrealised depreciation						(196,424)
EUR Hedged Share Class						
EUR	820,799,038	USD	838,562,390	BNY Mellon	15/9/2022	(16,662,213)
USD	30,311,536	EUR	30,264,500	BNY Mellon	15/9/2022	6,978
Net unrealised depreciation						(16,655,235)
GBP Hedged Share Class						
GBP	43,501,834	USD	52,695,291	BNY Mellon	15/9/2022	(2,182,828)
USD	1,916,024	GBP	1,622,384	BNY Mellon	15/9/2022	32,192
Net unrealised depreciation						(2,150,636)
HKD Hedged Share Class						
HKD	661,227,013	USD	84,320,889	BNY Mellon	15/9/2022	(48,398)
USD	3,826,975	HKD	30,016,639	BNY Mellon	15/9/2022	1,394
Net unrealised depreciation						(47,004)
NZD Hedged Share Class						
NZD	36,076,972	USD	22,671,476	BNY Mellon	15/9/2022	(569,875)
USD	692,039	NZD	1,121,912	BNY Mellon	15/9/2022	4,730
Net unrealised depreciation						(565,145)
SGD Hedged Share Class						
SGD	689,740,354	USD	500,477,950	BNY Mellon	15/9/2022	(6,833,561)
USD	18,166,540	SGD	25,316,093	BNY Mellon	15/9/2022	47,926
Net unrealised depreciation						(6,785,635)
Total net unrealised depreciation (USD underlying exposure - USD 1,907,966,925)						(24,252,788)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/(depreciation) USD
(1)	EUR	Euro Bund	September 2022	148,284	3,862
(13)	EUR	Euro-BTP	September 2022	1,560,932	12,598
(8)	EUR	Euro-BTP	September 2022	960,574	(2,501)
(1,959)	EUR	EURO STOXX 50 Index	September 2022	69,594,065	(1,009,521)
(2,184)	USD	MSCI Emerging Markets Index	September 2022	108,031,560	3,911,544
54	USD	MSCI Emerging Markets Index	September 2022	2,671,110	(10,474)
54	USD	MSCI Emerging Markets Index	September 2022	2,671,110	(20,434)
(623)	USD	S&P 500 E-Mini Index	September 2022	124,623,363	1,416,696
(1,950)	USD	GBP/USD Future	September 2022	141,533,438	11,821,697
(235)	USD	JPY/USD Future	September 2022	21,194,063	1,085,112
750	USD	US Long Bond (CBT)	December 2022	102,210,938	(748,473)
(2)	USD	US Long Bond (CBT)	December 2022	272,563	(609)
(1,086)	USD	US Treasury 10 Year Note (CBT)	December 2022	127,180,781	709,664
1	USD	US Treasury 10 Year Note (CBT)	December 2022	117,109	(349)
1,872	USD	US Ultra 10 Year Note	December 2022	234,848,250	(2,179,126)

Global Multi-Asset Income Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(12)	GBP	Long Gilt	December 2022	1,508,501	11,562
(400)	USD	US Treasury 5 Year Note (CBT)	December 2022	44,359,375	200,250
Total				983,486,016	15,201,498

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (140,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2026	(16,500)	(22,392)
CDS	USD 5,620,000	Fund receives default protection on CDX.NA.IG.38.V1; and pays Fixed 1%	Bank of America	20/6/2027	24,483	(22,024)
CDS	USD (448,000)	Fund provides default protection on Lumen Technologies; and receives Fixed 1%	Barclays	20/12/2023	26,981	(9,046)
CDS	EUR (40,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2026	(3,693)	(19)
CDS	EUR (96,446)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Barclays	20/12/2026	(19,498)	(15,426)
CDS	EUR (145,506)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	(8,590)	(3,912)
CDS	EUR (60,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2026	(3,187)	(28)
CDS	EUR (93,749)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(19,182)	(14,994)
CDS	EUR (200,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(40,256)	(31,988)
CDS	EUR (190,000)	Fund provides default protection on Ladbroke's Coral; and receives Fixed 1%	Credit Suisse	20/12/2026	(11,004)	(23,946)
CDS	EUR (300,000)	Fund provides default protection on Cellnex Telecom; and receives Fixed 5%	Credit Suisse	20/6/2027	4,314	30,514
CDS	EUR (690,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(50,848)	(18,549)
CDS	EUR (150,088)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(9,147)	(4,035)
CDS	USD (1,250,000)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Credit Suisse	17/9/2058	(2,360)	(43,256)
CDS	EUR 2,080,000	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	27,128	63,222
CDS	EUR (130,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2025	(58,441)	(36,785)
CDS	EUR (300,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2026	(88,419)	(87,176)
CDS	EUR (200,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Morgan Stanley	20/12/2026	(41,779)	(31,988)
CDS	USD (1,250,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(67,936)	(202,286)
Total (USD underlying exposure - USD 7,773,327)					(357,934)	(474,114)

CDS: Credit Default Swaps

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
24,844	Call	S&P 500 Index	Citibank	USD 100	16/9/2022	(493,534)	798,354

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
52,776	Put	S&P 500 Index	Citibank	USD 850	21/10/2022	(359,141)	4,337,923
28	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,000	21/10/2022	(14,061)	5,280
38	Put	EURO STOXX 50 Index	Exchange Traded	EUR 400	21/10/2022	9,201	30,280
31	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 350	16/12/2022	(10,301)	8,219
18	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 470	16/12/2022	(1,309)	18,908
15	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 840	16/12/2022	(6,475)	4,727
12	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 40	16/12/2022	3,344	21,009
9	Put	STOXX Europe 600 Personal & Household Goods Index	Exchange Traded	EUR 800	16/12/2022	(5,210)	4,840
Total (USD underlying exposure - USD 97,306,014)						(877,486)	5,229,540

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(24,844)	Call	S&P 500 Index	Citibank	USD 300	16/9/2022	698,333	(51,956)
(52,776)	Put	S&P 500 Index	Citibank	USD 650	21/10/2022	577,269	(2,130,140)
(38)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 200	21/10/2022	(4,392)	(14,826)
(18)	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 400	16/12/2022	517	(8,329)
(12)	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 940	16/12/2022	(1,335)	(9,214)
Total (USD underlying exposure - USD 43,606,249)						1,270,392	(2,214,465)

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
EUR 3,200,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	(27,397)	3,787
EUR 2,500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(5,385)	25,924
EUR 2,500,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	19/10/2022	(29)	478
Total (USD underlying exposure -USD 1,067,581)				(32,811)	30,189

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
EUR (2,500,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	14,255	(11,755)
Total (USD underlying exposure - USD 460,811)				14,255	(11,755)

Global Multi-Asset Income Fund continued

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
Egypt			
259,066	Commercial International	HSBC Bank	(11,882)
459,476	Commercial International	JP Morgan	(21,316)
			(33,198)
Netherlands			
161,573	X5 Retail**	JP Morgan	1,616
			1,616
United Kingdom			
193,059	Prudential	JP Morgan	(306,554)
			(306,554)

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
Vietnam			
886,600	Vietnam Dairy Products	HSBC Bank	118,432
			118,432
Total (USD underlying exposure - USD 6,321,214)			(219,704)
** Security subject to a fair value adjustment as detailed in Note 2(j).			

India Fund

Portfolio of Investments 31 August 2022

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				288,762	Kotak Mahindra Bank	6,961,012	1.54
				345,724	Larsen & Toubro	8,364,835	1.85
				1,187,326	Mahindra & Mahindra	19,555,620	4.34
				830,119	Marico	5,491,073	1.22
COMMON STOCKS (SHARES)				160,272	Maruti Suzuki India	18,319,458	4.06
				346,086	Medplus Health Services	3,200,912	0.71
				63,753	Medplus Health Services	589,645	0.13
				253,925	Muthoot Finance	3,371,791	0.75
India				17,171	Nestle India	4,306,000	0.95
				664,223	Oberoi Realty	8,416,668	1.87
				737,869	Olectra Greentech	5,770,946	1.28
				243,634	PVR	5,611,132	1.24
157,672	Alkem Laboratories	5,902,717	1.31	766,204	Reliance Industries	25,437,387	5.64
140,673	Asian Paints	6,004,501	1.33	648,245	Tata Consultancy Services	26,197,587	5.81
2,091,249	Axis Bank	19,778,632	4.38	624,636	Tata Motors	3,703,409	0.82
36,257	Bajaj Finance	3,333,864	0.74	211,369	Tech Mahindra	2,862,566	0.63
2,359,052	Bandhan Bank	8,268,452	1.83	56,303	UltraTech Cement	4,731,836	1.05
896,518	Bharti Airtel	8,198,151	1.82	499,975	United Spirits	5,108,408	1.13
486,008	Cipla	6,351,708	1.41	522,432	Varun Beverages	6,799,466	1.51
222,286	Clean Science & Technology	4,867,689	1.08	2,085,006	Zee Entertainment Enterprises	6,745,070	1.49
529,787	Container	4,644,245	1.03	4,000,000	Zomato	2,917,259	0.65
73,287	Dr Reddy's Laboratories	3,915,356	0.87			437,980,959	97.08
190,965	Eicher Motors	8,072,220	1.79	Total Common Stocks (Shares)		437,980,959	97.08
2,118,984	Fortis Healthcare	7,848,370	1.74	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
639,960	Godrej Consumer Products	7,443,956	1.65			437,980,959	97.08
466,559	Godrej Properties	8,265,673	1.83	Total Portfolio		437,980,959	97.09
1,190,286	HDFC Bank	22,261,831	4.94	Other Net Assets		13,144,633	2.91
93,198	HDFC Bank	5,735,405	1.27	Total Net Assets (USD)		451,125,592	100.00
242,497	HEG	3,866,126	0.86				
1,159,760	Hindalco Industries	6,407,582	1.42				
482,024	Hindustan Unilever	16,135,682	3.57				
495,336	Housing Development Finance	15,250,669	3.38				
3,741,472	ICICI Bank	41,780,584	9.26				
528,997	ICICI Lombard General Insurance	8,576,927	1.90				
1,209,834	ICICI Prudential Life Insurance	9,053,410	2.01				
1,117,688	Infosys	21,000,390	4.65				
2,616,724	ITC	10,554,739	2.34				

Sector Breakdown as at 31 August 2022

	% of Net Assets
Financials	35.70
Consumer Non-cyclical	17.70
Consumer Cyclical	13.09
Technology	11.09
Industrial	6.07
Energy	5.64
Communications	3.96
Basic Materials	3.83
Other Net Assets	2.91
	100.00

Japan Flexible Equity Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (JPY)	% of Net Assets	Holding	Description	Market Value (JPY)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				239,700	Nippon Gas*	532,613,400	1.83
COMMON STOCKS (SHARES)				236,100	Nippon Telegraph & Telephone	889,860,900	3.06
Japan				398,200	ORIX*	914,267,200	3.14
84,800	ABC-Mart*	475,728,000	1.64	643,600	Panasonic*	729,198,800	2.51
105,000	Bridgestone	562,065,000	1.93	53,600	Rohm*	563,872,000	1.94
397,200	Casio Computer	525,098,400	1.80	206,000	SBI*	565,676,000	1.95
153,100	Chugai Pharmaceutical	552,537,900	1.90	39,200	Secom	349,742,400	1.20
202,200	Daiichi Sankyo	848,633,400	2.92	235,100	Sega Sammy*	487,362,300	1.68
73,100	Eisai	416,450,700	1.43	11,200	SMC*	745,920,000	2.56
1,260,900	ENEOS	660,207,240	2.27	100,100	SMS	321,821,500	1.10
262,400	Fukuoka Financial*	652,326,400	2.24	127,600	Sony*	1,420,826,000	4.88
53,900	GLOBERIDE	148,117,200	0.51	69,200	Sumitomo Metal Mining*	304,826,000	1.05
342,000	H2O Retailing*	335,844,000	1.15	260,100	Sumitomo Mitsui Financial*	1,090,859,400	3.75
157,000	Hitachi*	1,098,372,000	3.78	127,000	Suzuki Motor*	619,633,000	2.13
189,000	Honda Motor*	703,836,000	2.42	108,400	Tokio Marine*	844,652,800	2.91
98,500	Ibiden	441,280,000	1.52	21,500	Tokyo Electron	949,440,000	3.26
143,100	Itochu Techno-Solutions*	505,858,500	1.74	348,700	Tokyu*	578,493,300	1.99
1,146	Japan Logistics Fund	378,753,000	1.30	973,300	Toyota Motor*	2,045,389,950	7.03
94,700	Kao	573,408,500	1.97	78,400	Ushio	133,515,200	0.46
23,500	Keyence	1,241,740,000	4.27			28,010,984,690	96.29
324,600	Kirin	744,794,700	2.56	Total Common Stocks (Shares)			96.29
489,800	Marubeni*	711,189,600	2.45	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			96.29
331,000	Mitsubishi Logisnext	277,709,000	0.95	Total Portfolio			96.29
140,200	Miura*	417,936,200	1.44	Other Net Assets			3.71
77,600	Nafco	125,324,000	0.43	Total Net Assets (JPY)			100.00
129,700	NEC	661,470,000	2.27				
92,700	Nidec*	864,334,800	2.97				

* All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) JPY
EUR Hedged Share Class						
EUR	37,939,902	JPY	5,214,267,846	BNY Mellon	15/9/2022	53,354,683
JPY	242,153,198	EUR	1,762,687	BNY Mellon	15/9/2022	(2,580,424)
Net unrealised appreciation						50,774,259
USD Hedged Share Class						
JPY	112,669,265	USD	830,910	BNY Mellon	15/9/2022	(2,545,284)
USD	11,317,594	JPY	1,522,678,230	BNY Mellon	15/9/2022	46,640,441
Net unrealised appreciation						44,095,157
Total net unrealised appreciation (JPY underlying exposure - JPY 7,201,540,640)						94,869,416

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Cyclical	28.91
Industrial	21.74
Financials	15.29
Consumer Non-cyclical	11.98
Technology	10.89
Communications	4.16
Energy	2.27
Basic Materials	1.05
Other Net Assets	3.71
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Japan Small & MidCap Opportunities Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (JPY)	% of Net Assets	Holding	Description	Market Value (JPY)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				61,000	MedPeer*	97,722,000	0.48
COMMON STOCKS (SHARES)				60,500	Menicon*	204,187,500	1.01
Japan				804,200	Mitsubishi HC Capital*	543,639,200	2.69
303,100	77 Bank	539,214,900	2.66	56,700	Money Forward*	199,300,500	0.98
23,700	Adventure*	253,353,000	1.25	203,300	Morningstar Japan	100,836,800	0.50
15,900	Aidma*	61,692,000	0.31	72,200	m-up	105,195,400	0.52
186,300	AOKI	131,527,800	0.65	183,100	Musashi Seimitsu Industry*	310,903,800	1.54
98,400	Bushiroad	171,216,000	0.85	129,600	Nippon Gas*	287,971,200	1.42
693,300	CMK	327,237,600	1.62	686	NIPPON REIT Investment	262,052,000	1.29
16,100	Cosmos Pharmaceutical*	236,509,000	1.17	79,000	Nippon Soda	364,585,000	1.80
197,800	Credit Saison*	346,545,600	1.71	153,700	Nisshin Seifun*	241,309,000	1.19
25,900	Daito Trust Construction	355,866,000	1.76	86,700	Nomura Real Estate	296,947,500	1.47
34,400	Digital Arts*	225,664,000	1.12	82,200	NS Solutions	312,771,000	1.54
37,400	Ebara	198,968,000	0.98	36,500	Okamoto Machine Tool Works	147,825,000	0.73
236,300	Elan	269,145,700	1.33	189,000	Park24*	377,244,000	1.86
95,000	FP	312,075,000	1.54	160,400	Raito Kogyo	296,900,400	1.47
42,900	Fuji Electric*	260,403,000	1.29	178,500	Relo*	402,339,000	1.99
62,600	Fuji Kyuko	257,599,000	1.27	166,500	Resorttrust*	373,126,500	1.84
22,600	Fujimi	151,872,000	0.75	46,200	Sakata Seed	238,854,000	1.18
269,900	Fukuoka Financial*	670,971,400	3.32	125,600	Seiren	266,648,800	1.32
113,900	FULLCAST	279,282,800	1.38	45,100	Shibaura Electronics	237,677,000	1.18
44,500	Harmonic Drive Systems*	227,840,000	1.13	109,400	Shibaura Machine	335,858,000	1.66
27,700	Hodogaya Chemical	90,302,000	0.45	27,100	Shoei	150,405,000	0.74
82,700	IBJ	78,151,500	0.39	393,500	Sourcenext*	100,736,000	0.50
47,200	IHI*	176,292,000	0.87	81,700	SWCC Showa	150,082,900	0.74
64,100	Inpex	102,816,400	0.51	19,300	Systema	8,279,700	0.04
50,100	Iriso Electronics	209,418,000	1.04	20,900	Temairazu	105,754,000	0.52
116,000	Itochu Techno-Solutions*	410,060,000	2.03	162,000	Tokyo Tatemono	339,390,000	1.68
122,000	Japan Material	236,924,000	1.17	119,700	Topcon*	227,190,600	1.12
3,235	Japan Metropolitan Fund Invest*	357,791,000	1.77	17,400	Toyo Gosei	144,420,000	0.71
19,700	Kawasaki Kisen Kaisha*	174,936,000	0.86	135,100	Toyoda Gosei*	328,428,100	1.62
151,900	Keisei Electric Railway*	592,410,000	2.93	64,168	TRE	109,983,952	0.54
33,600	KEIWA*	149,520,000	0.74	113,600	Tsumura*	362,952,000	1.79
53,000	Koa*	125,822,000	0.62	115,100	UACJ	278,426,900	1.38
24,500	Kobayashi Pharmaceutical	194,285,000	0.96	2,144	United Urban Investment	317,740,800	1.57
70,200	Komehyo	204,913,800	1.01	36,480	West*	161,788,800	0.80
31,800	Kureha*	298,920,000	1.48	86,900	Yokogawa Electric	212,470,500	1.05
113,800	Kyudenko	319,891,800	1.58			19,550,725,552	96.62
103,700	Kyushu Railway*	304,255,800	1.50	Total Common Stocks (Shares)		19,550,725,552	96.62
435,900	Link And Motivation	280,719,600	1.39	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
171,800	Lion	280,034,000	1.38			19,550,725,552	96.62
15,600	M&A Capital Partners	54,210,000	0.27	Total Portfolio		19,550,725,552	96.62
85,000	Maruha Nichiro*	211,820,000	1.05	Other Net Assets		684,379,610	3.38
26,400	MatsukiyoCocokara*	146,256,000	0.72	Total Net Assets (JPY)		20,235,105,162	100.00
221,000	Mazda Motor*	272,051,000	1.35				

*All or a portion of this security represents a security on loan.

Japan Small & MidCap Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) JPY
EUR Hedged Share Class						
EUR	2,526,849	JPY	347,287,415	BNY Mellon	15/9/2022	3,543,345
JPY	12,070,409	EUR	87,907	BNY Mellon	15/9/2022	(134,693)
Net unrealised appreciation						3,408,652
USD Hedged Share Class						
JPY	63,468,891	USD	463,831	BNY Mellon	15/9/2022	(845,565)
USD	10,638,228	JPY	1,432,321,323	BNY Mellon	15/9/2022	42,794,050
Net unrealised appreciation						41,948,485
Total net unrealised appreciation (JPY underlying exposure - JPY 1,905,113,040)						45,357,137

Sector Breakdown as at 31 August 2022

	% of Net Assets
Industrial	27.47
Financials	22.89
Consumer Non-cyclical	16.61
Consumer Cyclical	13.49
Technology	6.02
Basic Materials	4.44
Communications	4.39
Utilities	0.80
Energy	0.51
Other Net Assets	3.38
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Latin American Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Colombia			
				214,572	Bancolombia	6,151,779	0.73
				107,755	Bancolombia	899,255	0.11
FUNDS				Luxembourg			
				43,232	Globant*	9,144,865	1.10
				387,565	Tenaris	10,549,519	1.26
9 Ireland BlackRock ICS US Dollar Liquid Environmentally Aware Fund~		902	0.00	19,694,384 2.36			
Total Funds		902	0.00				
COMMON / PREFERRED STOCKS (SHARES)				Mexico			
				1,520,813	America Movil	26,568,603	3.18
Bermuda				5,009,370	Cemex	19,436,355	2.33
143,123	Credicorp	18,534,428	2.22	13,691,613	Fibra Uno Administracion de	13,922,515	1.67
Brazil				555,095	Fomento Economico Mexicano	35,559,386	4.26
				41,194	Grupo Aeroportuario del Pacifico	5,947,178	0.71
10,596,992	Ambev	31,731,325	3.80	577,954	Grupo Aeroportuario del Pacifico	8,325,285	1.00
555,987	Arezzo Industria e Comercio	10,004,025	1.20	366,194	Grupo Aeroportuario del Sureste	7,853,367	0.94
13,542,929	B3 - Brasil Bolsa Balcao	31,866,458	3.82	31,464	Grupo Aeroportuario del Sureste	6,760,670	0.81
12,070,747	Banco Bradesco	45,204,947	5.41	7,112,454	Grupo Financiero Banorte	42,724,090	5.12
4,638,890	Banco BTG Pactual	23,425,753	2.81	3,625,840	Grupo Mexico	13,571,712	1.62
1,007,171	BB Seguridade Participacoes	5,529,695	0.66	4,803,534	Inmobiliaria Vesta	8,885,103	1.06
3,652,921	Bradespar	15,666,326	1.88	6,449,786	Wal-Mart de Mexico	21,464,082	2.57
5,179,399	CCR	13,948,132	1.67	211,018,346 25.27			
2,664,462	Gerdau	12,116,855	1.45	Panama			
19,472,594	Hapvida Participacoes e Investimentos	27,649,358	3.31	156,441	Copa	11,288,783	1.35
9,272,124	Itau Unibanco	47,102,390	5.64	Total Common / Preferred Stocks (Shares)			
1,918,499	Localiza Rent a Car	22,897,253	2.74	814,954,134 97.57			
2,735,970	Multiplan Empreendimentos Imobiliarios	13,060,445	1.56	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
2,546,345	Neoenergia	8,175,648	0.98				
3,576,254	Petro Rio	18,405,028	2.20	814,955,036 97.57			
2,477,803	Petroleo Brasileiro	34,986,578	4.19				
3,456,321	Petroleo Brasileiro*	43,757,024	5.24				
1,411,901	Rede D'Or Sao Luiz	9,142,862	1.09				
5,147,080	Sendas Distribuidora	18,315,739	2.19	Other Transferable Securities			
2,608,017	Suzano	22,818,476	2.73				
2,851,746	Vale	35,675,343	4.27	BONDS			
4,861,210	Vibra Energia	17,843,165	2.14				
		509,322,825	60.98	Brazil			
Cayman Islands							
419,984	Afya	5,518,589	0.66	BRL 163,880	Lupatech 6.5% 15/4/2018**,*	-	0.00
502,786	XP*	9,854,606	1.18	Total Bonds			
		15,373,195	1.84	-			
Chile		897,022 Banco Santander Chile*	14,397,203	1.72	Total Other Transferable Securities		
					-		
				Total Portfolio			
				814,955,036 97.57			
				Other Net Assets			
				20,278,133 2.43			
				Total Net Assets (USD)			
				835,233,169 100.00			

Latin American Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
AUD Hedged Share Class						
AUD	5,937,259	USD	4,145,067	BNY Mellon	15/9/2022	(75,062)
USD	350,919	AUD	507,038	BNY Mellon	15/9/2022	3,342
Net unrealised depreciation						(71,720)
CHF Hedged Share Class						
CHF	279,065	USD	292,359	BNY Mellon	15/9/2022	(7,101)
USD	16,001	CHF	15,375	BNY Mellon	15/9/2022	284
Net unrealised depreciation						(6,817)
EUR Hedged Share Class						
EUR	206,216	USD	210,585	BNY Mellon	15/9/2022	(4,092)
USD	11,503	EUR	11,452	BNY Mellon	15/9/2022	35
Net unrealised depreciation						(4,057)
GBP Hedged Share Class						
USD	43,568	GBP	36,720	BNY Mellon	15/9/2022	932
GBP	306,171	USD	370,104	BNY Mellon	15/9/2022	(14,593)
Net unrealised depreciation						(13,661)
HKD Hedged Share Class						
HKD	1,220,628	USD	155,657	BNY Mellon	15/9/2022	(90)
USD	9,317	HKD	73,073	BNY Mellon	15/9/2022	4
Net unrealised depreciation						(86)
PLN Hedged Share Class						
PLN	20,928,160	USD	4,338,316	BNY Mellon	15/9/2022	81,935
USD	178,536	PLN	851,636	BNY Mellon	15/9/2022	(1,335)
Net unrealised appreciation						80,600

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
SGD Hedged Share Class						
SGD	3,708,971	USD	2,690,738	BNY Mellon	15/9/2022	(36,243)
USD	161,876	SGD	225,372	BNY Mellon	15/9/2022	579
Net unrealised depreciation						(35,664)
Total net unrealised depreciation (USD underlying exposure - USD 12,923,648)						(51,405)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Financials	35.59
Consumer Non-cyclical	17.53
Energy	13.77
Basic Materials	11.06
Consumer Cyclical	7.31
Industrial	7.05
Communications	3.18
Technology	1.10
Utilities	0.98
Other Net Assets	2.43
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Multi-Theme Equity Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Luxembourg			
				1,119,698	BlackRock Global Funds - Circular Economy Fund [∞]	13,187,582	6.98
FUNDS				630,603	BlackRock Global Funds - FinTech Fund [∞]	7,584,134	4.02
				Ireland			
1,811,775	iShares Ageing Population UCITS ETF [~]	11,513,830	6.10	384,628	BlackRock Global Funds - Future Of Transport Fund [∞]	5,651,650	2.99
418,093	iShares Agribusiness UCITS ETF [~]	21,895,531	11.59	233,911	BlackRock Global Funds - Next Generation Technology Fund [∞]	3,761,155	1.99
1,913,535	iShares Automation & Robotics UCITS ETF [~]	18,499,100	9.79	325,262	BlackRock Global Funds - Nutrition Fund [∞]	3,681,770	1.95
1,828,887	iShares Digital Security UCITS ETF [~]	11,662,812	6.18	1,414,442	BlackRock Global Funds - Sustainable Energy Fund [∞]	28,309,904	14.99
891,092	iShares Electric Vehicles & Driving Technology UCITS ETF [~]					62,176,195	32.92
305,901	iShares Global Clean Energy UCITS ETF [~]	5,698,533	3.02	Total Funds		190,474,466	100.85
411,475	iShares Global Infrastructure UCITS ETF [~]	3,919,204	2.07	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
511,222	iShares Global Water UCITS ETF [~]	13,508,724	7.15			190,474,466	100.85
1,051,256	iShares Healthcare Innovation UCITS ETF [~]	28,020,078	14.84	Total Portfolio		190,474,466	100.85
201,115	iShares MSCI EM Consumer Growth UCITS ETF [~]	7,663,656	4.06	Other Net Liabilities		(1,606,545)	(0.85)
		5,916,803	3.13	Total Net Assets (USD)		188,867,921	100.00
		128,298,271	67.93				

[∞]Cross umbrella holding and investment in connected party fund, see further information in Note 10.

*Investment in connected party fund, see further information in Note 10.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	13,388,850	EUR	13,100,050	Morgan Stanley	6/9/2022	279,558
Net unrealised appreciation						279,558
EUR Hedged Share Class						
EUR	218,003	USD	222,748	BNY Mellon	15/9/2022	(4,452)
USD	17,937	EUR	17,852	BNY Mellon	15/9/2022	61
Net unrealised depreciation						(4,391)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ Maturity (depreciation) USD
GBP Hedged Share Class						
GBP	45,319,505	USD	54,897,012	BNY Mellon	15/9/2022	(2,273,947)
USD	6,758,678	GBP	5,658,746	BNY Mellon	15/9/2022	188,008
Net unrealised depreciation						(2,085,939)
Total net unrealised depreciation						
(USD underlying exposure - USD 72,521,938)						(1,810,772)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Natural Resources Growth & Income Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				United Kingdom			
				111,513	Anglo American	3,570,874	0.80
				2,951,007	BP	14,973,632	3.37
				1,156,234	Shell	30,427,997	6.85
FUNDS						48,972,503	11.02
	Ireland			United States			
152,414	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [†]	15,243,786	3.43	81,460	AGCO	8,943,493	2.01
Total Funds		15,243,786	3.43	33,631	Albemarle	9,155,703	2.06
COMMON STOCKS (SHARES)				87,398	Alcoa	4,350,672	0.98
	Australia			132,225	Archer-Daniels-Midland [*]	11,545,887	2.60
75,418	BHP	2,098,529	0.47	189,160	CF Industries	19,489,155	4.39
	Bermuda			74,238	Chevron	11,669,471	2.63
92,300	Bunge	9,098,934	2.05	162,261	ConocoPhillips [*]	17,571,244	3.95
	Brazil			82,599	Darling Ingredients	6,207,315	1.39
744,882	Vale	9,318,474	2.10	35,102	Deere	12,859,618	2.89
	Canada			66,535	EOG Resources	7,953,594	1.79
169,127	Canadian Natural Resources [*]	9,314,940	2.09	286,236	Exxon Mobil	27,014,954	6.08
240,417	Cenovus Energy	4,448,567	1.00	85,597	FMC	9,247,044	2.08
606,641	First Quantum Minerals [*]	10,823,126	2.43	476,129	Freeport-McMoRan	13,983,909	3.15
32,808	Franco-Nevada	3,985,516	0.90	52,656	Hess	6,333,990	1.42
259,898	Nutrien	23,791,063	5.35	136,554	Newmont	5,661,529	1.27
197,442	Stelco	5,368,811	1.21	33,384	Packaging of America	4,603,654	1.04
170,817	TC Energy [*]	8,295,915	1.87	81,486	Phillips 66	7,245,735	1.63
326,321	Teck Resources	10,879,542	2.45	19,437	Pioneer Natural Resources	4,856,917	1.09
249,186	Wheaton Precious Metals	7,632,567	1.72			188,693,884	42.45
		84,540,047	19.02	Total Common Stocks (Shares)		433,526,748	97.53
	Chile			Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
89,796	Sociedad Quimica y Minera de Chile	9,105,314	2.05			448,770,534	100.96
	Finland			Other Transferable Securities			
287,419	UPM-Kymmene	9,785,083	2.20	COMMON STOCKS (SHARES)			
	France			Russian Federation			
330,381	TotalEnergies	16,741,008	3.76	1,126,866	Gazprom ^{**}	372	0.00
	Ireland			74,532	Polyus ^{**}	6	0.00
50,129	Kerry	5,198,110	1.17			378	0.00
	Italy			Total Common Stocks (Shares)		378	0.00
265,290	Eni	3,096,738	0.70	Total Other Transferable Securities		378	0.00
	Jersey			Total Portfolio		448,770,912	100.96
5,197,600	Glencore	28,557,190	6.42	Other Net Liabilities		(4,262,701)	(0.96)
	Luxembourg			Total Net Assets (USD)		444,508,211	100.00
198,887	ArcelorMittal	4,705,666	1.06				
	Netherlands						
36,840	Koninklijke DSM [*]	4,730,452	1.06				
	Norway						
59,226	Equinor	2,267,455	0.51				
968,510	Norsk Hydro	6,617,361	1.49				
		8,884,816	2.00				

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

Natural Resources Growth & Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
EUR Hedged Share Class						
USD	3,956,271	EUR	3,938,478	BNY Mellon	15/9/2022	12,569
EUR	49,911,511	USD	50,934,307	BNY Mellon	15/9/2022	(955,888)
Net unrealised depreciation						(943,319)
Total net unrealised depreciation						
(USD underlying exposure - USD 53,871,537)						(943,319)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Basic Materials	45.64
Energy	38.74
Consumer Non-cyclical	7.21
Industrial	5.94
Investment Funds	3.43
Other Net Liabilities	(0.96)
	100.00

Next Generation Health Care Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				36,133	ConvaTec	92,615	0.56
FUNDS				2,896	GSK	94,583	0.57
Ireland				3,620	Haleon	21,575	0.13
7,900	BlackRock ICS US Dollar Liquid Environmentally Aware Fund™	790,123	4.73	2,795	Immunocore	142,126	0.85
Total Funds		790,123	4.73			466,856	2.80
COMMON STOCKS (SHARES)				United States			
Belgium				1,075	10X Genomics	35,754	0.21
1,295	Galapagos	65,320	0.39	1,991	908 Devices	38,725	0.23
3,910	Nyxoah	32,844	0.20	1,610	AbbVie	218,574	1.31
1,835	UCB	130,635	0.78	721	ABIOMED	190,827	1.14
		228,799	1.37	2,280	Agilent Technologies	296,149	1.78
British Virgin Islands				1,947	agilon health	41,296	0.25
1,285	Biohaven Pharmaceutical	191,992	1.15	2,150	Akouos	7,418	0.04
Canada				255	Align Technology	63,485	0.38
3,607	Bausch + Lomb	53,420	0.32	270	Alnylam Pharmaceuticals	56,408	0.34
Cayman Islands				1,147	Amedisys	137,124	0.82
920	Ambix Biopharma	1,638	0.01	2,320	AmerisourceBergen	339,718	2.04
25,000	Kindstar Globalgene Technology	6,594	0.04	2,690	Arcutis Biotherapeutics	70,559	0.42
1,473	Legend Biotech	66,801	0.40	657	Arrowhead Pharmaceuticals	25,630	0.15
8,000	Wuxi Biologics Cayman	71,044	0.43	410	Biogen	81,082	0.49
		146,077	0.88	2,631	BioMarin Pharmaceutical	238,079	1.43
Denmark				335	Bio-Techne	113,347	0.68
253	Genmab	90,220	0.54	1,415	Blueprint Medicines	102,658	0.62
793	Genmab	28,318	0.17	7,295	Boston Scientific	297,782	1.78
920	H Lundbeck	3,530	0.02	1,586	Bruker	90,354	0.54
		122,068	0.73	2,415	Catalent	216,964	1.30
Germany				2,575	Centene	236,913	1.42
1,968	Gerresheimer	103,955	0.62	2,190	Cerevel Therapeutics	65,678	0.39
Ireland				731	Cooper	213,335	1.28
8,415	Alkermes	204,905	1.23	1,060	Danaher	290,270	1.74
2,975	Horizon Therapeutics	179,809	1.08	2,833	Day One Biopharmaceuticals	66,575	0.40
1,625	Prothena	45,711	0.27	562	Design Therapeutics	11,164	0.07
719	STERIS	145,260	0.87	2,344	Dexcom	196,404	1.18
		575,685	3.45	1,708	Edwards Lifesciences	156,419	0.94
Japan				340	Elevance Health	166,957	1.00
10,200	Daiichi Sankyo	308,414	1.85	152	Enanta Pharmaceuticals	9,243	0.06
Jersey				3,194	Encompass Health	156,314	0.94
854	Novocure	71,557	0.43	1,730	EQRx	8,460	0.05
Netherlands				1,985	Exact Sciences	72,532	0.43
1,092	Argenx	415,943	2.49	4,200	Exelixis	75,684	0.45
4,580	QIAGEN	209,672	1.26	378	Fate Therapeutics	9,837	0.06
		625,615	3.75	645	FibroGen	8,275	0.05
Switzerland				3,945	Gilead Sciences	249,916	1.50
6,002	Alcon	400,573	2.40	650	Globus Medical	38,902	0.23
136	Lonza	73,710	0.44	1,557	Guardant Health	79,376	0.48
1,795	Sophia Genetics	5,654	0.04	6,755	Halozyne Therapeutics	275,064	1.65
		479,937	2.88	494	Henry Schein	36,398	0.22
United Kingdom				1,960	Hologic	132,280	0.79
1,840	AstraZeneca	115,957	0.69	825	Imago Biosciences	11,897	0.07
				3,735	ImmunoGen	22,018	0.13
				2,495	Incyte	176,846	1.06
				1,441	Insulet	377,023	2.26

™Investment in connected party fund, see further information in Note 10.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Next Generation Health Care Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1,358	Intuitive Surgical	284,080	1.70	2,701	Sarepta Therapeutics	295,759	1.77
3,385	Ionis Pharmaceuticals	143,490	0.86	616	Seagen	95,751	0.57
1,145	IQVIA	249,404	1.49	415	Shockwave Medical	124,500	0.75
850	iRhythm Technologies	124,049	0.74	1,292	SI-BONE	21,615	0.13
1,024	IsoPlexis	1,925	0.01	8,591	Sotera Health	145,617	0.87
360	Karuna Therapeutics	90,756	0.54	565	STAAR Surgical	54,607	0.33
1,634	Keros Therapeutics	58,644	0.35	1,722	Tandem Diabetes Care	79,246	0.47
1,942	Kinnate Biopharma	26,353	0.16	1,505	Teladoc Health	47,859	0.29
117	Krystal Biotech	8,236	0.05	357	Teleflex	81,010	0.49
1,910	LHC	308,809	1.85	1,180	Tenaya Therapeutics	5,475	0.03
550	Masimo	83,352	0.50	555	Thermo Fisher Scientific	309,046	1.85
1,045	McKesson	381,843	2.29	3,943	TScan Therapeutics	11,040	0.07
1,895	Merck	163,899	0.98	1,300	Twist Bioscience	52,845	0.32
65	Mettler-Toledo International	80,272	0.48	420	Ultragenyx Pharmaceutical	20,996	0.13
997	Monte Rosa Therapeutics	7,717	0.05	457	United Therapeutics	101,061	0.61
2,710	Neurocrine Biosciences	285,471	1.71	480	UnitedHealth	252,206	1.51
3,574	Nevro	170,087	1.02	1,575	Vertex Pharmaceuticals	447,536	2.68
985	Omnicell	103,957	0.62	1,649	Viridian Therapeutics	36,707	0.22
1,301	Penumbra	218,035	1.31	930	Waters	281,957	1.69
2,105	PMV Pharmaceuticals	29,049	0.17	820	West Pharmaceutical Services	244,729	1.47
340	Prometheus Biosciences	17,704	0.11	1,850	Zoetis	293,410	1.76
330	PTC Therapeutics	16,751	0.10			12,516,178	75.01
1,277	Pulmonx	24,378	0.15		Total Common Stocks (Shares)	15,890,553	95.24
970	Quest Diagnostics	122,385	0.73		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	16,680,676	99.97
4,825	R1 RCM	105,619	0.63		Total Portfolio	16,680,676	99.97
1,453	RAPT Therapeutics	39,028	0.23		Other Net Assets	4,356	0.03
1,526	ResMed	338,528	2.03		Total Net Assets (USD)	16,685,032	100.00
2,791	REVOLUTION Medicines	56,462	0.34				
3,695	Rhythm Pharmaceuticals	85,207	0.51				
2,145	Sage Therapeutics	82,003	0.49				

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedged Share Class						
HKD	31,628	USD	4,033	BNY Mellon	15/9/2022	(2)
USD	348	HKD	2,735	BNY Mellon	15/9/2022	-
Net unrealised depreciation						(2)
SGD Hedged Share Class						
SGD	38,233	USD	27,734	BNY Mellon	15/9/2022	(371)
USD	2,478	SGD	3,445	BNY Mellon	15/9/2022	13
Net unrealised depreciation						(358)
Total net unrealised depreciation (USD underlying exposure - USD 34,205)						(360)

Sector Breakdown as at 31 August 2022

Healthcare Products	33.92
Biotechnology	26.40
Pharmaceuticals	17.63
Healthcare Services	13.38
Investment Funds	4.73
Electronics	2.26
Commercial Services	0.63
Packaging & Containers	0.62
Engineering & Construction	0.23
Cosmetics/Personal Care	0.13
Software	0.04
Other Net Assets	0.03
	100.00

Next Generation Technology Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				286,400	Lasertec*	40,038,842	1.45
						76,931,728	2.79
FUNDS				Luxembourg			
				1,697,069	Arrival*	1,934,659	0.07
	Ireland			120,931	Spotify Technology	13,183,897	0.48
492,431	BlackRock ICS US Dollar Liquid Environmentally Aware Fund™	49,250,966	1.79			15,118,556	0.55
Total Funds		49,250,966	1.79	Netherlands			
COMMON STOCKS (SHARES)				20,862	Adyen*	33,022,080	1.20
				178,153	ASM International	49,209,239	1.78
	Australia			528,112	BE Semiconductor Industries*	25,566,351	0.93
1,744,443	Altium	43,948,723	1.59	232,268	Elastic	20,451,197	0.74
8,494,591	SiteMinder	20,085,172	0.73	359,923	Prosus*	22,764,137	0.83
		64,033,895	2.32	243,725	Wolters Kluwer	24,358,619	0.88
	Brazil					175,371,623	6.36
11,133,377	Locaweb Servicos de Internet	20,432,637	0.74	New Zealand			
	Canada			536,153	Xero	32,244,069	1.17
532,463	Lightspeed Commerce	10,391,703	0.38	Norway			
	Cayman Islands			1,344,723	Nordic Semiconductor*	20,640,237	0.75
340,494	Ambarella	24,450,874	0.89	South Korea			
329,259	Bilibili	8,109,649	0.29	705,417	Kakao	38,710,782	1.40
2,141,157	Credo Technology	30,340,195	1.10	94,385	Kakaopay	4,389,179	0.16
523,249	Dlocal*	13,426,569	0.49	133,628	Samsung SDI	59,743,219	2.17
637,089	Kanzhun	14,614,822	0.53			102,843,180	3.73
976,800	NetEase	17,647,759	0.64	Spain			
1,184,922	Pagseguro Digital	18,567,728	0.68	312,981	Amadeus IT*	16,626,452	0.60
1,233,000	Silergy	21,591,438	0.78	Switzerland			
1,126,532	Trip.com	29,272,934	1.06	262,982	Logitech International	13,206,956	0.48
		178,021,968	6.46	Taiwan			
	China			2,846,000	E Ink	22,394,002	0.81
1,078,005	CNGR Advanced Material	14,594,340	0.53	United Kingdom			
3,019,264	Glodon	21,466,285	0.78	7,511,844	Alphawave IP	11,684,966	0.42
1,473,800	Montage Technology	11,856,277	0.43	162,037	Atlassian	41,288,648	1.50
237,300	NAURA Technology	9,699,819	0.35	459,418	Endava	45,941,800	1.67
252,600	Shenzhen Dynanonic	11,734,867	0.43	5,916,816	Informa	37,694,525	1.37
827,600	Shenzhen Inovance Technology	7,194,015	0.26	2,743,798	Wise*	15,938,430	0.58
300,100	StarPower Semiconductor	17,250,973	0.63			152,548,369	5.54
455,575	Wuhan DR Laser Technology	13,259,904	0.48	United States			
1,831,000	Wuxi Lead Intelligent Equipment	14,639,606	0.53	350,462	Altair Engineering	18,420,283	0.67
570,110	Xiamen Faratronic	14,687,931	0.53	476,022	AppLovin	11,776,784	0.43
6,688,800	Yantai Zhenghai Magnetic Material	13,098,463	0.48	117,467	Aspen Technology	24,294,525	0.88
295,768	ZWSOFT Guangzhou	7,588,243	0.28	232,478	Avalara	21,439,121	0.78
		157,070,723	5.71	1,219,984	AvidXchange	9,784,272	0.36
	France			162,969	Bill.com	27,553,169	1.00
322,862	SOITEC*	46,431,411	1.68	198,233	Block	14,007,144	0.51
	Germany			310,338	Cloudflare	20,075,765	0.73
288,725	CTS Eventim	15,583,426	0.57	403,223	Confluent	11,197,503	0.41
	Israel			976,006	CS Disco	13,595,764	0.49
1,050,941	Tower Semiconductor	49,015,888	1.78	625,874	Definitive Healthcare	12,717,760	0.46
	Japan			427,568	Doximity*	14,092,641	0.51
592,600	Freee*	12,748,124	0.46	424,728	Entegris	40,553,029	1.47
298,700	GMO Payment Gateway*	24,144,762	0.88	127,346	Expedia	13,278,368	0.48
				703,148	Expensify	12,846,514	0.47
				177,358	Gitlab	11,162,912	0.41

*Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Next Generation Technology Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
227,478	Global Payments	28,593,984	1.04	Other Transferable Securities			
1,268,428	Grid Dynamics	25,685,667	0.93	COMMON STOCKS (SHARES)			
294,228	HashiCorp	10,848,186	0.39	India			
312,366	II-VI	14,812,396	0.54	385	Think & Learn Pvt**	1,469,129	0.05
70,469	IQVIA	15,349,557	0.56	363	Think & Learn Pvt**	1,385,179	0.05
516,424	Jabil	31,553,506	1.14			2,854,308	0.10
107,532	KLA	37,252,311	1.35	Sweden			
693,569	Lattice Semiconductor	38,021,453	1.38	10,483	Klarna Bank**	2,254,790	0.08
511,890	MACOM Technology Solutions	28,630,008	1.04	United States			
96,837	Manhattan Associates	13,836,071	0.50	364,947	Astranis Space Technologies**	5,733,317	0.21
1,208,528	Marvell Technology	57,465,506	2.09	94,118	Automattic**	5,260,255	0.19
24,740	MercadoLibre	21,765,263	0.79	45,631	ByteDance**	7,316,918	0.27
138,371	MongoDB	46,550,772	1.69	27,939	Databricks**	1,767,421	0.06
112,332	Monolithic Power Systems	52,019,826	1.89	57,237	Databricks**	3,620,813	0.13
259,314	Okta	24,271,790	0.88	114,138	Databricks**	1,282,911	0.05
954,516	ON Semiconductor	65,384,346	2.37	143,769	Databricks**	9,094,827	0.33
76,139	Palo Alto Networks	43,278,169	1.57	30,250	Farmer's Business Network**	1,634,710	0.06
365,934	Pinterest	8,471,372	0.31	81,731	Rapyd Financial Network (2016)**	6,070,161	0.22
2,081,450	Planet Labs PBC	11,531,233	0.42	18,800	SambaNova Systems**	1,428,424	0.05
1,786,209	Pure Storage	52,907,511	1.92	84,195	SambaNova Systems**	6,397,136	0.23
161,080	Roku	11,410,907	0.42	62,665	SMTX**	701,848	0.03
909,797	Samsara	13,901,698	0.50	332,896	Snorkel AI**	3,285,684	0.12
698,827	Shift4 Payments	32,684,139	1.18	66,737	Snorkel AI**	658,694	0.02
241,477	Synopsys	84,789,819	3.08	1,088,252	SNYK**	12,950,199	0.47
321,855	Take-Two Interactive Software	40,247,968	1.46	167,580	SNYK**	1,994,202	0.07
353,913	Tesla	98,709,875	3.58	153,445	Trax**	5,508,676	0.20
962,070	Thoughtworks	12,939,841	0.47	56,120	Unqork**	1,002,303	0.04
564,071	TransUnion	42,852,474	1.55	8,240	Unqork**	147,167	0.01
200,510	Twilio	14,563,041	0.53	13,040	Unqork**	232,895	0.01
672,322	Ultra Clean	19,900,731	0.72	7,440	Unqork**	132,878	0.00
414,519	Unity Software	18,114,480	0.66	170,320	Unqork**	3,041,915	0.11
750,299	Wolfspeed	86,561,996	3.14	20,400	Unqork**	364,344	0.01
41,286	Xometry	1,974,297	0.07			79,627,698	2.89
1,316,327	ZoomInfo Technologies	59,932,368	2.17	Total Common Stocks (Shares)			
167,981	Zscaler	27,946,999	1.01			84,736,796	3.07
		1,471,555,114	53.40	Total Other Transferable Securities			
Total Common Stocks (Shares)		2,640,461,937	95.82	Total Portfolio			
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		2,689,712,903	97.61	Other Net Liabilities			
				Total Net Assets (USD)			
				2,774,449,699			
				(18,842,864)			
				2,755,606,835			
				100.68			
				(0.68)			
				100.00			

**Security subject to a fair value adjustment as detailed in Note 2(j).

Next Generation Technology Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
AUD Hedged Share Class						
AUD	6,289	USD	4,392	BNY Mellon	15/9/2022	(81)
USD	577	AUD	832	BNY Mellon	15/9/2022	7
Net unrealised depreciation						(74)
CHF Hedged Share Class						
CHF	5,940,327	USD	6,224,671	BNY Mellon	15/9/2022	(152,492)
USD	857,258	CHF	820,800	BNY Mellon	15/9/2022	18,242
Net unrealised depreciation						(134,250)
CNH Hedged Share Class						
CNY	4,815,658	USD	711,801	BNY Mellon	15/9/2022	(13,689)
USD	496,320	CNY	3,371,733	BNY Mellon	15/9/2022	7,529
Net unrealised depreciation						(6,160)
EUR Hedged Share Class						
EUR	601,740,805	USD	614,758,039	BNY Mellon	15/9/2022	(12,209,973)
USD	85,456,231	EUR	84,628,554	BNY Mellon	15/9/2022	715,037
Net unrealised depreciation						(11,494,936)
GBP Hedged Share Class						
GBP	64,650,706	USD	78,337,513	BNY Mellon	15/9/2022	(3,267,882)
USD	11,194,131	GBP	9,412,808	BNY Mellon	15/9/2022	264,434
Net unrealised depreciation						(3,003,448)
HKD Hedged Share Class						
HKD	5,986,393	USD	763,347	BNY Mellon	15/9/2022	(387)
USD	85,671	HKD	671,860	BNY Mellon	15/9/2022	41
Net unrealised depreciation						(346)
NZD Hedged Share Class						
USD	567	NZD	910	BNY Mellon	15/9/2022	9
NZD	6,901	USD	4,340	BNY Mellon	15/9/2022	(111)
Net unrealised depreciation						(102)
SGD Hedged Share Class						
USD	7,420,766	SGD	10,288,139	BNY Mellon	15/9/2022	57,590
SGD	57,176,818	USD	41,490,329	BNY Mellon	15/9/2022	(569,111)
Net unrealised depreciation						(511,521)
Total net unrealised depreciation (USD underlying exposure - USD 829,855,736)						(15,150,837)

Sector Breakdown as at 31 August 2022

Semiconductors	26.54
Software	25.55
Internet	9.49
Commercial Services	8.19
Computers	6.48
Electronics	5.65
Telecommunications	3.69
Automobile Manufacturers	3.65
Media	2.25
Investment Funds	1.79
Application Software	1.02
Miscellaneous Manufacturing	1.01
Systems Software	0.82
Diversified Financial Services	0.68
Entertainment	0.57
Healthcare Services	0.56
Electrical Components & Equipment	0.53
Machinery Diversified	0.48
Alternative Energy Sources	0.43
Insurance	0.22
Software & Services	0.21
Retailing	0.20
Consumer Durables & Apparel	0.19
Specified Purpose Acquisitions	0.14
Education Services	0.10
Data Processing & Outsourced Services	0.08
Metal/Hardware	0.07
Alternative Carriers	0.06
Technology Hardware & Semiconductors	0.03
Other Net Liabilities	(0.68)
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Nutrition Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Switzerland			
				6,630	Barry Callebaut	13,634,112	3.92
				121,326	Nestle	14,258,802	4.09
						27,892,914	8.01
FUNDS				United Kingdom			
	Ireland			5,687,215	Agronomics (Wts 8/12/2023)	59,221	0.02
269,086	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	26,912,891	7.72	United States			
Total Funds		26,912,891	7.72	103,915	AGCO	11,408,828	3.27
COMMON STOCKS (SHARES) & WARRANTS				124,142	Archer-Daniels-Midland	10,840,079	3.11
	Bermuda			468,350	BellRing Brands	11,216,982	3.22
108,267	Bunge	10,672,961	3.06	105,752	CF Industries	10,895,629	3.13
	Canada			111,497	Darling Ingredients	8,379,000	2.41
1,682,710	Flow Beverage	615,034	0.18	41,988	Deere [*]	15,382,304	4.42
471,216	Flow Beverage (Wts 29/6/2023)	3,588	0.00	139,947	FMC	15,118,474	4.34
288,551	Growth International	8,694,354	2.50	153,634	Freshpet	6,973,447	2.00
656,295	GURU Organic Energy	2,848,542	0.82	651,723	Graphic Packaging	14,650,733	4.21
399,647	Jamieson Wellness	11,055,812	3.17	272,075	Grocery Outlet	10,746,963	3.08
183,174	Maple Leaf Foods [*]	3,256,862	0.93	88,599	John Bean Technologies	9,247,963	2.65
134,404	Nutrien	12,303,342	3.53	61,433	MGP Ingredients	6,650,737	1.91
616,446	SunOpta	6,115,144	1.76	352,686	Natural Order Acquisition	3,509,226	1.01
		44,892,678	12.89	248,875	Natural Order Acquisition (Wts 15/9/2025)	7,491	0.00
	Cayman Islands			84,779	Zoetis	13,445,949	3.86
2,576,000	China Mengniu Dairy	11,700,733	3.36			148,473,805	42.62
	France			Total Common Stocks (Shares) & Warrants			
8,801	Robertet	7,845,070	2.25			320,825,575	92.10
	Germany			Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
110,583	HelloFresh [*]	2,671,730	0.77			347,738,466	99.82
137,619	Symrise [*]	14,525,061	4.17				
		17,196,791	4.94	Other Transferable Securities			
	Iceland			COMMON STOCKS (SHARES) & WARRANTS			
751,857	Marel HF	2,715,373	0.78		China		
	Ireland			720,000	China Forestry ^{**}	1	0.00
146,723	Kerry	15,214,392	4.37		Isle of Man		
	Isle of Man			4,747,573	Agronomics (Wts 11/5/2023) ^{**}	-	0.00
30,582,671	Agronomics	6,319,337	1.81	Total Common Stocks (Shares) & Warrants			
	Netherlands					1	0.00
91,469	Koninklijke DSM [*]	11,745,105	3.37	Total Other Transferable Securities			
	Norway					1	0.00
4,959,151	Hofseth BioCare	1,683,218	0.48	Total Portfolio			
216,498	Salmar	14,413,977	4.14			347,738,467	99.82
		16,097,195	4.62	Other Net Assets			
						619,017	0.18
				Total Net Assets (USD)			
						348,357,484	100.00

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

Nutrition Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
EUR Hedged Share Class						
EUR	18,039,244	USD	18,432,052	BNY Mellon	15/9/2022	(368,606)
USD	1,121,370	EUR	1,112,835	BNY Mellon	15/9/2022	7,056
Net unrealised depreciation						(361,550)
GBP Hedged Share Class						
GBP	1,746,886	USD	2,115,848	BNY Mellon	15/9/2022	(87,441)
USD	138,583	GBP	116,981	BNY Mellon	15/9/2022	2,753
Net unrealised depreciation						(84,688)
JPY Hedged Share Class						
JPY	644,979	USD	4,797	BNY Mellon	15/9/2022	(146)
USD	285	JPY	39,056	BNY Mellon	15/9/2022	4
Net unrealised depreciation						(142)
PLN Hedged Share Class						
PLN	8,527,882	USD	1,841,561	BNY Mellon	15/9/2022	(40,543)
USD	105,280	PLN	497,258	BNY Mellon	15/9/2022	259
Net unrealised depreciation						(40,284)
SGD Hedged Share Class						
SGD	17,068,154	USD	12,385,710	BNY Mellon	15/9/2022	(170,101)
USD	1,226,964	SGD	1,704,892	BNY Mellon	15/9/2022	6,780
Net unrealised depreciation						(163,321)
USD Hedged Share Class						
USD	1,693	PLN	8,000	BNY Mellon	15/9/2022	(1)
Net unrealised depreciation						(1)
Total net unrealised depreciation (USD underlying exposure - USD 36,673,986)						(649,986)

Sector Breakdown as at 31 August 2022

Food Producers	26.42
Chemicals	20.79
Machinery Diversified	10.97
Pharmaceuticals	10.73
Agriculture	8.58
Investment Funds	7.72
Packaging & Containers	4.21
Beverages	2.91
Miscellaneous Manufacturing	2.65
Retailing	2.00
Investment Companies	1.81
Diversified Operations	1.01
Consumer Durables & Apparel	0.02
Other Net Assets	0.18
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Asian Bond Fund⁽²⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 200,000	TSMC Global 1.75% 23/4/2028	172,947	0.40
FUNDS				USD 200,000	Vertex Capital Investment 4.75% 3/4/2024	199,511	0.47
	Ireland			USD 300,000	Wheelock MTN BVI 2.375% 25/1/2026	278,953	0.65
30,794	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [†]	3,079,860	7.18	USD 200,000	Zhongyuan Sincere Investment 4.25% 28/6/2024	197,196	0.46
Total Funds		3,079,860	7.18			4,352,017	10.15
BONDS				Cayman Islands			
	Australia			USD 200,000	AAC Technologies 3% 27/11/2024	173,862	0.41
USD 250,000	National Australia Bank 3.347% 12/1/2037	208,676	0.49	USD 200,000	AC Energy Finance International 5.1% 25/5/2171	175,317	0.41
USD 200,000	SGSP Australia Assets Pty 3.25% 29/7/2026	189,864	0.44	USD 200,000	Baidu 1.625% 23/2/2027	175,661	0.41
		398,540	0.93	USD 200,000	CCBL Cayman 1 1.6% 15/9/2026	179,176	0.42
	Bahamas			USD 250,000	China Overseas Finance Cayman VIII 3.45% 15/7/2029	214,784	0.50
USD 200,000	Competition Team Technologies 4.25% 12/3/2029	194,044	0.45	USD 200,000	CIFI 5.95% 20/10/2025	103,000	0.24
	Bermuda			USD 200,000	CK Hutchison International 20 2.5% 8/5/2030	175,332	0.41
USD 200,000	Hopson Development 8% 6/1/2023	175,852	0.41	USD 200,000	Country Garden 5.125% 17/1/2025	106,000	0.25
USD 400,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	339,237	0.79	USD 200,000	Country Garden 5.4% 27/5/2025	104,500	0.24
		515,089	1.20	USD 300,000	ENN Energy 4.625% 17/5/2027	301,293	0.70
	British Virgin Islands			USD 200,000	ESR 1.5% 30/9/2025	191,166	0.45
USD 200,000	Celestial Miles 5.75% 31/7/2171	198,150	0.46	USD 200,000	Fantasia 9.25% 28/7/2023	19,500	0.05
USD 200,000	China Cinda 2020 I Management 3.25% 28/1/2027	179,761	0.42	USD 200,000	Foxconn Far East 2.5% 28/10/2030	168,983	0.39
USD 200,000	Elect Global Investments 4.1% 3/9/2170	178,408	0.42	USD 400,000	Goodman HK Finance 3% 22/7/2030	345,269	0.80
USD 250,000	Fortune Star BVI 5% 18/5/2026	128,263	0.30	USD 200,000	Kaisa 9.375% 30/6/2024	23,152	0.05
USD 400,000	Huarong Finance 2017 4.75% 27/4/2027	335,717	0.78	USD 200,000	Longfor 3.375% 13/4/2027	161,280	0.38
USD 200,000	Huarong Finance 2019 2.125% 30/9/2023	186,316	0.43	USD 200,000	Modern Land China 11.5% 13/11/2022	33,000	0.08
USD 200,000	Huarong Finance 2019 3.25% 13/11/2024	178,165	0.42	USD 200,000	Seazen 4.45% 13/7/2025	89,403	0.21
USD 550,000	Huarong Finance II 5% 19/11/2025	492,572	1.15	USD 250,000	Sinic 8.5% 24/1/2022***	6,005	0.01
USD 200,000	Midea Investment Development 2.88% 24/2/2027	186,882	0.43	USD 200,000	Sunac China 7.95% 8/8/2022***	30,380	0.07
USD 200,000	NWD MTN 5.875% 16/6/2027	197,180	0.46	USD 200,000	Sunac China 7.95% 11/10/2023	29,500	0.07
USD 200,000	Ocean Laurel 2.375% 20/10/2025	179,863	0.42	USD 200,000	Tencent 3.24% 3/6/2050	133,844	0.31
USD 400,000	Peak RE Bvi 5.35% 28/4/2171	326,000	0.76	USD 400,000	Tencent 3.595% 19/1/2028	375,232	0.88
USD 200,000	RKPF Overseas 2019 A 6.7% 30/9/2024	114,955	0.27	USD 200,000	Yuzhou 6% 25/10/2023	15,000	0.03
USD 200,000	SF Investment 2021 3% 17/11/2028	178,425	0.42	USD 200,000	Yuzhou 7.85% 12/8/2026	15,675	0.04
USD 200,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025	91,672	0.21			3,346,314	7.81
USD 171,121	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	166,626	0.39	China			
USD 200,000	TCL Technology Investments 1.875% 14/7/2025	184,455	0.43	USD 400,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	366,564	0.85
				USD 400,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	336,102	0.78
						702,666	1.63
				Hong Kong			
				USD 500,000	AIA 2.7% 7/10/2170	442,055	1.03
				USD 250,000	Bank of East Asia 4% 29/5/2030	237,293	0.55
				USD 250,000	Bank of East Asia 5.825% 21/4/2171	238,490	0.56
				USD 200,000	Chiyu Banking 5.25% 29/5/2171	197,909	0.46

[†]Investment in connected party fund, see further information in Note 10.

***This security is in default, see Note 2(b).

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Asian Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 235,000	CMB International Leasing Management 1.75% 16/9/2026	207,417	0.48	USD 225,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032	232,313	0.54
USD 200,000	Far East Horizon 2.625% 3/3/2024	182,770	0.43	USD 200,000	Sarana Multi Infrastruktur Persero 2.05% 11/5/2026	179,750	0.42
USD 250,000	GLP China 2.95% 29/3/2026	201,000	0.47			3,321,410	7.74
USD 400,000	ICBCIL Finance 2.25% 2/11/2026	367,350	0.86		Japan		
USD 200,000	Lenovo 3.421% 2/11/2030	163,342	0.38	USD 200,000	Asahi Mutual Life Insurance 6.5% 5/3/2171	201,298	0.47
USD 200,000	Swire Properties MTN Financing 3.5% 10/1/2028	192,223	0.45	USD 200,000	Fukoku Mutual Life Insurance 6.5% 19/3/2171	202,889	0.47
USD 200,000	Vanke Real Estate Hong Kong 3.15% 12/5/2025	179,347	0.42	USD 250,000	Marubeni 1.577% 17/9/2026	223,256	0.52
		2,609,196	6.09	USD 200,000	Nippon Life Insurance 5.1% 16/10/2044	199,770	0.47
	India			USD 200,000	Renesas Electronics 1.543% 26/11/2024	185,875	0.43
USD 200,000	Adani Green Energy 4.375% 8/9/2024	181,000	0.42	USD 200,000	Sompo Japan Insurance 5.325% 28/3/2073	199,811	0.47
USD 200,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energy 6.25% 10/12/2024	193,401	0.45	USD 200,000	Sumitomo Life Insurance 6.5% 20/9/2073	202,347	0.47
USD 300,000	Axis Bank /Gift City 4.1% 8/3/2171	263,100	0.62	USD 225,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	194,695	0.45
USD 200,000	Indian Railway Finance 3.57% 21/1/2032	173,725	0.41			1,609,941	3.75
USD 184,000	JSW Hydro Energy 4.125% 18/5/2031	149,532	0.35		Jersey		
USD 200,000	Power Finance 3.75% 6/12/2027	185,566	0.43	USD 384,344	Galaxy Pipeline Assets Bidco 2.16% 31/3/2034	335,821	0.78
USD 250,000	Power Finance 6.15% 6/12/2028	258,320	0.60		Malaysia		
USD 400,000	REC 3.875% 7/7/2027	374,484	0.87	USD 300,000	CIMB Bank 2.125% 20/7/2027	269,069	0.63
USD 250,000	Reliance Industries 2.875% 12/1/2032*	212,246	0.50	USD 500,000	Dua Capital 2.78% 11/5/2031	409,603	0.95
USD 250,000	Reliance Industries 3.625% 12/1/2052	189,587	0.44	USD 250,000	Export-Import Bank of Malaysia 1.831% 26/11/2026	225,742	0.53
USD 200,000	ReNew Power Pvt 5.875% 5/3/2027	183,197	0.43	USD 300,000	Misc Capital Two Labuan 3.75% 6/4/2027	281,659	0.66
USD 200,000	Shriram Transport Finance 5.1% 16/7/2023	196,500	0.46			1,186,073	2.77
USD 200,000	Summit Digital Infrastructure 2.875% 12/8/2031	155,672	0.36		Mauritius		
		2,716,330	6.34	USD 200,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	133,584	0.31
	Indonesia			USD 200,000	CA Magnum 5.375% 31/10/2026	181,000	0.42
USD 200,000	Bank Negara Indonesia Persero 4.3% 24/3/2171	173,000	0.40	USD 195,500	Greenko Power II 4.3% 13/12/2028	156,644	0.37
USD 600,000	Indonesia Government International Bond 3.55% 31/3/2032	564,342	1.31	USD 275,000	Greenko Solar Mauritius 5.95% 29/7/2026	241,312	0.56
USD 200,000	Indonesia Government International Bond 5.25% 17/1/2042	200,042	0.47	USD 200,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	180,971	0.42
USD 250,000	Indonesia Government International Bond 6.625% 17/2/2037	281,384	0.66	USD 250,000	India Airport Infra 6.25% 25/10/2025	226,854	0.53
USD 250,000	Indonesia Government International Bond 8.5% 12/10/2035	322,548	0.75	USD 250,000	India Green Power 4% 22/2/2027	200,625	0.47
USD 600,000	Perusahaan Penerbit SBSN Indonesia III 3.55% 9/6/2051	478,500	1.12			1,320,990	3.08
USD 800,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050	662,000	1.54		Netherlands		
USD 225,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	227,531	0.53	USD 200,000	Royal Capital 5% 5/5/2171	193,035	0.45
					Philippines		
				USD 200,000	Development Bank of the Philippines 2.375% 11/3/2031	160,500	0.37
				USD 255,000	Globe Telecom 4.2% 2/5/2171	239,284	0.56
				USD 550,000	Philippine Government International Bond 2.65% 10/12/2045	394,625	0.92

*All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Asian Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Philippine Government International Bond 3.7% 1/3/2041	173,000	0.40	USD 400,000	Shinhan Financial 3.34% 5/2/2030	380,703	0.89
USD 200,000	Rizal Commercial Banking 6.5% 27/2/2171	188,715	0.44	USD 400,000	SK Hynix 2.375% 19/1/2031	315,381	0.73
		1,156,124	2.69	USD 400,000	Tongyang Life Insurance 5.25% 22/3/2171	357,668	0.83
				USD 200,000	Woori Card 1.75% 23/3/2026	180,760	0.42
	Singapore					6,247,724	14.57
USD 200,000	BOC Aviation 1.75% 21/1/2026	181,342	0.42		Sri Lanka		
USD 300,000	BOC Aviation 3% 11/9/2029	264,229	0.62	USD 375,000	Sri Lanka Government International Bond 6.125% 3/6/2025*	134,610	0.31
USD 300,000	BOC Aviation 3.875% 27/4/2026	290,860	0.68	USD 400,000	Sri Lanka Government International Bond 6.85% 3/11/2025	141,539	0.33
USD 600,000	DBS 3.3% 27/8/2171	571,035	1.33			276,149	0.64
USD 250,000	GLP 4.5% 17/11/2170	174,500	0.41		Thailand		
USD 200,000	Medco Oak Tree 7.375% 14/5/2026	189,046	0.44	USD 200,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	174,545	0.41
USD 200,000	Oversea-Chinese Banking 1.832% 10/9/2030	182,993	0.43	USD 200,000	Export Import Bank of Thailand 1.457% 15/10/2025	182,211	0.43
USD 300,000	Oversea-Chinese Banking 4.602% 15/6/2032	297,216	0.69	USD 400,000	GC Treasury Center 2.98% 18/3/2031	334,438	0.78
USD 340,000	United Overseas Bank 2% 14/10/2031	304,040	0.71	USD 200,000	GC Treasury Center 4.4% 30/3/2032	185,148	0.43
		2,455,261	5.73	USD 300,000	Kasikornbank Hong Kong 3.343% 2/10/2031	269,029	0.63
	South Korea			USD 200,000	Krung Thai Bank 4.4% 25/9/2170	172,000	0.40
USD 200,000	GS Caltex 4.5% 5/1/2026	197,764	0.46	USD 200,000	Minor International 2.7% 19/1/2171	182,121	0.43
USD 200,000	Hana Bank 3.25% 30/3/2027	190,826	0.45	USD 200,000	Minor International 3.1% 29/12/2170	194,793	0.45
USD 200,000	Hana Bank 3.5% 19/4/2171	180,250	0.42	USD 200,000	Muang Thai Life Assurance 3.552% 27/1/2037	175,431	0.41
USD 200,000	Hyundai Capital Services 1.25% 8/2/2026	177,799	0.42	USD 250,000	Thaioil Treasury Center 3.5% 17/10/2049	162,078	0.38
USD 300,000	KB 2.125% 1/11/2026	269,603	0.63	USD 250,000	Thaioil Treasury Center 3.75% 18/6/2050	166,125	0.39
USD 265,000	KB Kookmin Card 4% 9/6/2025	261,274	0.61	USD 200,000	TMBThanachart Bank 4.9% 2/6/2171	185,750	0.43
USD 200,000	KDB Life Insurance 7.5% 21/11/2170	185,000	0.43			2,383,669	5.57
USD 225,000	Kia 2.75% 14/2/2027	207,225	0.48		United Arab Emirates		
USD 225,000	Kodit Global 2022 The 1st Securitization Specialty 3.619% 27/5/2025	219,916	0.51	USD 200,000	Abu Dhabi Ports 2.5% 6/5/2031	174,736	0.41
USD 200,000	Kookmin Bank 2.375% 15/2/2027	184,513	0.43	USD 200,000	First Abu Dhabi Bank 4.5% 5/4/2171	194,580	0.45
USD 200,000	Kookmin Bank 2.5% 4/11/2030	166,962	0.39			369,316	0.86
USD 200,000	Kookmin Bank 4.35% 2/1/2171	195,968	0.46		United Kingdom		
USD 200,000	Korea Development Bank/The 3.125% 7/6/2025	194,977	0.45	USD 200,000	CSL Finance 3.85% 27/4/2027	196,979	0.46
USD 300,000	Korea East-West Power 3.6% 6/5/2025	294,020	0.69		United States		
USD 200,000	Korea Electric Power 3.625% 14/6/2025	196,521	0.46	USD 225,000	Hanwha Energy USA 4.125% 5/7/2025	222,248	0.52
USD 200,000	Korea Expressway 3.625% 18/5/2025	197,137	0.46	USD 250,000	SK Battery America 2.125% 26/1/2026	222,939	0.52
USD 200,000	Korea Water Resources 3.5% 27/4/2025	196,086	0.46	USD 1,100,000	United States Treasury Bill 0% 23/2/2023	1,082,871	2.53
USD 200,000	KT 4% 8/8/2025	197,989	0.46				
USD 200,000	LG Chem 2.375% 7/7/2031	167,887	0.39				
USD 200,000	LOTTE Property & Development 4.5% 1/8/2025	200,265	0.47				
USD 250,000	Mirae Asset 1.375% 7/7/2024	234,249	0.55				
USD 250,000	NongHyup Bank 4% 6/1/2026	247,906	0.58				
USD 200,000	Shinhan Card 1.375% 23/6/2026	176,953	0.41				
USD 300,000	Shinhan Card 2.5% 27/1/2027	272,122	0.63				

* All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Asian Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets
USD 681,000	United States Treasury Note/Bond 0.75% 31/8/2026	614,203	1.43
USD 680,000	United States Treasury Note/Bond 2.375% 15/5/2051	567,030	1.32
		2,709,291	6.32
Vietnam			
USD 250,000	BIM Land JSC 7.375% 7/5/2026	193,125	0.45
Total Bonds		38,789,104	90.46
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		41,868,964	97.64
Total Portfolio		41,868,964	97.64
Other Net Assets		1,011,663	2.36
Total Net Assets (USD)		42,880,627	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	80,189	USD	81,939	BNY Mellon	15/9/2022	(1,642)
USD	992	EUR	981	BNY Mellon	15/9/2022	10
Net unrealised depreciation						(1,632)
SEK Hedged Share Class						
SEK	43,266	USD	4,261	BNY Mellon	15/9/2022	(203)
USD	26	SEK	259	BNY Mellon	15/9/2022	1
Net unrealised depreciation						(202)
Total net unrealised depreciation (USD underlying exposure - USD 85,282)						(1,834)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
12	USD	US Long Bond (CBT)	December 2022	1,635,375	(11,659)
6	USD	US Treasury 10 Year Note (CBT)	December 2022	702,656	(4,070)
3	USD	US Ultra Bond (CBT)	December 2022	451,969	23
17	USD	US Treasury 2 Year Note (CBT)	December 2022	3,542,242	(6,176)
(30)	USD	US Treasury 5 Year Note (CBT)	December 2022	3,326,953	10,397
Total				9,659,195	(11,485)

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (500,000)	Fund receives default protection on ITRAXX.ASIA.XJ.IG.37.V1; and pays Fixed 1%	Barclays	20/6/2027	1,917	(8,695)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Asian Bond Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (500,000)	Fund provides default protection on Indonesia Government International Bond; and receives Fixed 1%	Goldman Sachs	20/6/2027	(3,327)	(3,688)
CDS	USD (750,000)	Fund provides default protection on Philippine Government International Bond; and receives Fixed 1%	Goldman Sachs	20/6/2027	(6,660)	(1,846)
Total (USD underlying exposure - USD 1,873,302)					(8,070)	(14,229)

CDS: Credit Default Swaps

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Blended Bond Fund⁽²⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				CNY 690,000	China Government Bond 3.03% 11/3/2026	102,673	0.23
BONDS				CNY 450,000	China Government Bond 3.25% 22/11/2028	67,883	0.15
Argentina				CNY 1,800,000	China Government Bond 3.27% 19/11/2030	272,653	0.62
USD 200,000	Argentine Republic Government International Bond 0.5% 9/7/2030	47,300	0.11	CNY 290,000	China Government Bond 3.72% 12/4/2051	46,462	0.11
USD 385,508	Argentine Republic Government International Bond 1.5% 9/7/2046	87,800	0.20			1,124,466	2.56
USD 791,119	Argentine Republic Government International Bond 3.875% 9/1/2038	221,470	0.50	Colombia			
		356,570	0.81	USD 196,000	Colombia Government International Bond 7.375% 18/9/2037	186,887	0.43
Austria				COP 833,200,000	Colombian TES 7% 26/3/2031	139,005	0.32
USD 355,000	Klabin Austria 3.2% 12/1/2031	281,728	0.64	COP 2,075,400,000	Colombian TES 7% 30/6/2032	338,610	0.77
Benin				COP 492,200,000	Colombian TES 7.5% 26/8/2026	97,330	0.22
EUR 304,000	Benin Government International Bond 4.95% 22/1/2035	217,454	0.50	COP 2,316,800,000	Colombian TES 7.75% 18/9/2030	414,758	0.94
Brazil						1,176,590	2.68
BRL 37,660	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2023	731,202	1.67	Costa Rica			
BRL 46,480	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	859,551	1.96	USD 200,000	Costa Rica Government International Bond 6.125% 19/2/2031	187,908	0.43
BRL 36,500	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	658,972	1.50	Cote d'Ivoire (Ivory Coast)			
BRL 18,090	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	317,672	0.72	USD 200,000	Ivory Coast Government International Bond 6.125% 15/6/2033	170,296	0.39
BRL 8,170	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	143,170	0.33	EUR 140,000	Ivory Coast Government International Bond 6.625% 22/3/2048	96,924	0.22
USD 202,000	Brazilian Government International Bond 8.25% 20/1/2034	229,968	0.52	EUR 388,000	Ivory Coast Government International Bond 6.875% 17/10/2040	284,411	0.65
		2,940,535	6.70			551,631	1.26
Chile				Czech Republic			
CLP 505,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	506,876	1.16	CZK 24,650,000	Czech Republic Government Bond 0.45% 25/10/2023	938,718	2.14
CLP 250,000,000	Bonos de la Tesoreria de la Republica en pesos 4.7% 1/9/2030	244,732	0.56	CZK 7,310,000	Czech Republic Government Bond 1% 26/6/2026	254,730	0.58
CLP 155,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/10/2028	160,375	0.37	CZK 7,560,000	Czech Republic Government Bond 1.2% 13/3/2031	231,903	0.53
USD 354,000	Chile Government International Bond 2.55% 27/1/2032	295,958	0.67	CZK 11,310,000	Czech Republic Government Bond 1.25% 14/2/2025	411,893	0.94
USD 705,000	Chile Government International Bond 3.1% 7/5/2041	521,171	1.19	CZK 5,920,000	Czech Republic Government Bond 2% 13/10/2033	186,079	0.42
USD 200,000	Chile Government International Bond 4.34% 7/3/2042	172,250	0.39	CZK 6,840,000	Czech Republic Government Bond 2.5% 25/8/2028	243,745	0.56
		1,901,362	4.34	CZK 5,870,000	Czech Republic Government Bond 5.7% 25/5/2024	237,269	0.54
China						2,504,337	5.71
CNY 4,290,000	China Government Bond 2.85% 4/6/2027	634,795	1.45	Dominican Republic			
				USD 395,000	Dominican Republic International Bond 4.875% 23/9/2032	320,761	0.73

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Blended Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 319,000	Dominican Republic International Bond 5.3% 21/1/2041	237,264	0.54	HUF 74,510,000	Hungary Government Bond 5.5% 24/6/2025	161,353	0.37
USD 200,000	Dominican Republic International Bond 6.85% 27/1/2045	170,171	0.39	HUF 218,480,000	Hungary Government Bond 6% 24/11/2023	512,812	1.17
USD 191,000	Dominican Republic International Bond 7.45% 30/4/2044	174,685	0.40	USD 350,000	Hungary Government International Bond 5.5% 16/6/2034	327,912	0.75
		902,881	2.06			1,622,045	3.70
	Ecuador				Indonesia		
USD 675,797	Ecuador Government International Bond 2.5% 31/7/2035	266,161	0.61	USD 200,000	Indonesia Government International Bond 3.5% 11/1/2028	195,167	0.45
USD 425,801	Ecuador Government International Bond 5.5% 31/7/2030	228,312	0.52	USD 253,000	Indonesia Government International Bond 4.3% 31/3/2052	225,802	0.51
		494,473	1.13	USD 200,000	Indonesia Government International Bond 4.75% 18/7/2047	190,816	0.44
	Egypt			IDR 2,598,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	169,349	0.39
USD 644,000	Egypt Government International Bond 5.25% 6/10/2025	552,230	1.26	IDR 3,871,000,000	Indonesia Treasury Bond 7% 15/9/2030	260,936	0.59
EUR 100,000	Egypt Government International Bond 6.375% 11/4/2031	67,529	0.16	IDR 840,000,000	Indonesia Treasury Bond 7.5% 15/6/2035	58,434	0.13
USD 291,000	Egypt Government International Bond 6.875% 30/4/2040	175,328	0.40	IDR 1,709,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	117,733	0.27
USD 308,000	Egypt Government International Bond 8.5% 31/1/2047	198,660	0.45	IDR 1,365,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	98,311	0.22
		993,747	2.27	IDR 9,626,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	707,560	1.61
	El Salvador					2,024,108	4.61
USD 49,000	El Salvador Government International Bond 7.75% 24/1/2023	44,366	0.10		Jordan		
USD 100,000	El Salvador Government International Bond 8.25% 10/4/2032	38,106	0.09	USD 200,000	Jordan Government International Bond 5.85% 7/7/2030	175,733	0.40
USD 200,000	El Salvador Government International Bond 9.5% 15/7/2052	74,707	0.17	USD 200,000	Jordan Government International Bond 7.375% 10/10/2047	164,000	0.37
		157,179	0.36			339,733	0.77
	Gabon				Kenya		
USD 359,000	Gabon Government International Bond 6.625% 6/2/2031	268,003	0.61	USD 200,000	Republic of Kenya Government International Bond 7% 22/5/2027	159,000	0.36
USD 367,000	Gabon Government International Bond 6.95% 16/6/2025	317,201	0.72	USD 200,000	Republic of Kenya Government International Bond 8% 22/5/2032	148,000	0.34
		585,204	1.33			307,000	0.70
	Ghana				Luxembourg		
USD 256,000	Ghana Government International Bond 6.375% 11/2/2027	113,489	0.26	USD 180,000	Millicom International Cellular 6.25% 25/3/2029	171,742	0.39
USD 200,000	Ghana Government International Bond 8.125% 18/1/2026	125,562	0.28		Malaysia		
USD 553,000	Ghana Government International Bond 8.875% 7/5/2042	213,596	0.49	MYR 2,858,000	Malaysia Government Bond 3.828% 5/7/2034	616,880	1.41
		452,647	1.03		Mexico		
	Guatemala			MXN 6,108,200	Mexican Bonos 7.5% 3/6/2027	284,324	0.65
USD 254,000	Guatemala Government Bond 5.375% 24/4/2032	244,328	0.56	MXN 7,928,800	Mexican Bonos 7.75% 29/5/2031	361,584	0.83
	Hungary			MXN 20,433,900	Mexican Bonos 7.75% 23/11/2034	913,811	2.08
HUF 104,410,000	Hungary Government Bond 1% 26/11/2025	192,303	0.44	USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	166,200	0.38
HUF 93,150,000	Hungary Government Bond 3% 26/6/2024	201,900	0.46	USD 267,000	Mexico Government International Bond 4.15% 28/3/2027	264,864	0.60
HUF 173,030,000	Hungary Government Bond 4% 28/4/2051	225,765	0.51				

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Blended Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Mexico Government International Bond 4.4% 12/2/2052	154,050	0.35	USD 142,000	Romania Romanian Government International Bond 3% 14/2/2031	113,293	0.26
USD 290,000	Mexico Government International Bond 5.75% 12/10/2110	249,784	0.57	USD 246,000	Romanian Government International Bond 6% 25/5/2034	236,775	0.54
		2,394,617	5.46			350,068	0.80
	Morocco				Russian Federation		
USD 273,000	Morocco Government International Bond 3% 15/12/2032	204,940	0.47	RUB 56,536,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	299,130	0.68
	Netherlands				Saudi Arabia		
USD 222,000	Kazakhstan Temir Zholy Finance 6.95% 10/7/2042	206,141	0.47	USD 274,000	Saudi Government International Bond 3.45% 2/2/2061	209,952	0.48
	Oman				South Africa		
USD 400,000	Oman Government International Bond 6.5% 8/3/2047	352,000	0.80	USD 351,000	Growthpoint Properties International Pty 5.872% 2/5/2023	350,860	0.80
USD 596,000	Oman Government International Bond 7.375% 28/10/2032	648,150	1.48	ZAR 8,867,711	Republic of South Africa Government Bond 7% 28/2/2031	413,275	0.94
		1,000,150	2.28	ZAR 11,219,684	Republic of South Africa Government Bond 8.25% 31/3/2032*	556,568	1.27
	Panama			ZAR 6,087,964	Republic of South Africa Government Bond 8.5% 31/1/2037	286,712	0.65
USD 200,000	Panama Government International Bond 4.5% 16/4/2050	158,756	0.36	ZAR 4,696,566	Republic of South Africa Government Bond 8.75% 28/2/2048*	217,218	0.50
USD 308,000	Panama Government International Bond 9.375% 1/4/2029	377,300	0.86	ZAR 4,330,155	Republic of South Africa Government Bond 8.875% 28/2/2035	215,613	0.49
		536,056	1.22	ZAR 12,000,257	Republic of South Africa Government Bond 10.5% 21/12/2026	741,340	1.69
	Paraguay			USD 200,000	Republic of South Africa Government International Bond 5.65% 27/9/2047	143,507	0.33
USD 351,000	Paraguay Government International Bond 6.1% 11/8/2044	327,952	0.75	USD 434,000	Republic of South Africa Government International Bond 5.875% 22/6/2030	407,062	0.93
	Peru					3,332,155	7.60
PEN 1,180,000	Peru Government Bond 6.15% 12/8/2032	271,206	0.62		Sri Lanka		
PEN 1,035,000	Peru Government Bond 8.2% 12/8/2026	283,646	0.65	USD 226,000	Sri Lanka Government International Bond 6.75% 18/4/2028	75,829	0.17
USD 553,000	Peruvian Government International Bond 3% 15/1/2034	453,736	1.03	USD 200,000	Sri Lanka Government International Bond 6.85% 3/11/2025	70,769	0.16
USD 129,000	Peruvian Government International Bond 5.625% 18/11/2050	134,670	0.31	USD 200,000	Sri Lanka Government International Bond 7.85% 14/3/2029	67,139	0.16
		1,143,258	2.61			213,737	0.49
	Philippines				Sweden		
USD 315,000	Philippine Government International Bond 4.2% 29/3/2047	286,163	0.65	EUR 53,375	East Renewable 13.5% 1/1/2025	21,359	0.05
	Poland				Turkey		
PLN 1,135,000	Republic of Poland Government Bond 2.25% 25/10/2024	218,122	0.50	TRY 532,472	Turkey Government Bond 10.6% 11/2/2026	28,315	0.06
PLN 7,735,000	Republic of Poland Government Bond 2.5% 25/1/2023	1,610,940	3.67				
PLN 1,321,000	Republic of Poland Government Bond 2.75% 25/10/2029	225,119	0.51				
PLN 837,000	Republic of Poland Government Bond 3.25% 25/7/2025	160,782	0.37				
		2,214,963	5.05				
	Qatar						
USD 552,000	Qatar Government International Bond 4.4% 16/4/2050	538,890	1.23				

*All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Blended Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Ukraine				Uruguay			
USD 1,301,000	Ukraine Government International Bond 0% 1/8/2041	416,320	0.95	UYU 3,557,000	Uruguay Government International Bond 8.5% 15/3/2028	78,963	0.18
USD 433,000	Ukraine Government International Bond 7.375% 25/9/2034	85,518	0.20	Zambia			
USD 200,000	Ukraine Government International Bond 7.75% 1/9/2027	44,200	0.10	USD 225,000	Zambia Government International Bond 8.5% 14/4/2024	138,375	0.31
USD 200,000	Ukraine Government International Bond 7.75% 1/9/2028	44,500	0.10	USD 200,000	Zambia Government International Bond 8.97% 30/7/2027	121,403	0.28
UAH 4,659,000	Ukraine Government International Bond 16% 24/5/2023	28,467	0.06			259,778	0.59
		619,005	1.41	Total Bonds		43,132,852	98.35
United Arab Emirates				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 490,000	UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052	516,950	1.18			43,132,852	98.35
United States				Total Portfolio		43,132,852	98.35
USD 6,398,700	United States Treasury Note/Bond 0.125% 31/12/2022	6,338,790	14.45	Other Net Assets		722,635	1.65
USD 1,885,700	United States Treasury Note/Bond 2.5% 30/4/2024	1,856,972	4.24	Total Net Assets (USD)		43,855,487	100.00
		8,195,762	18.69				

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
AUD	1,228,262	USD	827,039	State Street	13/9/2022	14,906
				Standard		
AUD	168,125	USD	117,849	Chartered Bank	13/9/2022	(2,603)
BRL	181,537	USD	32,807	JP Morgan	13/9/2022	2,164
BRL	1,210,431	USD	228,795	BNP Paribas	13/9/2022	4,382
CHF	1,441,675	USD	1,472,248	Morgan Stanley	13/9/2022	1,142
CLP	745,070,531	USD	711,835	Citigroup	13/9/2022	114,712
CLP	105,105,972	USD	110,638	UBS	13/9/2022	5,962
CNH	1,750,000	USD	258,715	Morgan Stanley	13/9/2022	(5,028)
COP	990,793,144	USD	223,651	BNP Paribas	13/9/2022	(424)
COP	684,920,821	USD	155,556	Goldman Sachs	13/9/2022	(1,242)
CZK	7,095,180	USD	288,596	JP Morgan	13/9/2022	449
EUR	708,256	USD	711,751	State Street	13/9/2022	(2,655)
EUR	140,000	USD	142,348	Westpac	13/9/2022	(2,182)
EUR	30,000	USD	30,694	ANZ	13/9/2022	(658)
EUR	10,000	USD	10,367	HSBC Bank	13/9/2022	(355)
GBP	279,314	USD	336,607	JP Morgan	13/9/2022	(12,295)
				Standard		
GBP	205,225	USD	249,937	Chartered Bank	13/9/2022	(11,651)
				Royal Bank of		
GBP	170,000	USD	200,957	Canada	13/9/2022	(3,570)
HUF	5,590,000	USD	13,472	RBS	13/9/2022	355
HUF	95,808,453	USD	232,332	HSBC Bank	13/9/2022	4,655
IDR	9,122,070,082	USD	599,233	Barclays	13/9/2022	14,996
JPY	45,084,061	USD	325,897	JP Morgan	13/9/2022	(803)
JPY	39,881,239	USD	296,037	BNP Paribas	13/9/2022	(8,460)
JPY	1,480,000	USD	10,693	Bank of America	13/9/2022	(21)
				Standard		
KRW	673,932,993	USD	509,494	Chartered Bank	13/9/2022	(6,161)
KRW	295,765,035	USD	226,830	UBS	13/9/2022	(5,935)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
MXN	31,115,648	USD	1,463,474	Barclays	13/9/2022	76,660
MXN	4,544,924	USD	220,056	Morgan Stanley	13/9/2022	4,904
MXN	4,599,749	USD	220,183	Deutsche Bank	13/9/2022	7,491
MXN	200,000	USD	9,801	UBS	13/9/2022	99
MYR	8,063,165	USD	1,802,832	RBS	13/9/2022	(1,570)
NZD	545,878	USD	336,929	Morgan Stanley	13/9/2022	(2,509)
NZD	357,111	USD	222,542	Deutsche Bank	13/9/2022	(3,766)
NZD	363,521	USD	227,258	JP Morgan	13/9/2022	(4,555)
PEN	80,000	USD	20,666	Bank of America	13/9/2022	266
PHP	61,014,815	USD	1,089,356	JP Morgan	13/9/2022	(3,980)
				Standard		
PHP	12,768,698	USD	229,426	Chartered Bank	13/9/2022	(2,287)
PLN	2,507,121	USD	516,691	BNP Paribas	13/9/2022	12,998
RON	3,936,067	USD	790,201	Barclays	13/9/2022	19,484
				Société		
THB	82,037,208	USD	2,246,628	Générale	13/9/2022	4,694
THB	8,235,274	USD	224,052	JP Morgan	13/9/2022	1,946
THB	8,235,274	USD	224,883	HSBC Bank	13/9/2022	1,115
TWD	6,908,161	USD	231,123	Morgan Stanley	13/9/2022	(3,914)
				Royal Bank of		
USD	1,785,141	GBP	1,506,653	Canada	13/9/2022	35,768
USD	431,516	JPY	59,754,762	Morgan Stanley	13/9/2022	634
USD	195,352	CNH	1,322,972	Bank of America	13/9/2022	3,568
USD	212,969	HUF	88,301,656	Bank of America	13/9/2022	(5,450)
USD	676,847	TRY	12,667,187	JP Morgan	13/9/2022	(14,110)
				Standard		
USD	1,073,165	PHP	61,014,815	Chartered Bank	13/9/2022	(12,210)
USD	198,734	PEN	794,299	Barclays	13/9/2022	(9,102)
USD	916,095	COP	4,171,793,355	Goldman Sachs	13/9/2022	(23,814)
USD	6,053	HUF	2,460,000	BNP Paribas	13/9/2022	(32)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Blended Bond Fund⁽²⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	207,255	CLP	195,379,558	Citigroup	13/9/2022	(9,490)
USD	544,310	CLP	516,752,064	Goldman Sachs	13/9/2022	(28,950)
USD	110,985	COP	483,191,020	JP Morgan	13/9/2022	2,121
USD	219,888	PEN	860,092	Bank of America	13/9/2022	(5,163)
USD	18,321	MXN	380,000	BNY Mellon	13/9/2022	(488)
USD	30,692	EUR	30,000	BNY Mellon	13/9/2022	656
USD	577,045	EUR	562,275	Standard Chartered Bank	13/9/2022	14,104
USD	690,958	EUR	672,117	UBS	13/9/2022	18,044
USD	873,568	CZK	21,280,000	Morgan Stanley	13/9/2022	6,660
USD	350,298	CLP	333,625,259	UBS	13/9/2022	(19,810)
USD	12,998	PLN	60,000	BNY Mellon	13/9/2022	322
USD	77,540	ZAR	1,320,000	Barclays	13/9/2022	247
USD	352,058	MXN	7,270,000	HSBC Bank	13/9/2022	(7,785)
USD	470,428	EUR	462,590	Morgan Stanley	13/9/2022	7,289
USD	548,682	MXN	11,280,649	Morgan Stanley	13/9/2022	(9,678)
USD	603,990	HUF	237,487,561	Morgan Stanley	13/9/2022	16,551
USD	401,856	PLN	1,898,561	JP Morgan	13/9/2022	739
USD	682,741	TWD	20,497,279	Deutsche Bank	13/9/2022	8,587
USD	14,937	ZAR	250,000	UBS	13/9/2022	299
USD	115,544	CLP	105,145,462	Toronto-Dominion	13/9/2022	(1,099)
USD	94,762	COP	405,109,296	BNP Paribas	13/9/2022	3,490
USD	231,995	THB	8,352,172	Standard Chartered Bank	13/9/2022	2,789
USD	369,903	THB	13,264,745	Goldman Sachs	13/9/2022	5,883
USD	10,157	EUR	10,000	State Street	13/9/2022	145
USD	236,124	EUR	228,037	Barclays	13/9/2022	7,816
USD	117,795	ZAR	1,915,003	Goldman Sachs	13/9/2022	5,661
USD	118,726	NZD	184,281	Royal Bank of Canada	13/9/2022	5,830
USD	59,748	CLP	52,931,085	Bank of America	13/9/2022	1,029
USD	3,382	HUF	1,300,000	Goldman Sachs	13/9/2022	167
USD	117,447	CLP	104,227,215	Morgan Stanley	13/9/2022	1,822
USD	235,540	THB	8,346,630	Morgan Stanley	13/9/2022	6,486

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	117,455	IDR	1,736,548,128	RBS	13/9/2022	525
USD	235,633	IDR	3,483,832,713	Standard Chartered Bank	13/9/2022	1,051
USD	234,389	CZK	5,690,000	HSBC Bank	13/9/2022	2,589
USD	117,532	PHP	6,590,372	Citigroup	13/9/2022	298
USD	226,329	CHF	216,394	BNP Paribas	13/9/2022	5,174
USD	113,333	PEN	438,032	Citigroup	13/9/2022	(1,282)
USD	225,285	KRW	301,368,632	BNP Paribas	13/9/2022	205
USD	10,012	EUR	10,000	ANZ	13/9/2022	1
USD	344,951	ZAR	5,820,000	Morgan Stanley	13/9/2022	4,158
USD	201,778	GBP	170,000	UBS	13/9/2022	4,391
USD	766,173	CHF	735,484	Société Générale	13/9/2022	14,509
USD	224,883	CLP	203,181,849	JP Morgan	13/9/2022	(517)
ZAR	1,866,707	USD	108,727	JP Morgan	13/9/2022	579
ZAR	6,838,032	USD	396,194	HSBC Bank	13/9/2022	4,209
ZAR	3,793,262	USD	221,870	Morgan Stanley	13/9/2022	246
ZAR	250,000	USD	15,006	Goldman Sachs	13/9/2022	(367)
ZAR	250,000	USD	14,996	BNP Paribas	13/9/2022	(357)
ZAR	3,851,197	USD	227,161	Deutsche Bank	13/9/2022	(1,653)
ZAR	3,747,137	USD	223,346	UBS	13/9/2022	(3,931)
Net unrealised appreciation						246,110
CHF Hedged Share Class						
CHF	4,249	USD	4,451	BNY Mellon	15/9/2022	(108)
USD	156	CHF	149	BNY Mellon	15/9/2022	4
Net unrealised depreciation						(104)
EUR Hedged Share Class						
USD	676,531	EUR	672,464	BNY Mellon	15/9/2022	3,173
EUR	10,562,478	USD	10,794,171	BNY Mellon	15/9/2022	(217,519)
Net unrealised depreciation						(214,346)
Total net unrealised appreciation (USD underlying exposure - USD 47,856,067)						31,660

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/(depreciation) USD
4	EUR	Euro Bund	September 2022	593,135	(34,015)
(1)	JPY	Japanese 10 Year Bond (OSE)	September 2022	1,077,267	(937)
27	USD	US Treasury 10 Year Note (CBT)	December 2022	3,161,953	(8,437)
(5)	USD	US Treasury 5 Year Note (CBT)	December 2022	554,492	1,465
Total				5,386,847	(41,924)

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	USD 331,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	3,817	79,476
CDS	USD 410,000	Fund receives default protection on CDX.EM.37.V1; and pays Fixed 1%	BNP Paribas	20/6/2027	3,491	37,890
CDS	USD 247,500	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	9,811	2,537

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Blended Bond Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (444,909)	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	(1,489)	(13,523)
IRS	MXN 11,478,323	Fund receives Fixed 6.12%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	7/4/2028	(69,855)	(69,855)
IRS	HUF 112,603,449	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 5.76%	Bank of America	21/9/2032	59,131	59,131
IRS	MYR 4,695,832	Fund receives Fixed 2.06%; and pays Floating MYR KLIB3M 3 Month	Goldman Sachs	22/5/2025	(40,370)	(40,370)
IRS	MYR 1,120,384	Fund receives Fixed 2.19%; and pays Floating MYR KLIB3M 3 Month	Goldman Sachs	22/5/2030	(27,664)	(27,664)
Total (USD underlying exposure - USD 3,378,287)					(63,128)	27,622

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Bond Fund⁽²⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 5,450,000	Sharjah Sukuk Program 3.234% 23/10/2029*	4,808,562	1.37
				USD 920,000	Sharjah Sukuk Program 3.854% 3/4/2026	891,229	0.25
						8,914,442	2.53
BONDS							
Argentina				Chile			
USD 6,338,733	Argentine Republic Government International Bond 0.5% 9/7/2030	1,499,110	0.42	USD 560,000	Banco de Credito e Inversiones 3.5% 12/10/2027	530,289	0.15
USD 1,041,147	Argentine Republic Government International Bond 1% 9/7/2029	243,629	0.07	USD 500,000	Cencosud 4.375% 17/7/2027	483,032	0.14
USD 13,421,105	Argentine Republic Government International Bond 1.5% 9/7/2035	3,006,328	0.85	USD 8,260,000	Chile Government International Bond 2.55% 27/1/2032	6,905,690	1.96
USD 8,984,442	Argentine Republic Government International Bond 1.5% 9/7/2046	2,046,229	0.58	USD 4,230,000	Chile Government International Bond 2.55% 27/7/2033	3,407,265	0.96
USD 10,297,863	Argentine Republic Government International Bond 3.875% 9/1/2038	2,882,835	0.82	USD 1,630,000	Chile Government International Bond 3.25% 21/9/2071	1,044,830	0.30
		9,678,131	2.74	USD 1,595,000	Chile Government International Bond 3.5% 31/1/2034	1,394,828	0.39
Austria				USD 1,230,000	Chile Government International Bond 3.5% 25/1/2050	909,859	0.26
USD 1,190,000	Klabn Austria 3.2% 12/1/2031*	944,384	0.27	USD 415,000	Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030	384,616	0.11
USD 970,000	Klabn Austria 7% 3/4/2049*	921,876	0.26	USD 555,000	Empresa de Transporte de Pasajeros Metro 4.7% 7/5/2050	472,513	0.13
		1,866,260	0.53	USD 320,000	Nacional del Cobre de Chile 3% 30/9/2029	283,953	0.08
Bahrain				USD 590,000	Nacional del Cobre de Chile 3.7% 30/1/2050	433,165	0.12
USD 2,650,000	Bahrain Government International Bond 5.45% 16/9/2032	2,278,331	0.65			16,250,040	4.60
USD 2,400,000	Bahrain Government International Bond 6% 19/9/2044	1,813,872	0.51	Colombia			
USD 2,523,000	Bahrain Government International Bond 6.75% 20/9/2029	2,494,288	0.71	USD 5,075,000	Colombia Government International Bond 3% 30/1/2030	3,937,020	1.12
		6,586,491	1.87	USD 963,000	Colombia Government International Bond 3.875% 25/4/2027	865,299	0.24
Benin				USD 1,460,000	Colombia Government International Bond 4.125% 22/2/2042	922,720	0.26
EUR 3,034,000	Benin Government International Bond 4.95% 22/1/2035	2,170,245	0.62	USD 4,338,000	Colombia Government International Bond 5% 15/6/2045	2,925,059	0.83
Brazil							
USD 4,718,000	Brazilian Government International Bond 3.875% 12/6/2030	4,125,762	1.17	USD 5,135,000	Colombia Government International Bond 5.625% 26/2/2044	3,742,298	1.06
USD 653,000	Brazilian Government International Bond 4.25% 7/1/2025	647,606	0.18	USD 1,310,000	Colombia Government International Bond 6.125% 18/1/2041	1,051,537	0.30
USD 1,498,000	Brazilian Government International Bond 4.625% 13/1/2028	1,439,903	0.41			13,443,933	3.81
USD 225,000	Brazilian Government International Bond 4.75% 14/1/2050	164,152	0.05	Costa Rica			
USD 3,165,000	Brazilian Government International Bond 5% 27/1/2045	2,452,337	0.69	USD 216,000	Costa Rica Government International Bond 4.25% 26/1/2023	215,775	0.06
		8,829,760	2.50	USD 718,000	Costa Rica Government International Bond 4.375% 30/4/2025	700,962	0.20
Cayman Islands							
USD 1,820,000	DP World Crescent 3.75% 30/1/2030	1,742,736	0.49				
USD 440,000	DP World Salaam 6% 1/1/2171	439,180	0.13				
USD 1,020,000	MAF Sukuk 4.638% 14/5/2029	1,032,735	0.29				

*All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 383,000	Costa Rica Government International Bond 5.625% 30/4/2043	290,390	0.08	USD 2,160,000	Egypt Government International Bond 7.3% 30/9/2033	1,474,200	0.42
USD 2,886,000	Costa Rica Government International Bond 6.125% 19/2/2031*	2,711,520	0.77	USD 1,695,000	Egypt Government International Bond 7.5% 16/2/2061	1,000,050	0.28
USD 1,215,000	Costa Rica Government International Bond 7% 4/4/2044*	1,064,598	0.30	USD 377,000	Egypt Government International Bond 7.6% 1/3/2029	299,715	0.09
USD 657,000	Costa Rica Government International Bond 7.158% 12/3/2045*	585,044	0.17	USD 3,479,000	Egypt Government International Bond 7.625% 29/5/2032	2,464,332	0.70
USD 320,000	Instituto Costarricense de Electricidad 6.375% 15/5/2043*	248,718	0.07	USD 1,088,000	Egypt Government International Bond 7.903% 21/2/2048	660,960	0.19
		5,817,007	1.65	USD 550,000	Egypt Government International Bond 8.15% 20/11/2059	346,500	0.10
	Cote d'Ivoire (Ivory Coast)			USD 1,054,000	Egypt Government International Bond 8.7% 1/3/2049	677,195	0.19
EUR 2,250,000	Ivory Coast Government International Bond 4.875% 30/1/2032	1,716,600	0.49	USD 2,871,000	Egypt Government International Bond 8.875% 29/5/2050	1,880,505	0.53
USD 617,541	Ivory Coast Government International Bond 5.75% 31/12/2032	556,389	0.16			11,324,507	3.21
USD 2,480,000	Ivory Coast Government International Bond 6.125% 15/6/2033*	2,111,664	0.60		El Salvador		
USD 653,000	Ivory Coast Government International Bond 6.375% 3/3/2028	612,111	0.17	USD 715,000	El Salvador Government International Bond 5.875% 30/1/2025*	366,245	0.10
		4,996,764	1.42	USD 1,925,000	El Salvador Government International Bond 6.375% 18/1/2027	744,431	0.21
	Dominican Republic			USD 805,000	El Salvador Government International Bond 7.125% 20/1/2050	274,714	0.08
USD 2,275,000	Dominican Republic International Bond 4.5% 30/1/2030	1,915,613	0.54	USD 1,918,000	El Salvador Government International Bond 7.65% 15/6/2035	671,765	0.19
USD 2,930,000	Dominican Republic International Bond 4.875% 23/9/2032*	2,379,314	0.67	USD 1,657,000	El Salvador Government International Bond 8.625% 28/2/2029	623,558	0.18
USD 1,640,000	Dominican Republic International Bond 5.3% 21/1/2041	1,219,791	0.35			2,680,713	0.76
USD 2,050,000	Dominican Republic International Bond 5.875% 30/1/2060	1,458,078	0.41		Gabon		
USD 1,231,000	Dominican Republic International Bond 6% 19/7/2028	1,180,095	0.34	USD 3,090,000	Gabon Government International Bond 6.625% 6/2/2031	2,306,770	0.65
USD 969,000	Dominican Republic International Bond 6% 22/2/2033	848,466	0.24	USD 1,705,000	Gabon Government International Bond 6.95% 16/6/2025	1,473,644	0.42
USD 1,990,000	Dominican Republic International Bond 6.4% 5/6/2049	1,587,025	0.45	USD 464,000	Gabon Government International Bond 7% 24/11/2031	347,529	0.10
USD 560,000	Dominican Republic International Bond 6.5% 15/2/2048	451,780	0.13			4,127,943	1.17
USD 991,000	Dominican Republic International Bond 6.85% 27/1/2045	843,197	0.24		Georgia		
		11,883,359	3.37	USD 3,120,000	Georgian Railway 4% 17/6/2028	2,592,455	0.73
	Ecuador				Ghana		
USD 2,690,521	Ecuador Government International Bond 1.5% 31/7/2040	950,386	0.27	USD 2,580,000	Ghana Government International Bond 6.375% 11/2/2027	1,143,753	0.32
USD 7,410,388	Ecuador Government International Bond 2.5% 31/7/2035	2,918,563	0.83	USD 3,110,000	Ghana Government International Bond 7.625% 16/5/2029	1,247,888	0.35
USD 3,361,739	Ecuador Government International Bond 5.5% 31/7/2030	1,802,548	0.51	USD 2,235,000	Ghana Government International Bond 7.875% 26/3/2027*	1,044,863	0.30
		5,671,497	1.61	USD 1,795,000	Ghana Government International Bond 7.875% 11/2/2035	688,261	0.20
	Egypt			USD 2,036,000	Ghana Government International Bond 8.125% 18/1/2026*	1,278,226	0.36
USD 2,940,000	Egypt Government International Bond 5.25% 6/10/2025*	2,521,050	0.71	USD 2,040,000	Ghana Government International Bond 8.125% 26/3/2032	828,750	0.23

* All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,540,000	Ghana Government International Bond 8.625% 7/4/2034	977,900	0.28	USD 300,000	Indonesia Government International Bond 4.75% 18/7/2047*	286,224	0.08
USD 1,772,000	Ghana Government International Bond 8.627% 16/6/2049	674,268	0.19	USD 1,294,000	Indonesia Government International Bond 5.25% 17/1/2042	1,294,269	0.37
USD 605,000	Ghana Government International Bond 8.75% 11/3/2061	230,987	0.07	USD 546,000	Indonesia Government International Bond 5.25% 8/1/2047	544,635	0.16
USD 1,434,000	Ghana Government International Bond 8.95% 26/3/2051	577,185	0.16	USD 1,300,000	Pertamina Persero 2.3% 9/2/2031	1,079,000	0.30
GHS 21,142,000	Ghana Treasury Note 17.6% 20/2/2023	1,967,753	0.56	USD 1,200,000	Pertamina Persero 5.625% 20/5/2043*	1,156,977	0.33
GHS 8,140,000	Republic of Ghana Government Bonds 20.75% 16/1/2023	777,233	0.22	USD 440,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	444,950	0.13
		11,437,067	3.24			15,123,973	4.29
	Guatemala				International		
USD 1,090,000	Guatemala Government Bond 4.375% 5/6/2027	1,055,458	0.30	EUR 1,905,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033*	1,527,744	0.43
USD 340,000	Guatemala Government Bond 4.5% 3/5/2026*	333,642	0.09		Jamaica		
USD 516,000	Guatemala Government Bond 5.375% 24/4/2032	496,351	0.14	USD 1,908,000	Jamaica Government International Bond 6.75% 28/4/2028	2,074,392	0.59
USD 650,000	Guatemala Government Bond 6.125% 1/6/2050	593,424	0.17	USD 1,370,000	Jamaica Government International Bond 8% 15/3/2039	1,604,838	0.45
		2,478,875	0.70			3,679,230	1.04
	Hungary				Jordan		
USD 3,726,000	Hungary Government International Bond 2.125% 22/9/2031*	2,734,549	0.77	USD 2,514,000	Jordan Government International Bond 5.75% 31/1/2027*	2,343,752	0.66
USD 610,000	Hungary Government International Bond 3.125% 21/9/2051	383,301	0.11	USD 3,667,000	Jordan Government International Bond 5.85% 7/7/2030	3,222,064	0.91
USD 765,000	Hungary Government International Bond 5.25% 16/6/2029	738,653	0.21	USD 1,053,000	Jordan Government International Bond 7.375% 10/10/2047	863,460	0.25
USD 1,244,000	Hungary Government International Bond 7.625% 29/3/2041	1,440,120	0.41			6,429,276	1.82
		5,296,623	1.50		Kazakhstan		
	Indonesia			USD 830,000	Development Bank of Kazakhstan JSC 5.75% 12/5/2025	828,340	0.24
EUR 3,524,000	Indonesia Government International Bond 1.3% 23/3/2034	2,598,201	0.74	USD 496,000	Kazakhstan Government International Bond 4.875% 14/10/2044	419,201	0.12
USD 2,505,000	Indonesia Government International Bond 2.85% 14/2/2030	2,304,587	0.65	USD 483,000	Kazakhstan Government International Bond 5.125% 21/7/2025	507,083	0.14
USD 1,010,000	Indonesia Government International Bond 3.85% 18/7/2027	1,002,597	0.28	USD 2,260,000	KazMunayGas National 3.5% 14/4/2033	1,784,355	0.51
USD 1,025,000	Indonesia Government International Bond 4.125% 15/1/2025	1,031,214	0.29	USD 306,000	KazMunayGas National 4.75% 24/4/2025*	298,713	0.08
USD 2,780,000	Indonesia Government International Bond 4.35% 11/1/2048	2,508,950	0.71	USD 1,211,000	KazMunayGas National 4.75% 19/4/2027*	1,118,915	0.32
USD 852,000	Indonesia Government International Bond 4.75% 8/1/2026*	872,369	0.25	USD 1,039,000	KazMunayGas National 5.75% 19/4/2047	857,305	0.24
						5,813,912	1.65
					Kenya		
				USD 1,105,000	Republic of Kenya Government International Bond 6.875% 24/6/2024	968,190	0.27

* All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,150,000	Republic of Kenya Government International Bond 7% 22/5/2027*	914,250	0.26	USD 5,818,000	Oman Government International Bond 6.5% 8/3/2047	5,119,840	1.45
USD 1,415,000	Republic of Kenya Government International Bond 8% 22/5/2032	1,047,100	0.30	USD 4,597,000	Oman Government International Bond 6.75% 17/1/2048	4,114,315	1.17
USD 1,570,000	Republic of Kenya Government International Bond 8.25% 28/2/2048	1,071,525	0.30	USD 1,160,000	Oman Government International Bond 7% 25/1/2051	1,077,350	0.30
		4,001,065	1.13			15,178,028	4.30
	Mauritius				Panama		
USD 1,030,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	932,001	0.26	USD 1,300,000	Panama Government International Bond 2.252% 29/9/2032	1,012,710	0.29
	Mexico			USD 4,741,000	Panama Government International Bond 3.16% 23/1/2030	4,185,118	1.19
EUR 4,973,000	Mexico Government International Bond 2.25% 12/8/2036*	3,598,794	1.02	USD 1,010,000	Panama Government International Bond 3.87% 23/7/2060	698,433	0.20
USD 1,350,000	Mexico Government International Bond 3.5% 12/2/2034	1,131,745	0.32	USD 4,074,000	Panama Government International Bond 3.875% 17/3/2028	3,924,453	1.11
USD 1,690,000	Mexico Government International Bond 4.4% 12/2/2052	1,301,723	0.37	USD 2,400,000	Panama Government International Bond 4.3% 29/4/2053	1,840,404	0.52
USD 2,890,000	Mexico Government International Bond 4.5% 22/4/2029	2,830,755	0.80	USD 910,000	Panama Government International Bond 4.5% 15/5/2047	732,900	0.21
USD 1,660,000	Mexico Government International Bond 4.6% 23/1/2046	1,360,382	0.39	USD 1,340,000	Panama Government International Bond 4.5% 16/4/2050	1,063,665	0.30
USD 2,035,000	Mexico Government International Bond 4.75% 27/4/2032	1,975,985	0.56	USD 1,970,000	Panama Government International Bond 4.5% 1/4/2056	1,530,035	0.43
USD 2,188,000	Mexico Government International Bond 4.75% 8/3/2044	1,862,480	0.53			14,987,718	4.25
USD 1,444,000	Mexico Government International Bond 5% 27/4/2051	1,228,635	0.35		Paraguay		
USD 1,004,000	Mexico Government International Bond 5.75% 12/10/2110	864,768	0.24	USD 652,000	Paraguay Government International Bond 4.7% 27/3/2027	646,965	0.18
		16,155,267	4.58	USD 1,394,000	Paraguay Government International Bond 4.95% 28/4/2031	1,345,851	0.38
	Mongolia			USD 1,650,000	Paraguay Government International Bond 5% 15/4/2026	1,653,791	0.47
USD 1,255,000	Mongolia Government International Bond 5.125% 7/4/2026	1,159,306	0.33	USD 540,000	Paraguay Government International Bond 5.4% 30/3/2050	452,932	0.13
USD 363,000	Mongolia Government International Bond 5.625% 1/5/2023	360,719	0.10			4,099,539	1.16
		1,520,025	0.43		Peru		
	Morocco			USD 1,765,000	Financiera de Desarrollo 2.4% 28/9/2027	1,481,144	0.42
USD 1,745,000	Morocco Government International Bond 3% 15/12/2032	1,309,967	0.37	USD 214,000	Financiera de Desarrollo 4.75% 15/7/2025	210,639	0.06
USD 845,000	Morocco Government International Bond 4% 15/12/2050	550,406	0.16	USD 765,000	Peruvian Government International Bond 2.783% 23/1/2031	654,410	0.19
		1,860,373	0.53	USD 6,464,000	Peruvian Government International Bond 3% 15/1/2034	5,303,712	1.50
	Namibia			USD 1,149,000	Peruvian Government International Bond 3.23% 28/7/2121	721,839	0.20
USD 646,000	Namibia International Bonds 5.25% 29/10/2025*	585,073	0.17				
	Oman						
USD 2,289,000	Oman Government International Bond 5.375% 8/3/2027	2,266,110	0.64				
USD 2,630,000	Oman Government International Bond 5.625% 17/1/2028	2,600,413	0.74				

* All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,255,000	Peruvian Government International Bond 3.3% 11/3/2041	961,958	0.27	USD 2,730,000	Saudi Government International Bond 2.75% 3/2/2032*	2,514,330	0.71
USD 1,060,000	Peruvian Government International Bond 4.125% 25/8/2027	1,041,956	0.30	USD 1,380,000	Saudi Government International Bond 3.25% 22/10/2030*	1,335,150	0.38
USD 1,056,000	Peruvian Government International Bond 6.55% 14/3/2037	1,161,613	0.33	USD 1,385,000	Saudi Government International Bond 3.45% 2/2/2061	1,061,256	0.30
		11,537,271	3.27	USD 2,910,000	Saudi Government International Bond 3.75% 21/1/2055*	2,415,300	0.68
				USD 810,000	Saudi Government International Bond 4.625% 4/10/2047	762,413	0.22
						11,222,611	3.18
	Philippines				Senegal		
USD 1,771,000	Philippine Government International Bond 3% 1/2/2028	1,709,015	0.48	USD 902,000	Senegal Government International Bond 6.25% 23/5/2033	734,481	0.21
USD 977,000	Philippine Government International Bond 3.7% 1/3/2041	845,105	0.24	USD 1,890,000	Senegal Government International Bond 6.75% 13/3/2048	1,330,111	0.38
USD 405,000	Philippine Government International Bond 3.7% 2/2/2042	347,287	0.10			2,064,592	0.59
USD 300,000	Philippine Government International Bond 4.2% 21/1/2024	301,688	0.09		Serbia		
		3,203,095	0.91	EUR 2,590,000	Serbia International Bond 1% 23/9/2028	1,881,824	0.54
	Poland				South Africa		
USD 1,962,000	Republic of Poland Government International Bond 3.25% 6/4/2026	1,930,127	0.55	USD 790,000	Growthpoint Properties International Pty 5.872% 2/5/2023	789,684	0.22
USD 1,291,000	Republic of Poland Government International Bond 4% 22/1/2024	1,289,822	0.36	USD 2,257,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	2,004,165	0.57
		3,219,949	0.91	USD 1,520,000	Republic of South Africa Government International Bond 4.665% 17/1/2024	1,509,831	0.43
	Qatar			USD 3,500,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	3,110,914	0.88
USD 2,413,000	Qatar Government International Bond 3.75% 16/4/2030	2,428,081	0.69	USD 4,975,000	Republic of South Africa Government International Bond 5.65% 27/9/2047	3,569,724	1.01
USD 986,000	Qatar Government International Bond 4.4% 16/4/2050	962,583	0.27	USD 2,613,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	1,884,626	0.54
USD 4,798,000	Qatar Government International Bond 4.817% 14/3/2049	4,947,937	1.40	USD 894,000	Republic of South Africa Government International Bond 7.3% 20/4/2052	745,127	0.21
		8,338,601	2.36			13,614,071	3.86
	Romania				Sri Lanka		
EUR 2,733,000	Romanian Government International Bond 2% 14/4/2033	1,803,901	0.51	USD 2,071,000	Sri Lanka Government International Bond 6.125% 3/6/2025*	743,406	0.21
USD 2,176,000	Romanian Government International Bond 3% 27/2/2027	1,967,583	0.56	USD 2,137,000	Sri Lanka Government International Bond 6.2% 11/5/2027	715,954	0.20
USD 1,430,000	Romanian Government International Bond 3% 14/2/2031*	1,140,908	0.32	USD 1,046,000	Sri Lanka Government International Bond 7.55% 28/3/2030	349,688	0.10
USD 1,090,000	Romanian Government International Bond 3.625% 27/3/2032	882,766	0.25			1,809,048	0.51
USD 1,004,000	Romanian Government International Bond 4.375% 22/8/2023	1,004,819	0.28		Sweden		
USD 2,200,000	Romanian Government International Bond 5.125% 15/6/2048*	1,822,172	0.52	EUR 75,792	East Renewable 13.5% 1/1/2025	30,330	0.01
USD 1,660,000	Romanian Government International Bond 5.25% 25/11/2027	1,621,613	0.46		Trinidad and Tobago		
		10,243,762	2.90	USD 200,000	Trinidad Generation UnLtd 5.25% 4/11/2027	194,826	0.06
	Saudi Arabia						
USD 3,655,000	Saudi Government International Bond 2.25% 2/2/2033*	3,134,162	0.89				

* All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,025,000	Turkey Turkey Government International Bond 5.75% 11/5/2047	620,125	0.18	USD 460,000	Emirate of Dubai Government International Bonds 5.25% 30/1/2043	427,430	0.12
USD 549,000	Ukraine NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2026	122,113	0.04	USD 1,090,000	MDGH GMTN RSC 3% 19/4/2024	1,077,942	0.31
USD 1,960,000	NPC Ukrenergo 6.875% 9/11/2028	392,000	0.11	USD 1,215,000	MDGH GMTN RSC 3.375% 28/3/2032*	1,159,339	0.33
USD 7,129,000	Ukraine Government International Bond 0% 1/8/2041	2,281,280	0.65	USD 1,535,000	UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052	1,619,425	0.46
USD 2,247,000	Ukraine Government International Bond 6.876% 21/5/2031	469,623	0.13			14,441,706	4.10
USD 2,300,000	Ukraine Government International Bond 7.253% 15/3/2035	454,250	0.13	Uruguay			
USD 2,470,000	Ukraine Government International Bond 7.375% 25/9/2034	487,825	0.14	USD 2,549,027	Uruguay Government International Bond 4.125% 20/11/2045	2,426,068	0.69
USD 1,483,000	Ukraine Government International Bond 7.75% 1/9/2025	390,771	0.11	USD 3,172,200	Uruguay Government International Bond 4.375% 23/1/2031	3,246,231	0.92
USD 1,019,000	Ukraine Government International Bond 7.75% 1/9/2026	225,199	0.06	USD 1,387,973	Uruguay Government International Bond 4.975% 20/4/2055	1,397,050	0.40
USD 2,990,000	Ukraine Government International Bond 7.75% 1/9/2027	660,790	0.19	USD 2,541,045	Uruguay Government International Bond 5.1% 18/6/2050	2,592,419	0.73
USD 4,012,000	Ukraine Government International Bond 7.75% 1/9/2029	892,670	0.25			9,661,768	2.74
USD 91,875	Ukreximbank Via Biz Finance 9.75% 22/1/2025	41,345	0.01	Zambia			
		6,417,866	1.82	USD 323,000	Zambia Government International Bond 5.375% 20/9/2022	186,533	0.05
	United Arab Emirates			USD 600,000	Zambia Government International Bond 8.5% 14/4/2024	369,000	0.11
USD 510,000	Abu Dhabi Crude Oil Pipeline 4.6% 2/11/2047	501,164	0.14	USD 475,000	Zambia Government International Bond 8.97% 30/7/2027	288,332	0.08
USD 3,070,000	Abu Dhabi Government International Bond 1.7% 2/3/2031*	2,630,468	0.75			843,865	0.24
USD 4,318,000	Abu Dhabi Government International Bond 2.5% 30/9/2029	4,025,099	1.14	Total Bonds		327,284,646	92.78
USD 1,830,000	Abu Dhabi Government International Bond 3.125% 30/9/2049	1,450,943	0.41	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		327,284,646	92.78
USD 1,705,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	1,549,896	0.44	Total Portfolio		327,284,646	92.78
				Other Net Assets		25,464,319	7.22
				Total Net Assets (USD)		352,748,965	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
USD	6,934,711	MXN	146,550,000	JP Morgan	13/9/2022	(319,087)
USD	3,421,164	MXN	72,200,000	Morgan Stanley	13/9/2022	(152,526)
BRL	10,933,079	USD	2,010,977	Morgan Stanley	13/9/2022	95,171
BRL	32,079,300	USD	6,133,266	BNP Paribas	13/9/2022	46,489
BRL	1,746,503	USD	338,394	HSBC Bank	13/9/2022	(1,948)
BRL	7,293,497	USD	1,412,059	Bank of America	13/9/2022	(7,040)
BRL	1,397,871	USD	273,342	Barclays	13/9/2022	(4,056)
BRL	7,502,129	USD	1,467,544	Goldman Sachs	13/9/2022	(22,334)
CLP	1,035,984,100	USD	1,031,651	Morgan Stanley	13/9/2022	117,621
EUR	720,000	USD	733,332	ANZ	13/9/2022	(12,478)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
EUR	150,000	USD	150,185	Bank of America	13/9/2022	(7)
GBP	100,000	USD	119,807	Royal Bank of Canada	13/9/2022	(3,697)
JPY	10,580,000	USD	77,718	Bank of America	13/9/2022	(1,427)
JPY	156,104,300	USD	1,134,853	JP Morgan	13/9/2022	(9,210)
JPY	167,055,100	USD	1,229,001	Barclays	13/9/2022	(24,394)
MXN	160,330,272	USD	7,674,508	JP Morgan	13/9/2022	261,374
MXN	106,140,000	USD	5,032,540	Barclays	13/9/2022	221,081
MXN	26,930,500	USD	1,337,243	Goldman Sachs	13/9/2022	(4,262)
USD	14,243,957	EUR	14,022,730	JP Morgan	13/9/2022	204,594

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Bond Fund⁽²⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	161,305	EUR	160,000	Royal Bank of Canada	13/9/2022	1,115
USD	460,999	EUR	450,000	BNY Mellon	13/9/2022	10,465
USD	167,777	MXN	3,480,000	BNY Mellon	13/9/2022	(4,473)
USD	1,201,277	HUF	478,310,100	HSBC Bank	13/9/2022	18,150
USD	253,461	EUR	250,000	Bank of America	13/9/2022	3,164
USD	560,402	HUF	227,683,100	Morgan Stanley	13/9/2022	(2,785)
USD	3,346,522	ZAR	56,160,000	UBS	13/9/2022	58,050
USD	2,734,657	BRL	14,530,000	HSBC Bank	13/9/2022	(64,401)
USD	2,537,840	ZAR	42,890,000	Goldman Sachs	13/9/2022	26,398
USD	6,272,141	TRY	121,930,416	Goldman Sachs	14/11/2022	(29,857)
ZAR	118,032,163	USD	6,936,285	Morgan Stanley	13/9/2022	(24,861)
ZAR	45,868,069	USD	2,672,575	UBS	13/9/2022	13,249
ZAR	69,902,200	USD	4,203,198	Goldman Sachs	13/9/2022	(110,045)
ZAR	31,230,000	USD	1,833,533	Barclays	13/9/2022	(4,847)
Net unrealised appreciation						273,186
AUD Hedged Share Class						
AUD	6,868	USD	4,794	BNY Mellon	15/9/2022	(85)
USD	171	AUD	246	BNY Mellon	15/9/2022	1
Net unrealised depreciation						(84)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
CHF Hedged Share Class						
CHF	24,653,637	USD	25,825,571	BNY Mellon	15/9/2022	(624,728)
USD	1,730,413	CHF	1,650,951	BNY Mellon	15/9/2022	42,817
Net unrealised depreciation						(581,911)
EUR Hedged Share Class						
EUR	323,665,210	USD	330,735,494	BNY Mellon	15/9/2022	(6,636,013)
USD	12,208,062	EUR	12,102,166	BNY Mellon	15/9/2022	89,798
Net unrealised depreciation						(6,546,215)
GBP Hedged Share Class						
GBP	3,060	USD	3,707	BNY Mellon	15/9/2022	(153)
USD	134	GBP	113	BNY Mellon	15/9/2022	2
Net unrealised depreciation						(151)
SGD Hedged Share Class						
SGD	5,186	USD	3,764	BNY Mellon	15/9/2022	(51)
USD	139	SGD	192	BNY Mellon	15/9/2022	1
Net unrealised depreciation						(50)
Total net unrealised depreciation (USD underlying exposure - USD 452,159,460)						(6,855,225)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(29)	EUR	Euro BUXL	September 2022	4,820,716	176,748
(42)	USD	US Treasury 10 Year Note (CBT)	December 2022	4,918,594	21,000
(62)	USD	US Ultra Bond (CBT)	December 2022	9,340,687	(162,898)
Total				19,079,997	34,850

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 2,800,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Barclays	20/6/2027	159,986	672,307
CDS	USD 2,889,000	Fund receives default protection on Saudi Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(961)	(63,435)
CDS	USD 6,113,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	345,166	1,467,790
CDS	USD 2,589,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	146,185	621,644
CDS	USD 2,895,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2027	91,609	207,592
CDS	USD 1,850,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2027	3,728	132,658
Total (USD underlying exposure - USD 20,854,702)					745,713	3,038,556

CDS: Credit Default Swaps

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Corporate Bond Fund⁽²⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
BONDS							
Argentina				Chile			
USD 1,211,600	YPF 4% 12/2/2026*	1,051,063	1.33	USD 1,130,000	CAP 3.9% 27/4/2031	883,126	1.11
Austria				USD 359,000	Embotelladora Andina 3.95% 21/1/2050	286,198	0.36
USD 832,000	Klabin Austria 3.2% 12/1/2031	660,275	0.83	USD 1,044,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032	879,426	1.11
USD 200,000	Klabin Austria 7% 3/4/2049	190,078	0.24	USD 227,000	Empresa Nacional de Telecomunicaciones 4.75% 1/8/2026	224,147	0.28
USD 190,000	Suzano Austria 3.75% 15/1/2031	161,500	0.21	USD 1,358,000	Empresa Nacional del Petroleo 3.45% 16/9/2031	1,138,428	1.44
USD 834,000	Suzano Austria 5% 15/1/2030	781,917	0.99	USD 1,112,000	Falabella 3.375% 15/1/2032	930,706	1.18
		1,793,770	2.27	USD 1,050,000	Interchile 4.5% 30/6/2056	897,750	1.13
Bermuda				USD 593,000	Inversiones CMPC 3% 6/4/2031	495,225	0.63
USD 1,088,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	922,724	1.16	USD 899,000	Inversiones CMPC 3.85% 13/1/2030	814,775	1.03
Brazil						6,549,781	8.27
USD 1,198,000	Banco do Brasil 4.875% 11/1/2029*	1,148,367	1.45	Colombia			
British Virgin Islands				USD 768,000	Banco Davivienda 6.65% 22/10/2170	623,034	0.79
USD 1,422,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029	1,319,118	1.67	USD 623,000	Banco de Bogota 4.375% 3/8/2027	579,649	0.73
USD 679,000	Gold Fields Orogen BVI 5.125% 15/5/2024*	684,176	0.86	USD 163,000	Ecopetrol 4.125% 16/1/2025	153,861	0.19
USD 200,000	Gold Fields Orogen BVI 6.125% 15/5/2029	206,034	0.26	USD 801,000	Ecopetrol 4.625% 2/11/2031	625,781	0.79
USD 1,144,376	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	1,114,316	1.41	USD 393,000	Ecopetrol 5.875% 18/9/2023	394,474	0.50
		3,323,644	4.20	USD 166,000	Ecopetrol 5.875% 28/5/2045	115,330	0.15
Canada				USD 615,000	Ecopetrol 5.875% 2/11/2051	408,975	0.52
USD 597,000	Canacol Energy 5.75% 24/11/2028	514,107	0.65	USD 1,427,000	Interconexion Electrica 3.825% 26/11/2033	1,214,170	1.53
Cayman Islands						4,115,274	5.20
USD 1,048,000	Aldar Sukuk No 2 3.875% 22/10/2029*	1,011,320	1.28	Hong Kong			
USD 519,000	Baidu 4.375% 29/3/2028	504,328	0.63	USD 947,000	Lenovo 3.421% 2/11/2030	773,427	0.98
USD 200,000	CIFI 4.45% 17/8/2026	95,000	0.12	India			
USD 200,000	Country Garden 2.7% 12/7/2026	92,000	0.11	USD 790,000	HDFC Bank 3.7% 25/2/2171	684,618	0.86
USD 400,000	CSN Inova Ventures 6.75% 28/1/2028	380,120	0.48	Indonesia			
USD 280,000	DP World Crescent 3.875% 18/7/2029	270,900	0.34	USD 1,073,000	Indofood CBP Sukses Makmur 3.398% 9/6/2031	906,685	1.15
USD 455,000	DP World Salaam 6% 1/1/2171	454,152	0.58	Isle of Man			
USD 1,023,000	IHS 5.625% 29/11/2026	884,688	1.12	USD 1,099,000	AngloGold Ashanti 3.375% 1/11/2028	968,112	1.22
USD 329,000	IHS 6.25% 29/11/2028	280,473	0.35	USD 653,000	AngloGold Ashanti 3.75% 1/10/2030	559,598	0.71
USD 1,201,000	MAF Global 6.375% 20/9/2170	1,149,801	1.45			1,527,710	1.93
USD 200,000	MAF Sukuk 4.638% 14/5/2029	202,497	0.26	Israel			
USD 787,000	QNB Finance 1.375% 26/1/2026	716,792	0.90	USD 928,000	Bank Hapoalim 3.255% 21/1/2032	810,144	1.02
USD 268,000	Tencent 3.595% 19/1/2028	251,405	0.32	USD 907,000	Bank Leumi Le-Israel 3.275% 29/1/2031	811,482	1.03
USD 703,000	Yuzhou 8.3% 27/5/2025	52,725	0.07	USD 744,734	Energean Israel Finance 4.5% 30/3/2024	718,668	0.91
		6,346,201	8.01				

*All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Corporate Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 591,379	Energean Israel Finance 4.875% 30/3/2026	548,504	0.69	USD 938,000	Orbia Advance 5.5% 15/1/2048*	806,664	1.02
USD 930,000	Mizrahi Tefahot Bank 3.077% 7/4/2031	822,120	1.04			14,110,967	17.81
		3,710,918	4.69		Morocco		
	Luxembourg			USD 638,000	OCP 3.75% 23/6/2031	527,057	0.67
USD 396,000	B2W Digital Lux 4.375% 20/12/2030	305,407	0.39		Netherlands		
USD 465,000	B2W Digital Lux 4.375% 20/12/2030	358,622	0.45	USD 1,327,000	Arcos Dorados 6.125% 27/5/2029*	1,282,652	1.62
USD 1,198,000	CSN Resources 4.625% 10/6/2031	929,726	1.17	USD 742,000	Braskem Netherlands Finance 8.5% 23/1/2081	753,412	0.95
USD 200,000	JSM Global 4.75% 20/10/2030	159,546	0.20	USD 938,000	Equate Petrochemical 2.625% 28/4/2028	840,448	1.06
USD 600,000	MHP Lux 6.25% 19/9/2029	261,545	0.33	USD 562,000	Sigma Finance Netherlands 4.875% 27/3/2028	545,932	0.69
USD 816,300	Millicom International Cellular 6.25% 25/3/2029*	778,850	0.98	USD 1,557,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	1,380,133	1.74
USD 1,137,000	Petrorio Luxembourg Trading 6.125% 9/6/2026	1,068,501	1.35	USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	193,083	0.25
		3,862,197	4.87	USD 200,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	199,183	0.25
	Mauritius					5,194,843	6.56
USD 491,960	Clean Renewable Power Mauritius 4.25% 25/3/2027	400,431	0.51		Panama		
USD 924,715	Greenko Power II 4.3% 13/12/2028*	740,924	0.93	USD 1,202,000	AES Panama Generation 4.375% 31/5/2030	1,047,242	1.32
		1,141,355	1.44	USD 645,000	Banco General 4.125% 7/8/2027	623,338	0.79
	Mexico					1,670,580	2.11
USD 925,000	Alpek 3.25% 25/2/2031	787,815	0.99		Paraguay		
USD 380,000	Banco Mercantil del Norte 6.625% 24/1/2171	324,849	0.41	USD 1,595,000	Banco Continental SAECA 2.75% 10/12/2025	1,425,220	1.80
USD 533,000	Banco Mercantil del Norte 7.5% 27/9/2170	487,748	0.62		Peru		
USD 842,000	Banco Mercantil del Norte 7.625% 6/10/2170	794,477	1.00	USD 1,409,000	Banco de Credito del Peru 3.25% 30/9/2031	1,250,643	1.58
USD 214,000	Banco Mercantil del Norte 8.375% 14/10/2170	208,897	0.26	USD 1,175,000	InRetail Consumer 3.25% 22/3/2028	1,013,849	1.28
USD 232,000	BBVA Bancomer 5.125% 18/1/2033	207,639	0.26	USD 1,188,000	Minsur 4.5% 28/10/2031	1,026,592	1.30
USD 2,186,000	BBVA Bancomer 5.875% 13/9/2034	2,013,563	2.54			3,291,084	4.16
USD 1,114,000	Braskem Idesa SAPI 6.99% 20/2/2032*	873,495	1.10		Qatar		
USD 1,778,000	Cemex 5.125% 8/9/2170	1,506,855	1.90	USD 392,000	Commercial Bank 4.5% 3/9/2170	362,788	0.46
USD 703,000	Cibanco Ibm / PLA Administradora Industrial S de RL de 4.962% 18/7/2029	619,563	0.78		Singapore		
USD 817,000	Grupo Bimbo 5.95% 17/7/2171	811,520	1.03	USD 606,000	Medco Bell 6.375% 30/1/2027	536,717	0.68
USD 38,815	Grupo Posadas 4% 30/12/2027	27,583	0.04	USD 592,000	Medco Laurel Tree 6.95% 12/11/2028	504,680	0.63
USD 672,000	Grupo Televisa SAB 5% 13/5/2045	625,995	0.79			1,041,397	1.31
USD 833,000	Industrias Penoles 4.15% 12/9/2029	773,497	0.98		South Africa		
USD 1,068,000	Inmobiliaria Vesta 3.625% 13/5/2031*	854,269	1.08	USD 856,000	Growthpoint Properties International Pty 5.872% 2/5/2023	855,658	1.08
USD 1,500,000	Metalsa S A P I De 3.75% 4/5/2031*	1,139,640	1.44		Turkey		
USD 1,631,000	Nemak 3.625% 28/6/2031	1,246,898	1.57	USD 1,019,000	Türkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026	946,052	1.19
					United Arab Emirates		
				USD 323,000	DP World /United Arab Emirates 4.7% 30/9/2049*	279,352	0.35
				USD 1,130,000	National Central Cooling 2.5% 21/10/2027	1,033,029	1.30

*All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Corporate Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 325,000	Oztel SPC 5.625% 24/10/2023	326,549	0.41	Other Transferable Securities			
USD 451,000	Oztel SPC 6.625% 24/4/2028	463,418	0.59	BONDS			
		2,102,348	2.65	Bermuda			
USD 1,134,000	Bidvest UK 3.625% 23/9/2026	1,042,452	1.31	USD 274,708	DGL2 8.25% 30/9/2022**	-	0.00
USD 657,000	Liquid Telecommunications Financing 5.5% 4/9/2026	545,310	0.69	Total Bonds		-	0.00
		1,587,762	2.00	Total Other Transferable Securities		-	0.00
United Kingdom				Total Portfolio		73,881,641	93.29
USD 1,840,000	MercadoLibre 3.125% 14/1/2031	1,455,072	1.84	Other Net Assets		5,317,074	6.71
USD 1,138,000	Stillwater Mining 4.5% 16/11/2029	938,972	1.19	Total Net Assets (USD)		79,198,715	100.00
		2,394,044	3.03				
Total Bonds		73,881,641	93.29				
United States							
USD 1,840,000	MercadoLibre 3.125% 14/1/2031	1,455,072	1.84				
USD 1,138,000	Stillwater Mining 4.5% 16/11/2029	938,972	1.19				
		2,394,044	3.03				
Total Bonds		73,881,641	93.29				
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
		73,881,641	93.29				

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation USD
CHF Hedged Share Class						
CHF	1,404,330	USD	1,476,934	BNY Mellon	15/9/2022	(41,429)
USD	26,873	CHF	25,921	BNY Mellon	15/9/2022	378
Net unrealised depreciation						(41,051)
EUR Hedged Share Class						
EUR	41,596,338	USD	42,512,302	BNY Mellon	15/9/2022	(860,147)
USD	1,977,751	EUR	1,973,958	BNY Mellon	15/9/2022	1,180
Net unrealised depreciation						(858,967)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation USD
SEK Hedged Share Class						
SEK	107,597	USD	10,071	BNY Mellon	15/9/2022	20
USD	114	SEK	1,216	BNY Mellon	15/9/2022	-
Net unrealised appreciation						20
Total net unrealised depreciation (USD underlying exposure - USD 45,058,260)						(899,998)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund⁽²⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				CNY 4,710,000	China Government Bond 3.27% 19/11/2030	713,442	0.17
BONDS				CNY 14,620,000	China Government Bond 3.29% 23/5/2029	2,216,654	0.52
Brazil				CNY 5,130,000	China Government Bond 3.72% 12/4/2051	821,889	0.19
BRL 526,960	Brazil Letras do Tesouro Nacional 0% 1/7/2023	9,156,614	2.13	CNY 11,170,000	China Government Bond 3.81% 14/9/2050	1,813,783	0.42
BRL 799,690	Brazil Letras do Tesouro Nacional 0% 1/1/2024	13,118,398	3.05			19,268,471	4.48
BRL 190,940	Brazil Letras do Tesouro Nacional 0% 1/7/2024	2,972,891	0.69	Colombia			
BRL 110,470	Brazil Letras do Tesouro Nacional 0% 1/7/2025	1,548,455	0.36	COP 2,311,600,000	Colombian TES 6% 28/4/2028	402,008	0.09
BRL 317,730	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2023	6,147,629	1.43	COP 4,628,000,000	Colombian TES 6.25% 26/11/2025	904,941	0.21
BRL 307,860	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	5,767,895	1.34	COP 32,662,400,000	Colombian TES 7% 26/3/2031	5,462,084	1.27
BRL 422,280	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	7,623,854	1.77	COP 9,618,600,000	Colombian TES 7% 30/6/2032	1,569,315	0.37
BRL 314,550	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	5,523,700	1.29	COP 6,273,700,000	Colombian TES 7.25% 18/10/2034	1,000,131	0.23
BRL 157,020	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	2,751,595	0.64	COP 5,437,500,000	Colombian TES 7.25% 26/10/2050	752,170	0.18
		54,611,031	12.70	COP 17,785,300,000	Colombian TES 7.5% 26/8/2026	3,516,963	0.82
Chile				COP 5,543,700,000	Colombian TES 7.75% 18/9/2030	992,443	0.23
CLP 4,175,000,000	Bonos de la Tesoreria de la Republica en pesos 2.3% 1/10/2028	3,652,906	0.85	COP 12,874,300,000	Colombian TES 10% 24/7/2024	2,856,972	0.66
CLP 1,640,000,000	Bonos de la Tesoreria de la Republica en pesos 2.8% 1/10/2033	1,300,575	0.30			17,457,027	4.06
CLP 3,680,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	3,693,673	0.86	Czech Republic			
CLP 2,700,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/10/2028	2,793,622	0.65	CZK 65,070,000	Czech Republic Government Bond 0% 12/12/2024	2,326,228	0.54
CLP 935,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/3/2035	899,561	0.21	CZK 19,410,000	Czech Republic Government Bond 0.05% 29/11/2029	558,399	0.13
		12,340,337	2.87	CZK 76,740,000	Czech Republic Government Bond 0.25% 10/2/2027	2,525,475	0.59
China				CZK 188,430,000	Czech Republic Government Bond 0.45% 25/10/2023	7,175,764	1.67
CNY 26,690,000	China Government Bond 1.99% 9/4/2025	3,851,034	0.90	CZK 70,650,000	Czech Republic Government Bond 0.95% 15/5/2030	2,157,718	0.50
CNY 4,810,000	China Government Bond 2.68% 21/5/2030	698,231	0.16	CZK 59,140,000	Czech Republic Government Bond 1% 26/6/2026	2,060,842	0.48
CNY 5,220,000	China Government Bond 2.85% 4/6/2027	772,408	0.18	CZK 79,900,000	Czech Republic Government Bond 1.2% 13/3/2031	2,450,930	0.57
CNY 22,710,000	China Government Bond 3.02% 22/10/2025	3,374,518	0.78	CZK 34,300,000	Czech Republic Government Bond 1.25% 14/2/2025	1,249,153	0.29
CNY 13,290,000	China Government Bond 3.02% 27/5/2031	1,975,449	0.46	CZK 79,100,000	Czech Republic Government Bond 1.75% 23/6/2032	2,487,281	0.58
CNY 7,850,000	China Government Bond 3.13% 21/11/2029	1,175,583	0.27	CZK 98,890,000	Czech Republic Government Bond 2% 13/10/2033	3,108,342	0.72
CNY 12,300,000	China Government Bond 3.25% 22/11/2028	1,855,480	0.43	CZK 35,340,000	Czech Republic Government Bond 2.4% 17/9/2025	1,317,527	0.31
				CZK 33,700,000	Czech Republic Government Bond 2.5% 25/8/2028	1,200,906	0.28
				CZK 78,540,000	Czech Republic Government Bond 2.75% 23/7/2029	2,804,988	0.65
				CZK 31,870,000	Czech Republic Government Bond 4.2% 4/12/2036	1,234,321	0.29
				CZK 300,000,000	Czech Republic Government Bond 4.7% 12/9/2022	12,221,277	2.84

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund⁽²⁾

continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CZK 49,240,000	Czech Republic Government Bond 5.7% 25/5/2024	1,990,311	0.46	IDR 26,906,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	1,753,852	0.41
CZK 26,460,000	Czech Republic Government Bond 6% 26/2/2026	1,101,826	0.26	IDR 27,780,000,000	Indonesia Treasury Bond 7% 15/5/2027	1,895,048	0.44
		47,971,288	11.16	IDR 27,678,000,000	Indonesia Treasury Bond 7% 15/9/2030	1,865,712	0.43
	Dominican Republic			IDR 24,506,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	1,693,997	0.39
USD 1,425,000	Dominican Republic International Bond 5.5% 22/2/2029*	1,303,807	0.30	IDR 11,559,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	796,300	0.19
	Egypt			IDR 8,892,000,000	Indonesia Treasury Bond 8.125% 15/5/2024	622,455	0.15
EGP 12,239,000	Egypt Government Bond 14.82% 6/7/2031	560,979	0.13	IDR 12,673,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	920,004	0.21
	Ghana			IDR 32,297,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	2,351,148	0.55
GHS 13,710,000	Ghana Treasury Note 17.6% 20/2/2023	1,276,033	0.30	IDR 28,923,000,000	Indonesia Treasury Bond 8.375% 15/3/2024	2,025,633	0.47
GHS 3,965,000	Republic of Ghana Government Bonds 20.75% 16/1/2023	378,591	0.09	IDR 43,426,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	3,115,963	0.72
GHS 2,900,000	Republic of Ghana Government Bonds 20.75% 6/3/2023	272,525	0.06	IDR 36,572,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	2,688,230	0.63
		1,927,149	0.45	IDR 12,316,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	916,906	0.21
	Hungary			IDR 15,957,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	1,189,048	0.28
HUF 427,300,000	Hungary Government Bond 1% 26/11/2025	787,005	0.18	IDR 34,266,000,000	Indonesia Treasury Bond 9% 15/3/2029	2,554,511	0.59
HUF 505,060,000	Hungary Government Bond 1.5% 22/4/2026	918,236	0.21	IDR 18,017,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	1,402,030	0.33
HUF 216,210,000	Hungary Government Bond 1.5% 26/8/2026*	383,349	0.09	IDR 19,310,000,000	Indonesia Treasury Bond 10.5% 15/8/2030	1,564,445	0.36
HUF 203,480,000	Hungary Government Bond 2.25% 20/4/2033	286,368	0.07	IDR 56,535,000,000	Indonesia Treasury Bond 11% 15/9/2025	4,285,119	1.00
HUF 1,302,290,000	Hungary Government Bond 2.5% 24/10/2024	2,728,222	0.63			40,306,336	9.38
HUF 867,430,000	Hungary Government Bond 2.75% 22/12/2026	1,589,390	0.37		Malaysia		
HUF 458,640,000	Hungary Government Bond 3% 26/6/2024	994,087	0.23	MYR 7,655,000	Malaysia Government Bond 2.632% 15/4/2031	1,541,102	0.36
HUF 483,540,000	Hungary Government Bond 3% 27/10/2027	882,247	0.21	MYR 6,957,000	Malaysia Government Bond 3.502% 31/5/2027	1,538,929	0.36
HUF 923,340,000	Hungary Government Bond 3% 21/8/2030	1,548,570	0.36	MYR 1,612,000	Malaysia Government Bond 3.582% 15/7/2032	348,479	0.08
HUF 1,100,380,000	Hungary Government Bond 3.25% 22/10/2031	1,824,093	0.42	MYR 20,282,000	Malaysia Government Bond 3.733% 15/6/2028	4,504,623	1.05
HUF 749,760,000	Hungary Government Bond 4% 28/4/2051	978,269	0.23	MYR 6,816,000	Malaysia Government Bond 3.757% 22/5/2040	1,408,746	0.33
HUF 594,280,000	Hungary Government Bond 5.5% 24/6/2025	1,286,926	0.30	MYR 8,847,000	Malaysia Government Bond 3.8% 17/8/2023	1,993,973	0.46
HUF 276,400,000	Hungary Government Bond 6% 24/11/2023	648,761	0.15	MYR 9,962,000	Malaysia Government Bond 3.828% 5/7/2034	2,150,230	0.50
HUF 750,780,000	Hungary Government Bond 6.75% 22/10/2028	1,631,695	0.38	MYR 7,765,000	Malaysia Government Bond 3.844% 15/4/2033	1,689,469	0.39
EUR 640,000	Hungary Government International Bond 1.75% 5/6/2035	456,294	0.11	MYR 3,216,000	Malaysia Government Bond 3.882% 14/3/2025	728,249	0.17
		16,943,512	3.94	MYR 10,957,000	Malaysia Government Bond 3.885% 15/8/2029	2,438,441	0.57
	Indonesia			MYR 11,247,000	Malaysia Government Bond 3.892% 15/3/2027	2,530,623	0.59
IDR 25,553,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	1,669,101	0.39				
IDR 48,326,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	3,163,127	0.74				
IDR 60,023,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	3,833,707	0.89				

*All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund⁽²⁾

continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
MYR 6,387,000	Malaysia Government Bond 3.899% 16/11/2027	1,439,243	0.34	PLN 10,975,000	Republic of Poland Government Bond 1.75% 25/4/2032	1,595,544	0.37
MYR 5,268,000	Malaysia Government Bond 3.9% 30/11/2026	1,188,854	0.28	PLN 14,068,000	Republic of Poland Government Bond 2.5% 25/7/2026	2,555,470	0.59
MYR 15,341,000	Malaysia Government Bond 3.955% 15/9/2025	3,480,927	0.81	PLN 18,266,000	Republic of Poland Government Bond 2.5% 25/7/2027	3,210,287	0.75
MYR 10,510,000	Malaysia Government Bond 4.059% 30/9/2024	2,382,995	0.55	PLN 15,943,000	Republic of Poland Government Bond 2.75% 25/4/2028	2,805,153	0.65
MYR 6,085,000	Malaysia Government Bond 4.181% 15/7/2024	1,380,912	0.32	PLN 26,037,000	Republic of Poland Government Bond 2.75% 25/10/2029	4,437,119	1.03
MYR 4,052,000	Malaysia Government Bond 4.232% 30/6/2031	920,771	0.21	PLN 19,114,000	Republic of Poland Government Bond 3.25% 25/7/2025	3,671,662	0.85
MYR 11,454,000	Malaysia Government Bond 4.392% 15/4/2026	2,629,664	0.61	PLN 7,310,000	Republic of Poland Government Bond 3.75% 25/5/2027	1,361,864	0.32
MYR 3,556,000	Malaysia Government Bond 4.498% 15/4/2030	821,171	0.19	PLN 27,069,000	Republic of Poland Government Bond 4% 25/10/2023	5,568,634	1.30
MYR 4,331,000	Malaysia Government Bond 4.736% 15/3/2046	996,751	0.23			30,591,141	7.12
MYR 5,508,000	Malaysia Government Bond 4.762% 7/4/2037	1,299,936	0.30		Romania		
MYR 4,893,000	Malaysia Government Bond 4.893% 8/6/2038	1,157,797	0.27	RON 3,340,000	Romania Government Bond 3.25% 29/4/2024	644,493	0.15
		38,571,885	8.97	RON 11,880,000	Romania Government Bond 3.25% 24/6/2026	2,092,102	0.49
	Mexico			RON 6,135,000	Romania Government Bond 3.65% 28/7/2025	1,138,411	0.27
MXN 24,110,700	Mexican Bonos 5.5% 4/3/2027	1,035,632	0.24	RON 5,800,000	Romania Government Bond 3.65% 24/9/2031	886,091	0.21
MXN 106,028,020	Mexican Bonos 5.75% 5/3/2026	4,702,164	1.09	RON 1,875,000	Romania Government Bond 4% 25/10/2023	372,200	0.09
MXN 41,455,800	Mexican Bonos 6.75% 9/3/2023	2,025,493	0.47	RON 3,465,000	Romania Government Bond 4.15% 24/10/2030	562,749	0.13
MXN 107,815,190	Mexican Bonos 7.5% 3/6/2027	5,018,578	1.17	RON 7,995,000	Romania Government Bond 4.25% 28/6/2023	1,607,856	0.37
MXN 120,340,760	Mexican Bonos 7.75% 29/5/2031	5,488,007	1.27	RON 6,105,000	Romania Government Bond 4.75% 11/10/2034	964,731	0.22
MXN 32,634,600	Mexican Bonos 7.75% 23/11/2034	1,459,430	0.34	RON 4,065,000	Romania Government Bond 4.85% 25/7/2029	708,253	0.16
MXN 56,037,670	Mexican Bonos 7.75% 13/11/2042	2,438,158	0.57	RON 5,130,000	Romania Government Bond 5% 12/2/2029	912,762	0.21
MXN 63,924,010	Mexican Bonos 8% 7/12/2023	3,095,525	0.72	RON 7,320,000	Romania Government Bond 5.8% 26/7/2027	1,388,916	0.32
MXN 109,006,100	Mexican Bonos 8% 5/9/2024	5,241,455	1.22	RON 4,150,000	Romania Government Bond 5.85% 26/4/2023	847,675	0.20
MXN 65,916,030	Mexican Bonos 8% 7/11/2047	2,941,916	0.69	EUR 762,000	Romanian Government International Bond 2.75% 26/2/2026*	727,370	0.17
MXN 96,571,300	Mexican Bonos 8.5% 31/5/2029	4,648,030	1.08	EUR 622,000	Romanian Government International Bond 3.624% 26/5/2030	517,271	0.12
MXN 81,025,630	Mexican Bonos 8.5% 18/11/2038	3,827,960	0.89			13,370,880	3.11
MXN 94,944,680	Mexican Bonos 10% 5/12/2024	4,744,876	1.10		Russian Federation		
MXN 25,694,380	Mexican Bonos 10% 20/11/2036	1,376,882	0.32	RUB 266,140,000	Russian Federal Bond - OFZ 5.7% 17/5/2028	1,463,055	0.34
		48,044,106	11.17	RUB 89,957,000	Russian Federal Bond - OFZ 6% 6/10/2027	475,959	0.11
	Peru			RUB 142,251,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	752,644	0.18
PEN 17,568,000	Peruvian Government International Bond 6.35% 12/8/2028	4,329,660	1.01	RUB 207,686,000	Russian Federal Bond - OFZ 6.9% 23/5/2029	1,098,858	0.26
PEN 13,756,000	Peruvian Government International Bond 6.95% 12/8/2031	3,400,169	0.79				
PEN 10,434,000	Peruvian Government International Bond 8.2% 12/8/2026	2,859,485	0.66				
		10,589,314	2.46				
	Poland						
PLN 15,920,000	Republic of Poland Government Bond 0.25% 25/10/2026	2,599,562	0.61				
PLN 18,940,000	Republic of Poland Government Bond 1.25% 25/10/2030	2,785,846	0.65				

*All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund⁽²⁾

continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
RUB 279,906,000	Russian Federal Bond - OFZ 7.05% 19/1/2028	1,480,971	0.34	ZAR 78,038,764	Republic of South Africa Government Bond 8.5% 31/1/2037	3,675,228	0.85
RUB 22,381,000	Russian Federal Bond - OFZ 7.1% 16/10/2024	118,417	0.03	ZAR 69,392,854	Republic of South Africa Government Bond 8.75% 31/1/2044	3,219,806	0.75
RUB 133,829,000	Russian Federal Bond - OFZ 7.15% 12/11/2025	708,083	0.16	ZAR 104,001,398	Republic of South Africa Government Bond 8.75% 28/2/2048	4,810,113	1.12
RUB 147,181,000	Russian Federal Bond - OFZ 7.25% 10/5/2034	778,728	0.18	ZAR 64,436,115	Republic of South Africa Government Bond 8.875% 28/2/2035	3,208,484	0.75
RUB 211,107,000	Russian Federal Bond - OFZ 7.65% 10/4/2030	1,116,958	0.26	ZAR 39,278,184	Republic of South Africa Government Bond 9% 31/1/2040	1,890,395	0.44
RUB 200,191,000	Russian Federal Bond - OFZ 7.7% 23/3/2033	1,059,202	0.25	ZAR 127,275,334	Republic of South Africa Government Bond 10.5% 21/12/2026	7,862,688	1.83
RUB 45,093,000	Russian Federal Bond - OFZ 7.7% 16/3/2039	238,585	0.06			42,875,712	9.97
RUB 269,312,000	Russian Federal Bond - OFZ 7.75% 16/9/2026	1,424,918	0.33		Sweden		
RUB 187,173,000	Russian Federal Bond - OFZ 7.95% 7/10/2026	990,324	0.23	EUR 533,750	East Renewable 13.5% 1/1/2025	213,592	0.05
RUB 285,859,000	Russian Federal Bond - OFZ 8.15% 3/2/2027	1,512,468	0.35		Ukraine		
RUB 147,700,000	Russian Federal Bond - OFZ 8.5% 17/9/2031	781,474	0.18	UAH 15,985,000	Ukraine Government International Bond 16% 24/5/2023	97,671	0.02
		14,000,644	3.26		Uruguay		
	Serbia			UYU 47,757,000	Uruguay Government International Bond 8.5% 15/3/2028	1,060,168	0.25
EUR 2,106,000	Serbia International Bond 1% 23/9/2028	1,530,163	0.36			413,635,213	96.21
	South Africa				Total Bonds		
ZAR 29,384,424	Republic of South Africa Government Bond 6.25% 31/3/2036	1,140,174	0.27		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	413,635,213	96.21
ZAR 30,845,650	Republic of South Africa Government Bond 6.5% 28/2/2041	1,139,698	0.26		Total Portfolio	413,635,213	96.21
ZAR 59,441,141	Republic of South Africa Government Bond 7% 28/2/2031	2,770,225	0.64		Other Net Assets	16,291,522	3.79
ZAR 154,777,728	Republic of South Africa Government Bond 8% 31/1/2030	7,959,014	1.85		Total Net Assets (USD)	429,926,735	100.00
ZAR 104,822,854	Republic of South Africa Government Bond 8.25% 31/3/2032	5,199,887	1.21				

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	4,104,242	THB	147,465,400	Morgan Stanley	13/9/2022	57,394
HUF	1,178,032,400	USD	2,902,452	Barclays	13/9/2022	11,477
PLN	89,638,056	USD	18,708,114	Bank of America	13/9/2022	230,056
USD	1,011,460	CAD	1,314,300	Morgan Stanley	13/9/2022	10,759
USD	1,264,646	RON	6,251,780	JP Morgan	13/9/2022	(21,401)
AUD	2,922,200	USD	1,967,099	HSBC Bank	13/9/2022	36,000
AUD	8,840	USD	5,952	State Street	13/9/2022	107
AUD	4,510,000	USD	3,148,566	Morgan Stanley	13/9/2022	(57,067)
AUD	3,090,900	USD	2,132,855	JP Morgan	13/9/2022	(14,114)
BRL	6,827,300	USD	1,239,043	Chartered Bank	13/9/2022	76,168

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
BRL	7,320,800	USD	1,314,973	Bank of America	13/9/2022	95,305
BRL	6,673,500	USD	1,274,050	HSBC Bank	13/9/2022	11,533
BRL	11,737,900	USD	2,222,784	BNP Paribas	13/9/2022	38,405
BRL	5,755,200	USD	1,073,771	Citigroup	13/9/2022	34,910
BRL	11,240,000	USD	2,186,898	BNY Mellon	13/9/2022	(21,625)
CAD	6,846,700	USD	5,288,914	JP Morgan	13/9/2022	(75,875)
CAD	6,461,100	USD	5,048,649	HSBC Bank	13/9/2022	(129,203)
CHF	3,862,100	USD	4,070,313	Standard Chartered Bank	13/9/2022	(123,251)
CHF	3,158,600	USD	3,291,754	Morgan Stanley	13/9/2022	(63,670)
CHF	3,105,200	USD	3,227,871	BNP Paribas	13/9/2022	(54,361)

⁽²⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund⁽²⁾

continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
CLP	8,215,142,052	USD	8,180,783	Morgan Stanley	13/9/2022	932,714
CLP	4,870,748,800	USD	4,890,554	Citigroup	13/9/2022	512,830
CLP	618,437,300	USD	648,801	Bank of America	13/9/2022	37,264
CNH	22,742,010	USD	3,347,452	HSBC Bank	13/9/2022	(50,676)
CNH	21,132,900	USD	3,098,714	Deutsche Bank	13/9/2022	(35,200)
CNH	29,074,400	USD	4,291,507	State Street	13/9/2022	(76,760)
CNH	14,752,000	USD	2,146,560	BNP Paribas	13/9/2022	(8,049)
CNH	14,890,000	USD	2,164,320	JP Morgan Standard	13/9/2022	(5,803)
CNH	58,994,500	USD	8,603,841	Chartered Bank	13/9/2022	(51,752)
COP	32,083,929,500	USD	7,200,853	Bank of America	13/9/2022	27,682
COP	7,522,228,300	USD	1,612,482	Goldman Sachs	13/9/2022	82,282
COP	13,277,206,500	USD	2,979,624	Morgan Stanley	13/9/2022	11,741
COP	3,908,952,000	USD	894,626	JP Morgan	13/9/2022	(13,936)
COP	5,518,757,853	USD	1,298,531	HSBC Bank	13/9/2022	(55,151)
COP	4,190,281,600	USD	948,053	BNP Paribas	13/9/2022	(3,979)
CZK	81,316,400	USD	3,341,802	Morgan Stanley	13/9/2022	(29,122)
CZK	4,540,000	USD	187,102	UBS	13/9/2022	(2,151)
CZK	80,899,133	USD	3,341,462	Citigroup	13/9/2022	(45,780)
CZK	32,597,100	USD	1,337,439	HSBC Bank	13/9/2022	(9,493)
CZK	15,501,300	USD	622,712	JP Morgan Société	13/9/2022	8,783
EUR	1,802,400	USD	1,830,398	Générale	13/9/2022	(25,860)
EUR	6,210,509	USD	6,299,718	JP Morgan	13/9/2022	(81,843)
EUR	3,162,700	USD	3,156,020	HSBC Bank	13/9/2022	10,430
EUR	3,820,000	USD	3,881,277	Barclays Standard	13/9/2022	(56,746)
EUR	4,150,000	USD	4,221,857	Chartered Bank	13/9/2022	(66,935)
EUR	950,000	USD	966,802	ANZ	13/9/2022	(15,675)
EUR	3,330,000	USD	3,420,543	Citigroup	13/9/2022	(86,593)
EUR	5,248,000	USD	5,378,439	Bank of America	13/9/2022	(124,214)
GBP	4,426,960	USD	5,345,334	Morgan Stanley	13/9/2022	(205,194)
GBP	2,410,000	USD	2,925,494	HSBC Bank	13/9/2022	(127,245)
GBP	2,539,800	USD	3,102,175	Barclays	13/9/2022	(153,216)
GBP	1,028,500	USD	1,215,059	BNP Paribas	13/9/2022	(20,869)
HUF	2,454,093,500	USD	6,069,983	Deutsche Bank	13/9/2022	354
HUF	2,567,834,700	USD	6,429,886	HSBC Bank	13/9/2022	(78,204)
HUF	1,540,950,000	USD	3,791,334	JP Morgan Toronto-Dominion	13/9/2022	20,291
HUF	212,630,000	USD	522,021		13/9/2022	3,931
HUF	489,881,700	USD	1,217,122	Morgan Stanley	13/9/2022	(5,372)
IDR	12,761,002,300	USD	849,731	BNP Paribas	13/9/2022	9,524
IDR	109,457,026,700	USD	7,343,077	HSBC Bank	13/9/2022	27,153
IDR	9,466,085,500	USD	633,208	Morgan Stanley	13/9/2022	4,185
IDR	20,276,864,600	USD	1,360,526	Deutsche Bank	13/9/2022	4,806
INR	399,291,800	USD	4,988,711	HSBC Bank	13/9/2022	28,926
INR	79,891,400	USD	1,002,490	Deutsche Bank	13/9/2022	1,453
INR	79,602,400	USD	994,645	Morgan Stanley	13/9/2022	5,666
JPY	1,097,367,439	USD	8,013,079	JP Morgan	13/9/2022	(100,141)
JPY	2,323,459,700	USD	17,375,254	HSBC Bank	13/9/2022	(621,164)
JPY	1,688,408,700	USD	12,164,372	Goldman Sachs	13/9/2022	10,469
MXN	21,219,800	USD	1,019,831	HSBC Bank	13/9/2022	30,488
MXN	192,272,800	USD	9,364,471	JP Morgan	13/9/2022	152,472
MXN	33,101,800	USD	1,595,894	Deutsche Bank	13/9/2022	42,549
MXN	128,761,400	USD	6,251,536	Morgan Stanley	13/9/2022	121,778
MXN	2,581,800	USD	124,523	UBS	13/9/2022	3,269
MXN	46,266,000	USD	2,218,287	Barclays	13/9/2022	71,745
MXN	17,790,000	USD	886,143	RBS	13/9/2022	(5,590)
MXN	19,885,000	USD	993,775	Goldman Sachs	13/9/2022	(9,526)
MYR	36,797,260	USD	8,313,293	Morgan Stanley	13/9/2022	(93,009)
MYR	7,743,900	USD	1,735,114	Barclays	13/9/2022	(5,174)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
NZD	10,071,600	USD	6,322,737	Morgan Stanley	13/9/2022	(152,590)
NZD	3,420,100	USD	2,148,551	HSBC Bank	13/9/2022	(53,302)
PEN	37,240,100	USD	9,438,458	JP Morgan	13/9/2022	305,754
PHP	37,654,900	USD	664,236	Barclays Standard	13/9/2022	5,596
PHP	293,020,000	USD	5,235,305	Chartered Bank	13/9/2022	(22,852)
PHP	59,860,000	USD	1,077,006	HSBC Bank	13/9/2022	(12,173)
PHP	60,878,800	USD	1,088,326	Morgan Stanley	13/9/2022	(5,370)
PLN	25,437,600	USD	5,408,564	Citigroup	13/9/2022	(34,268)
PLN	6,190,000	USD	1,311,228	JP Morgan Société	13/9/2022	(3,443)
PLN	15,320,000	USD	3,249,352	Générale	13/9/2022	(12,637)
PLN	29,103,600	USD	6,209,644	Morgan Stanley	13/9/2022	(60,817)
PLN	6,524,900	USD	1,387,907	BNP Paribas	13/9/2022	(9,367)
PLN	3,215,553	USD	696,164	Barclays	13/9/2022	(16,802)
RON	4,899,100	USD	986,201	HSBC Bank	13/9/2022	21,588
RON	870,000	USD	177,321	UBS	13/9/2022	1,645
RON	44,942,700	USD	9,177,710	BNP Paribas	13/9/2022	67,408
THB	1,566,171,540	USD	43,406,885	Morgan Stanley	13/9/2022	(426,918)
THB	21,287,300	USD	589,049	RBS	13/9/2022	(4,868)
THB	25,596,700	USD	699,579	Deutsche Bank	13/9/2022	2,863
THB	46,881,400	USD	1,277,914	JP Morgan	13/9/2022	8,638
THB	33,193,300	USD	915,147	State Street	13/9/2022	(4,233)
THB	57,597,800	USD	1,599,894	Westpac	13/9/2022	(19,256)
THB	62,688,200	USD	1,728,052	Goldman Sachs	13/9/2022	(7,718)
TRY	22,000,000	USD	1,170,898	HSBC Bank	20/9/2022	22,926
TRY	28,000,000	USD	1,404,917	JP Morgan	20/9/2022	114,495
USD	1,554,045	TRY	28,000,000	JP Morgan	20/9/2022	34,632
USD	1,218,837	TRY	22,000,000	HSBC Bank	20/9/2022	25,013
USD	5,269,748	IDR	79,345,919,838	HSBC Bank	13/9/2022	(72,966)
USD	2,304,757	PHP	129,688,660	JP Morgan	13/9/2022	(2,239)
USD	1,512,466	INR	121,115,740	Morgan Stanley	13/9/2022	(9,515)
USD	4,183,464	ZAR	71,479,305	HSBC Bank	13/9/2022	(2,037)
USD	331,319	CZK	8,140,506	Goldman Sachs	13/9/2022	(310)
USD	12,689,604	MXN	262,039,670	JP Morgan	13/9/2022	(280,596)
USD	1,998,202	BRL	10,863,626	Morgan Stanley	13/9/2022	(94,566)
USD	15,206,674	COP	69,144,744,868	Morgan Stanley	13/9/2022	(371,694)
USD	3,762,298	IDR	56,705,350,900	Deutsche Bank	13/9/2022	(55,926)
USD	4,768,251	CZK	116,040,000	HSBC Bank	13/9/2022	40,994
USD	6,856,931	HUF	2,713,943,166	HSBC Bank	13/9/2022	143,842
USD	12,169,525	CNH	82,125,800	JP Morgan	13/9/2022	264,225
USD	4,220,488	CHF	4,057,000	Morgan Stanley	13/9/2022	74,238
USD	1,985,389	NZD	3,236,300	HSBC Bank	13/9/2022	2,740
USD	3,963,358	EUR	3,924,700	Bank of America	13/9/2022	34,003
USD	6,087,856	CAD	7,828,700	JP Morgan	13/9/2022	127,128
USD	1,182,104	ZAR	20,121,300	State Street	13/9/2022	3,893
USD	3,040,504	AUD	4,424,900	Deutsche Bank	13/9/2022	7,340
USD	3,001,367	GBP	2,511,800	Westpac	13/9/2022	84,919
USD	2,736,758	INR	218,247,801	HSBC Bank	13/9/2022	(5,819)
USD	1,330,521	INR	106,823,900	Bank of America	13/9/2022	(11,865)
USD	33,930	NZD	55,690	Morgan Stanley	13/9/2022	(188)
USD	4,938,945	COP	22,119,590,800	JP Morgan	13/9/2022	(44,616)
USD	4,531,054	EUR	4,489,100	HSBC Bank	13/9/2022	36,629
USD	1,377,476	HUF	559,710,000	Bank of America	13/9/2022	(6,998)
USD	4,371,734	ZAR	72,705,835	JP Morgan	13/9/2022	114,413
USD	1,885,772	CNH	12,717,200	Westpac	13/9/2022	42,234
USD	1,680,168	CZK	40,855,300	Morgan Stanley	13/9/2022	15,798
USD	1,016,490	CHF	986,200	JP Morgan	13/9/2022	8,595
USD	1,739,876	COP	7,606,317,958	BNP Paribas	13/9/2022	26,167
USD	4,820,192	EUR	4,690,900	State Street	13/9/2022	123,728

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund⁽²⁾

continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	2,120,919	GBP	1,782,300	Morgan Stanley	13/9/2022	51,492
USD	1,372,810	INR	110,310,800	JP Morgan	13/9/2022	(13,393)
USD	3,701,763	HUF	1,457,289,334	JP Morgan	13/9/2022	97,076
USD	1,454,894	HUF	571,870,000	UBS	13/9/2022	40,342
USD	352,331	PLN	1,641,500	Morgan Stanley	13/9/2022	5,525
USD	859,138	CHF	830,000	State Street	13/9/2022	10,879
USD	2,523,306	CZK	60,900,000	Société Générale	13/9/2022	42,352
USD	1,390,640	HUF	541,000,000	BNP Paribas	13/9/2022	52,446
USD	2,080,165	CLP	1,926,930,000	BNP Paribas	13/9/2022	(57,482)
USD	852,428	GBP	710,000	HSBC Bank	13/9/2022	28,047
USD	1,083,325	MXN	21,950,000	BNY Mellon	13/9/2022	(3,136)
USD	408,782	EUR	400,000	BNY Mellon	13/9/2022	8,307
USD	5,590,028	RON	27,140,800	UBS	13/9/2022	6,922
USD	790,891	MXN	16,510,000	Bank of America	13/9/2022	(26,306)
USD	727,844	ZAR	12,510,000	Morgan Stanley	13/9/2022	(4,684)
USD	4,546,329	COP	19,940,100,000	BNY Mellon	13/9/2022	53,809
USD	1,451,433	PHP	82,080,000	Standard Chartered Bank	13/9/2022	(8,665)
USD	1,025,393	IDR	15,332,465,900	Morgan Stanley	13/9/2022	(7,010)
USD	1,315,703	ZAR	22,534,700	Toronto-Dominion	13/9/2022	(3,825)
USD	2,131,957	INR	171,142,200	BNP Paribas	13/9/2022	(18,675)
USD	966,348	CNH	6,522,900	Morgan Stanley	13/9/2022	20,761
USD	2,277,965	CHF	2,180,400	HSBC Bank	13/9/2022	49,599
USD	8,501,076	JPY	1,129,644,300	Citigroup	13/9/2022	355,394
USD	1,478,766	CLP	1,380,427,900	JP Morgan	13/9/2022	(52,617)
USD	6,651,899	PLN	31,041,000	UBS	13/9/2022	93,751
USD	1,066,112	CAD	1,380,000	HSBC Bank	13/9/2022	15,388
USD	1,041,172	THB	38,140,000	JP Morgan	13/9/2022	(5,492)
USD	2,105,199	NZD	3,380,000	Barclays	13/9/2022	34,516
USD	5,020,740	MXN	103,860,000	Citigroup	13/9/2022	(120,027)
USD	108,115	CNH	730,000	BNY Mellon	13/9/2022	2,291
USD	8,815,621	RON	42,645,877	BNP Paribas	13/9/2022	42,981
USD	5,482,156	PLN	25,440,000	Citigroup	13/9/2022	107,352
USD	1,510,456	BRL	8,270,000	HSBC Bank	13/9/2022	(82,678)
USD	210,138	PLN	970,000	BNY Mellon	13/9/2022	5,202
USD	89,411	CZK	2,160,000	BNY Mellon	13/9/2022	1,417
USD	2,354,213	PEN	9,280,000	Bank of America	13/9/2022	(73,983)
USD	1,808,101	PHP	100,440,000	HSBC Bank	13/9/2022	21,401
USD	3,441,933	ZAR	57,377,200	Citigroup	13/9/2022	82,186
USD	3,388,552	PLN	15,988,600	HSBC Bank	13/9/2022	10,581
USD	5,997,689	BRL	31,753,500	BNP Paribas	13/9/2022	(119,304)
USD	2,322,509	CLP	2,137,407,700	Morgan Stanley	13/9/2022	(48,631)
USD	3,508,939	BRL	18,786,600	JP Morgan	13/9/2022	(110,110)
USD	614,035	MXN	12,720,000	Morgan Stanley	13/9/2022	(15,568)
USD	4,210,163	EUR	4,114,000	Barclays	13/9/2022	91,283
USD	1,279,786	ZAR	21,310,000	Barclays	13/9/2022	31,970
USD	8,396,771	JPY	1,112,096,840	HSBC Bank	13/9/2022	377,622
USD	812,000	ZAR	13,590,000	UBS	13/9/2022	16,231
USD	1,748,892	CZK	42,204,600	JP Morgan	13/9/2022	29,553

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	2,165,434	GBP	1,766,500	Goldman Sachs	13/9/2022	114,352
USD	1,457,957	PEN	5,680,200	Morgan Stanley	13/9/2022	(28,319)
USD	1,880,761	CLP	1,688,923,300	Bank of America	13/9/2022	7,148
USD	146,217	COP	625,148,742	Goldman Sachs	13/9/2022	5,371
USD	2,154,710	PLN	10,039,200	Goldman Sachs	13/9/2022	33,691
USD	2,164,945	NZD	3,420,000	Bank of America	13/9/2022	69,757
USD	2,125,516	AUD	3,018,800	HSBC Bank	13/9/2022	56,199
USD	4,402,425	INR	347,418,500	Standard Chartered Bank	13/9/2022	36,645
USD	2,157,645	CLP	1,940,952,700	Citigroup	13/9/2022	4,442
USD	272,929	THB	9,782,600	Goldman Sachs	13/9/2022	4,468
USD	1,113,388	HUF	435,740,000	Morgan Stanley	13/9/2022	35,561
USD	6,229,251	CZK	148,120,000	UBS	13/9/2022	195,114
USD	768,286	ZAR	12,710,000	Standard Chartered Bank	13/9/2022	24,047
USD	2,656,524	MXN	53,305,575	Deutsche Bank	13/9/2022	18,053
USD	781,601	HUF	301,700,000	Toronto-Dominion	13/9/2022	35,329
USD	421,305	ZAR	6,850,000	Goldman Sachs	13/9/2022	20,200
USD	792,590	CNH	5,330,000	HSBC Bank	13/9/2022	19,931
USD	879,314	BRL	4,510,000	BNY Mellon	13/9/2022	10,508
USD	2,890,466	IDR	42,417,594,750	Goldman Sachs	13/9/2022	34,301
USD	989,150	MYR	4,438,900	Morgan Stanley	13/9/2022	(2,473)
USD	4,181,613	EUR	4,178,400	JP Morgan	13/9/2022	(1,743)
USD	5,425,191	EUR	5,384,500	Morgan Stanley	13/9/2022	34,304
USD	1,668,645	RON	8,145,823	HSBC Bank	13/9/2022	(7,024)
USD	1,298,976	BRL	6,629,400	Bank of America	13/9/2022	21,889
USD	1,156,506	ZAR	19,502,400	Deutsche Bank	13/9/2022	14,535
USD	289,051	EUR	288,000	UBS	13/9/2022	709
ZAR	131,777,900	USD	7,792,664	Citigroup	13/9/2022	(76,354)
ZAR	6,357,400	USD	372,841	Royal Bank of Canada	13/9/2022	(581)
ZAR	87,473,000	USD	5,162,934	Morgan Stanley	13/9/2022	(40,915)
ZAR	36,660,000	USD	2,183,599	Deutsche Bank	13/9/2022	(36,957)
ZAR	22,008,200	USD	1,319,819	JP Morgan	13/9/2022	(31,119)
ZAR	13,250,000	USD	794,799	BNP Paribas	13/9/2022	(18,939)
ZAR	36,307,600	USD	2,139,937	Goldman Sachs	13/9/2022	(13,930)
ZAR	38,890,000	USD	2,364,224	Barclays	13/9/2022	(87,004)
ZAR	18,166,000	USD	1,069,806	State Street	13/9/2022	(6,088)
Net unrealised appreciation						1,349,603
CHF Hedged Share Class						
CHF	4,113	USD	4,310	BNY Mellon	15/9/2022	(105)
USD	186	CHF	176	BNY Mellon	15/9/2022	5
Net unrealised depreciation						(100)
EUR Hedged Share Class						
EUR	1,377,170	USD	1,407,353	BNY Mellon	15/9/2022	(28,336)
USD	222,565	EUR	220,899	BNY Mellon	15/9/2022	1,373
Net unrealised depreciation						(26,963)
Total net unrealised appreciation (USD underlying exposure - USD 702,854,817)						1,322,540

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised depreciation USD
124	USD	US Treasury 10 Year Note (CBT)	December 2022	14,521,562	(34,875)
Total				14,521,562	(34,875)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund⁽²⁾

continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	ZAR 25,271,477	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 7.9%	Bank of America	21/9/2027	15,777	15,777
IRS	MXN 14,855,270	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.8%	Bank of America	13/11/2031	45,723	45,723
IRS	THB 60,319,609	Fund receives Fixed 2.25%; and pays Floating THB BKIBOR 3 Month	Bank of America	21/9/2032	(66,685)	(66,685)
IRS	THB 54,663,300	Fund receives Fixed 2.9375%; and pays Floating THB BKIBOR 3 Month	Bank of America	21/9/2032	30,829	30,829
IRS	THB 52,624,350	Fund receives Fixed 2.99%; and pays Floating THB BKIBOR 3 Month	Bank of America	21/9/2032	36,388	36,388
IRS	THB 103,708,371	Fund receives Fixed 2.93%; and pays Floating THB BKIBOR 3 Month	BNP Paribas	21/9/2032	56,600	56,600
IRS	THB 34,154,928	Fund receives Fixed 2.83%; and pays Floating THB BKIBOR 3 Month	Goldman Sachs	21/9/2032	10,347	10,347
IRS	BRL 5,059,461	Fund receives Fixed 7.785%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(101,472)	(101,472)
IRS	THB 70,297,678	Fund receives Fixed 2.99%; and pays Floating THB BKIBOR 3 Month	JP Morgan	21/9/2027	63,127	63,127
IRS	CNY 10,615,442	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.685%	JP Morgan	21/9/2027	(24,734)	(24,734)
IRS	THB 188,051,036	Fund receives Fixed 2.41%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	21/9/2027	27,355	27,355
Total (USD underlying exposure - USD 20,227,949)					93,255	93,255

IRS: Interest Rate Swaps

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Energy Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				531,589	Samsung SDI	237,666,043	3.68
				506,036	SK IE Technology	31,477,099	0.49
						505,678,546	7.84
FUNDS				Spain			
	Ireland			6,202,160	EDP Renovaveis*	152,080,445	2.36
3,982,163	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	398,279,595	6.18	Sweden			
Total Funds				12,202,351	Atlas Copco	126,135,115	1.96
				Switzerland			
COMMON STOCKS (SHARES)				403,288	Sika	92,116,011	1.43
	Canada			787,218	TE Connectivity	100,063,280	1.55
2,661,962	Canadian Solar*	117,658,720	1.82			192,179,291	2.98
				United Kingdom			
				9,408,069	ITM Power*	21,919,163	0.34
45,893,000	China Longyuan Power	74,377,441	1.15	5,943,340	ReNew Energy Global*	38,869,444	0.60
4,967,265	Shanghai Putailai New Energy Technology	45,633,771	0.71			60,788,607	0.94
41,795,000	Xinjiang Goldwind Science & Technology*	62,517,284	0.97	United States			
		182,528,496	2.83	1,025,585	Analog Devices	155,560,733	2.41
				562,126	ANSYS	142,785,626	2.21
				476,652	Autodesk	98,118,814	1.52
	Denmark			827,129	Cadence Design Systems	145,392,736	2.26
5,754,139	Vestas Wind Systems	146,923,972	2.28	1,848,179	Darling Ingredients	138,890,652	2.15
				1,373,420	First Solar	173,792,567	2.69
				4,703,076	Ingersoll Rand*	224,101,571	3.47
	France			4,915,634	NextEra Energy	423,481,869	6.57
1,123,699	Air Liquide*	142,321,594	2.21	764,598	ON Semiconductor*	52,374,963	0.81
3,338,529	Dassault Systemes	131,077,028	2.03	981,266	Quanta Services	138,378,131	2.15
1,176,039	McPhy Energy*	15,142,144	0.23	1,435,488	Shoals Technologies*	37,265,269	0.58
1,014,310	Schneider Electric	122,581,446	1.90	2,746,381	Sunnova Energy International*	69,758,077	1.08
226,306	SOITEC*	32,545,505	0.51	2,237,431	Sunrun	74,148,463	1.15
		443,667,717	6.88	607,011	Texas Instruments	101,109,822	1.57
				4,091,078	Vertiv	47,661,059	0.74
	Germany					2,022,820,352	31.36
8,576,953	Infineon Technologies*	211,727,510	3.28	Total Common Stocks (Shares)			
8,518,344	RWE*	331,506,368	5.14			6,065,686,281	94.03
		543,233,878	8.42	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
	Ireland					6,463,965,876	100.21
924,536	Eaton	128,168,426	1.99				
4,245,288	Johnson Controls International	231,665,366	3.59	Other Transferable Securities			
1,590,187	Kingspan	91,316,065	1.41	COMMON STOCKS (SHARES)			
508,800	Linde	144,561,466	2.24	United States			
690,708	Trane Technologies	107,653,749	1.67	3,281,600	Enchi**	-	0.00
		703,365,072	10.90	Total Common Stocks (Shares)			
	Italy					-	0.00
62,459,751	Enel	297,686,473	4.62	BONDS			
3,326,286	Prysmian	103,924,674	1.61	United States			
		401,611,147	6.23	USD 708,486	Enchi 0% 5/8/2020***	-	0.00
	Japan			Total Bonds			
1,331,200	Rohm*	100,891,341	1.56			-	0.00
				Total Other Transferable Securities			
	Netherlands					-	0.00
252,149	ASML	124,817,086	1.93	Total Portfolio			
1,420,538	STMicroelectronics	50,393,983	0.78			6,463,965,876	100.21
		175,211,069	2.71	Other Net Liabilities			
						(13,468,260)	(0.21)
	Portugal			Total Net Assets (USD)			
39,772,881	EDP - Energias de Portugal	190,912,513	2.96			6,450,497,616	100.00
	South Korea						
500,598	LG Chem	236,535,404	3.67				

*Investment in connected party fund, see further information in Note 10.

~All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Energy Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
AUD Hedged Share Class						
AUD	5,714,157	USD	3,989,781	BNY Mellon	15/9/2022	(72,716)
USD	741,285	AUD	1,063,301	BNY Mellon	15/9/2022	12,391
Net unrealised depreciation						(60,325)
CAD Hedged Share Class						
CAD	1,657,641	USD	1,285,353	BNY Mellon	15/9/2022	(23,258)
USD	112,575	CAD	146,294	BNY Mellon	15/9/2022	1,190
Net unrealised depreciation						(22,068)
CNH Hedged Share Class						
CNY	142,929,178	USD	21,150,816	BNY Mellon	15/9/2022	(430,770)
USD	1,914,237	CNY	13,118,288	BNY Mellon	15/9/2022	12,517
Net unrealised depreciation						(418,253)
EUR Hedged Share Class						
EUR	167,337,466	USD	170,963,772	BNY Mellon	15/9/2022	(3,401,810)
USD	16,878,357	EUR	16,778,891	BNY Mellon	15/9/2022	77,191
Net unrealised depreciation						(3,324,619)
GBP Hedged Share Class						
GBP	3,346,243	USD	4,053,680	BNY Mellon	15/9/2022	(168,166)
USD	429,505	GBP	362,522	BNY Mellon	15/9/2022	8,563
Net unrealised depreciation						(159,603)
HKD Hedged Share Class						
HKD	123,853,553	USD	15,794,091	BNY Mellon	15/9/2022	(9,122)
USD	1,821,697	HKD	14,287,134	BNY Mellon	15/9/2022	820
Net unrealised depreciation						(8,302)
NZD Hedged Share Class						
NZD	502,990	USD	316,253	BNY Mellon	15/9/2022	(8,109)
USD	27,686	NZD	44,774	BNY Mellon	15/9/2022	256
Net unrealised depreciation						(7,853)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
SGD Hedged Share Class						
SGD	106,104,964	USD	76,998,988	BNY Mellon	15/9/2022	(1,060,092)
USD	7,198,878	SGD	10,016,930	BNY Mellon	15/9/2022	29,806
Net unrealised depreciation						(1,030,286)
Total net unrealised depreciation (USD underlying exposure - USD 318,190,086)						(5,031,309)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Utilities	23.40
Industrial	22.52
Technology	20.87
Energy	9.94
Basic Materials	9.32
Investment Funds	6.18
Consumer Non-cyclical	4.30
Communications	3.68
Other Net Liabilities	(0.21)
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Luxembourg			Ireland			
190,000	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund [™]	1,942,863	0.35	125	Eaton	17,321	0.00
13,896	BlackRock Strategic Funds - Emerging Markets Short Duration Bond Fund [™]	1,524,290	0.27	198	ICON	42,039	0.01
Total Funds		3,467,153	0.62			59,360	0.01
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS				Italy			
	Belgium			30,076	Enel	143,282	0.03
3,632	Anheuser-Busch InBev [*]	177,496	0.03	Luxembourg			
	Bermuda			3,665	HomeToGo (Wts 31/12/2025)	1,099	0.00
1,703	Bunge	167,809	0.03	Netherlands			
747	Signet Jewelers	48,975	0.01	101	ASML	49,958	0.01
		216,784	0.04	88	Ferrari	17,129	0.00
	British Virgin Islands			153	NXP Semiconductors	25,294	0.00
2,322	Capri	112,708	0.02			92,381	0.01
	Canada			Norway			
8,281	Enbridge	344,672	0.06	5,176	Equinor	198,077	0.04
16,585	Lions Gate Entertainment	173,073	0.03	Sweden			
		517,745	0.09	5,026	Telia	17,811	0.00
	Cayman Islands			Taiwan			
1,428	OPAL Fuels (Wts 21/7/2027)	2,226	0.00	434	Taiwan Semiconductor Manufacturing	36,614	0.01
13,393	TPB Acquisition I	130,258	0.02	United Kingdom			
4,464	TPB Acquisition I (Wts 19/2/2023)	1,339	0.00	140	AstraZeneca	17,558	0.00
2,880	TPG Pace Beneficial Finance (Wts 9/10/2027)	173	0.00	9,684	Barclays	18,604	0.00
		133,996	0.02	24,433	BP	123,921	0.02
	Curacao			170,393	Lloyds Banking	87,034	0.02
2,074	Schlumberger	78,633	0.02	794	Rio Tinto	43,758	0.01
	France			2,698	Standard Chartered	18,734	0.00
394	BNP Paribas	18,404	0.01			309,609	0.05
14	Hermes International	18,242	0.00	United States			
60	LVMH Moet Hennessy Louis Vuitton	39,462	0.01	41	2020 Cash Mandatory Exchangeable Trust	50,173	0.01
95	Pernod Ricard	17,660	0.00	354	Abbott Laboratories	36,613	0.01
135	Schneider Electric [*]	16,308	0.00	1,229	Activision Blizzard	96,963	0.02
2,434	TotalEnergies [*]	123,282	0.02	71	Adobe	26,906	0.00
		233,358	0.04	197	Advanced Micro Devices	16,883	0.00
	Germany			2,435	Alcoa	121,162	0.02
1,774	Commerzbank	11,723	0.00	92	Align Technology	22,894	0.00
2,375	Covestro	71,155	0.01	546	Alphabet	60,629	0.01
980	Deutsche Telekom	18,526	0.00	117	Alphabet	12,881	0.00
3,933	Evonik Industries	73,665	0.02	20,600	Altus Power	217,236	0.04
20,636	Fresenius [*]	510,741	0.09	3,234	Altus Power (Wts 12/1/2027)	9,213	0.00
1,921	KION [*]	77,608	0.02	15	Amazon.com	1,947	0.00
3,320	Mercedes-Benz [*]	188,377	0.03	465	Applied Materials	43,738	0.01
225	Volkswagen	32,315	0.01	1,667	Archer-Daniels-Midland	145,500	0.03
		984,110	0.18	33,130	Astra Space	29,804	0.00
				1,343	Aurora Innovation (Wts 31/12/2028)	429	0.00
				3,826	Blend Labs	11,817	0.00
				17	Booking	32,490	0.01
				106	Broadcom	53,503	0.01
				11,779	Cano Health (Wts 3/6/2026)	17,661	0.00
				93	Caterpillar	17,310	0.00
				1,918	Century Communities	90,376	0.02

[™]Cross umbrella holding and investment in connected party fund, see further information in Note 10.

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

		Market Value (EUR)	% of Net Assets			Market Value (EUR)	% of Net Assets	
Holding	Description			Holding	Description			
1,586	CF Industries	163,335	0.03	17,141	Sarcos Technology and Robotics	56,370	0.01	
169	CH Robinson Worldwide	19,249	0.00	41,120	Sarcos Technology and Robotics (Wts 24/9/2026)	14,801	0.00	
608	Climate Real Impact Solutions II Acquisition (Wts 31/12/2027)	64	0.00	55	SBA Communications	18,036	0.01	
186	Consolidated Edison	18,308	0.00	3,089	Science Strategic Acquisition Alpha (Wts 31/12/2027)	216	0.00	
2,039	Coupang	34,913	0.01	112	Sempra Energy	18,614	0.00	
436	Crowdstrike	83,523	0.02	81	ServiceNow	35,977	0.01	
763	Datadog	82,906	0.01	35,167	Sonder	64,855	0.01	
24,871	DiamondRock Hospitality	220,759	0.04	5,384	Starwood Property Trust	123,563	0.02	
376	Domino's Pizza	142,093	0.02	10,706	Sunstone Hotel Investors	118,357	0.02	
345	Dow	17,494	0.00	5,868	Taylor Morrison Home	151,094	0.03	
4,396	Dynatrace	170,316	0.03	180	Tesla	50,182	0.01	
275	Edison International	18,959	0.01	5,490	Tishman Speyer Innovation II	54,053	0.01	
8,615	Element Solutions	161,204	0.03	1,098	Tishman Speyer Innovation II (Wts 31/12/2027)	132	0.00	
234	Eli Lilly	71,971	0.01	3,817	Toast	72,835	0.01	
1,012	Embark Technology (Wts 31/12/2027)	116	0.00	410	United Rentals	120,025	0.02	
6,440	Evgo (Wts 15/9/2025)	13,840	0.01	251	UnitedHealth	131,826	0.02	
3,026	Ford Motor	46,611	0.01	168	Valero Energy	19,392	0.00	
4,302	Forestar	54,526	0.01	6,630	Volta (Wts 26/8/2026)	3,975	0.00	
385	Generac	85,968	0.02	1,565	Western Digital	66,312	0.01	
849	General Motors	33,088	0.00	512	Weyerhaeuser	17,513	0.00	
6,985	Gores VIII (Wts 31/12/2027)	4,191	0.00	3,872	WillScot Mobile Mini	156,671	0.03	
9,445	Green Plains	340,912	0.06	13,712	Xenia Hotels & Resorts	222,039	0.04	
3,860	Halliburton	115,056	0.02	283	XPO Logistics	15,063	0.00	
535	HCA Healthcare	107,414	0.02			6,443,375	1.14	
1,616	Hilton Worldwide	206,145	0.04	Total Common / Preferred Stocks (Shares) & Warrants			9,756,438	1.73
62	Home Depot	17,992	0.00	BONDS				
56	Humana	27,299	0.01					
11,001	Hyzon Motors (Wts 2/10/2025)	3,849	0.00		Argentina			
9,075	Informatica	202,920	0.04	USD 145,694	Argentine Republic Government International Bond 1.5% 9/7/2035	32,621	0.01	
344	Intuit	150,239	0.03	USD 181,050	Genneia 8.75% 2/9/2027	169,953	0.03	
202	IQVIA	43,981	0.01			202,574	0.04	
662	Juniper Networks	19,173	0.00		Australia			
14,305	Latch (4/6/2026)	2,145	0.00	USD 524,000	FMG Resources August 2006 Pty 4.5% 15/9/2027	477,396	0.08	
381	Microchip Technology	24,701	0.00	USD 30,000	FMG Resources August 2006 Pty 5.125% 15/5/2024	29,736	0.01	
344	Micron Technology	19,352	0.00	USD 690,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	640,396	0.11	
2,706	Mr Cooper	114,550	0.02	USD 29,000	National Australia Bank 3.375% 14/1/2026	28,241	0.01	
260	NetApp	18,780	0.00			1,175,769	0.21	
137	Nucor	18,046	0.00		Austria			
405	NVIDIA	61,975	0.01	EUR 200,000	ams-OSRAM 0% 5/3/2025	159,498	0.03	
31,606	Offerpad	49,284	0.01	EUR 200,000	ams-OSRAM 2.125% 3/11/2027	143,080	0.02	
10,535	Offerpad Solutions (Wts 1/9/2026)	2,023	0.00	EUR 138,000	ams-OSRAM 6% 31/7/2025	129,222	0.02	
334	Otis Worldwide	24,262	0.01	USD 300,000	BRF 4.35% 29/9/2026	274,263	0.05	
11,734	Park Hotels & Resorts	166,316	0.03	USD 345,000	Klabn Austria 3.2% 12/1/2031	273,674	0.05	
3,517	Pear Therapeutics (Wts 1/12/2026)	528	0.00	EUR 600,000	Lenzing 5.75% 7/12/2170	571,560	0.10	
8,531	Pivotal Investment III	83,994	0.02					
25,840	Planet Labs PBC	143,092	0.03					
1,135	Raymond James Financial	118,761	0.02					
19,734	Rocket Lab USA	112,830	0.02					
975	Salesforce	156,293	0.03					

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,223,000	Republic of Austria Government Bond 2.1% 20/9/2117	1,043,953	0.18	USD 18,000	Thomson Reuters 3.35% 15/5/2026	17,480	0.01
USD 191,000	Suzano Austria 3.125% 15/1/2032	151,209	0.03	USD 410,000	Toronto-Dominion Bank/The 1.95% 12/1/2027	372,457	0.07
USD 57,000	Suzano Austria 3.75% 15/1/2031	48,429	0.01	USD 67,000	Toronto-Dominion Bank/The 2% 10/9/2031	54,675	0.01
		2,794,888	0.49	USD 34,000	Toronto-Dominion Bank/The 2.8% 10/3/2027	31,962	0.01
	Belgium					5,400,078	0.95
EUR 4,220,000	Kingdom of Belgium Government Bond 1.25% 22/4/2033	3,874,654	0.68		Cayman Islands		
EUR 300,000	Solvay 2.5% 2/3/2171	258,465	0.04	USD 250,000	522 Funding CLO 2018-3A 4.76% 20/10/2031	235,812	0.04
EUR 900,000	Solvay 4.25% 4/3/2171	882,315	0.16	USD 240,456	ACAS CLO 2015-1 3.63% 18/10/2028	236,701	0.04
		5,015,434	0.88	USD 440,000	ACAS CLO 2015-1 4.94% 18/10/2028	417,434	0.08
	Brazil			USD 250,000	AGL CLO 11 8.872% 15/4/2034	233,398	0.04
USD 405,000	Banco Bradesco 3.2% 27/1/2025	390,556	0.07	USD 250,000	AGL CLO 3 5.812% 15/1/2033	235,108	0.04
USD 350,000	Banco Votorantim 4% 24/9/2022	349,678	0.06	USD 300,000	AGL CLO 5 4.41% 20/7/2034	288,207	0.05
		740,234	0.13	USD 440,000	AGL CLO 5 9.16% 20/7/2034	409,590	0.07
	British Virgin Islands			USD 250,000	AGL CLO 7 5.612% 15/7/2034	235,387	0.04
USD 220,000	Greenland Global Investment 6.75% 26/9/2023	87,962	0.02	USD 250,000	AGL CLO 7 8.862% 15/7/2034	232,930	0.04
USD 200,000	RKPF Overseas 2020 A 5.125% 26/7/2026	79,562	0.02	USD 550,000	AGL CLO 9 6.41% 20/1/2034	521,487	0.09
USD 164,540	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	160,149	0.03	USD 250,000	AGL CLO 9 9.97% 20/1/2034	229,355	0.04
		327,673	0.07	USD 250,000	Allegro CLO XI 5.738% 19/1/2033	240,603	0.04
	Canada			USD 250,000	ALM VII 0% 15/10/2116	162	0.00
USD 30,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	26,891	0.00	USD 248,507	Anchorage Capital CLO 3-R 3.843% 28/1/2031	245,712	0.04
USD 88,000	Air Canada 2015-2 Class B Pass Through Trust 5% 15/6/2025	85,523	0.02	USD 500,000	Anchorage Capital CLO 4-R 3.843% 28/1/2031	494,375	0.09
USD 350,000	Bausch Health 4.875% 1/6/2028	246,780	0.04	USD 252,000	Anchorage Capital CLO 5-R 3.962% 15/1/2030	246,639	0.05
USD 58,000	Bausch Health 5.5% 1/11/2025	48,371	0.01	USD 250,000	Apidos CLO XV 3.72% 20/4/2031	245,707	0.04
USD 21,000	Bausch Health 5.75% 15/8/2027	15,431	0.00	USD 250,000	Apidos CLO XXXVIII 10.482% 21/1/2034	236,024	0.04
USD 377,000	Bausch Health 6.125% 1/2/2027	288,784	0.05	USD 287,000	Arabian Centres Sukuk 5.375% 26/11/2024	274,222	0.05
USD 2,145,000	Canadian Imperial Bank of Commerce 0.95% 23/10/2025	1,940,080	0.34	USD 200,000	Arabian Centres Sukuk II 5.625% 7/10/2026	181,701	0.03
USD 360,000	Canadian National Railway 2.75% 1/3/2026	345,430	0.06	USD 250,000	Bain Capital Credit CLO 2021-3 5.883% 24/7/2034	232,342	0.04
EUR 100,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	92,875	0.02	USD 250,000	Ballyrock CLO 2020-2 8.86% 20/10/2031	229,866	0.04
USD 700,000	Manulife Financial 3.703% 16/3/2032	646,670	0.11	USD 250,000	Bardot CLO 5.759% 22/10/2032	234,195	0.04
USD 20,000	Masonite International 5.375% 1/2/2028	18,550	0.00	USD 250,000	Barings Clo 2015-II 3.9% 20/10/2030	247,630	0.05
USD 101,000	Mattamy 4.625% 1/3/2030	81,631	0.01	USD 100,000	Bean Creek CLO 8.46% 20/4/2031	88,313	0.02
USD 103,000	Mattamy 5.25% 15/12/2027	90,806	0.02	USD 245,096	BlueMountain CLO 2013-2 3.939% 22/10/2030	242,614	0.04
USD 490,000	NOVA Chemicals 4.875% 1/6/2024	470,968	0.08	USD 250,000	Carbone Clo 3.85% 20/1/2031	246,456	0.05
USD 235,000	Rogers Communications 2.95% 15/3/2025	227,414	0.04	USD 250,000	CARLYLE US CLO 2017-4 3.692% 15/1/2030	247,618	0.05
USD 33,000	Royal Bank of Canada 0.65% 29/7/2024	30,986	0.01	USD 345,000	CBAM 2017-1 3.96% 20/7/2030	342,073	0.06
USD 85,000	Royal Bank of Canada 0.75% 7/10/2024	79,235	0.01	USD 250,000	CBAM 2017-1 5.11% 20/7/2030	242,605	0.04
USD 16,000	Royal Bank of Canada 1.2% 27/4/2026	14,415	0.00	USD 200,000	China Aoyuan 5.98% 18/8/2025	13,372	0.00
USD 173,000	Royal Bank of Canada 3.97% 26/7/2024	172,664	0.03				

* All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 200,000	China Aoyuan 6.2% 24/3/2026	13,494	0.00	USD 200,000	OHA Loan Funding 2013-2 3.998% 23/5/2031	197,592	0.04
USD 250,000	CIFC Funding 2013-I 4.49% 16/7/2030	242,455	0.04	USD 250,000	OZLM VIII 5.89% 17/10/2029	239,978	0.04
USD 250,000	CIFC Funding 2013-III-R 4.633% 24/4/2031	239,202	0.04	USD 250,000	Palmer Square CLO 2018-1 3.77% 18/4/2031	246,391	0.05
USD 250,000	CIFC Funding 2014-II-R 5.583% 24/4/2030	235,185	0.04	USD 250,000	Parallel 2015-1 4.46% 20/7/2027	245,733	0.04
USD 250,000	CIFC Funding 2017-I 4.432% 23/4/2029	245,954	0.04	USD 250,000	Pikes Peak CLO 1 3.963% 24/7/2031	246,225	0.04
USD 250,000	CIFC Funding 2017-II 3.66% 20/4/2030	247,161	0.05	USD 250,000	Pikes Peak Clo 4 5.762% 15/7/2034	234,150	0.04
USD 370,000	CIFC Funding 2018-II 3.75% 20/4/2031	365,109	0.07	USD 250,000	Redsun Properties 7.3% 13/1/2025	16,743	0.00
USD 200,000	CIFI 5.95% 20/10/2025	102,956	0.02	USD 200,000	Redsun Properties 9.7% 16/4/2023	16,993	0.00
USD 514,000	Dryden 53 CLO 3.632% 15/1/2031	508,210	0.09	USD 250,000	Regatta IX Funding 4.54% 17/4/2030	246,440	0.05
USD 299,000	Dryden XXVIII Senior Loan Fund 4.105% 15/8/2030	296,064	0.05	USD 250,000	Regatta IX Funding 5.19% 17/4/2030	244,175	0.04
USD 200,000	Fantasia 0% 5/7/2022***	18,677	0.00	USD 250,000	Regatta VIII Funding 4.44% 17/10/2030	244,212	0.04
USD 410,000	Fantasia 11.75% 17/4/2022***	38,054	0.01	USD 250,000	Regatta VIII Funding 5.94% 17/10/2030	231,331	0.04
USD 250,000	Galaxy XXII CLO 3.94% 16/4/2034	244,024	0.04	USD 524,000	Rockford Tower CLO 2017-3 3.9% 20/10/2030	519,552	0.09
USD 250,000	Goldentree Loan Opportunities X 3.83% 20/7/2031	246,768	0.04	USD 200,000	Ronshine China 7.1% 25/1/2025	13,994	0.00
USD 500,000	Goldentree Loan Management US CLO 1 7.46% 20/1/2033	429,696	0.08	USD 250,000	RR 19 9.012% 15/10/2035	230,693	0.04
USD 500,000	Goldentree Loan Management US CLO 1 8.06% 20/10/2034	447,375	0.08	USD 250,000	Silver Creek CLO 6.06% 20/7/2030	236,709	0.04
USD 500,000	Goldentree Loan Management US CLO 1 10.46% 20/10/2034	479,729	0.09	USD 200,000	Sinic 0% 18/6/2022***	5,808	0.00
USD 510,000	Golub Capital Partners CLO 55B 9.27% 20/7/2034	463,641	0.08	USD 1,100,000	Sinic 8.5% 24/1/2022***	26,411	0.00
USD 410,000	Great Lakes CLO 2019-1 4.072% 15/7/2031	403,840	0.07	USD 305,000	Sitka 6.75% 6/7/2026	290,295	0.05
USD 250,000	Grupo Aval 4.375% 4/2/2030	202,338	0.04	USD 107,000	Strata CLO I 0% 15/1/2118	58,065	0.01
USD 200,000	Grupo Aval 4.75% 26/9/2022	199,635	0.03	USD 100,000	Strata CLO I 9.592% 15/1/2031	94,315	0.02
USD 250,000	Highbridge Loan Management 7-2015 4.605% 15/3/2027	244,399	0.04	USD 200,000	Sunac China 7.5% 1/2/2024	28,987	0.01
USD 200,000	Hilong 9.75% 18/11/2024	83,964	0.01	USD 250,000	TICP CLO IX 3.85% 20/1/2031	247,686	0.05
USD 332,000	IHS 5.625% 29/11/2026	286,989	0.05	USD 200,000	Times China 6.75% 8/7/2025	31,912	0.01
USD 200,000	Jingrui 12% 25/7/2022***	16,911	0.00	USD 150,000	TRINITAS CLO IV 4.14% 18/10/2031	146,079	0.03
USD 200,000	KWG 5.875% 10/11/2024	29,987	0.01	USD 250,000	Trinitas CLO XIV 4.783% 25/1/2034	241,623	0.04
USD 6,253	LoanCore 2018-CRE1 Issuer 3.521% 15/5/2028	6,254	0.00	USD 250,000	Trinitas CLO XIV 5.783% 25/1/2034	245,213	0.04
USD 313,627	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	268,786	0.05	USD 250,000	Voya CLO 2016-1 5.389% 20/1/2031	223,110	0.04
USD 210,510	Madison Park Funding XLI 3.589% 22/4/2027	208,112	0.04	USD 350,000	Yuzhou 7.85% 12/8/2026	27,419	0.00
USD 600,000	Modern Land China 9.8% 11/4/2023	98,957	0.02	USD 244,000	ZTO Express Cayman 1.5% 1/9/2027	249,992	0.04
USD 250,000	Neuberger Berman Loan Advisers CLO 34 4.227% 20/1/2035	242,380	0.04			20,759,333	3.65
USD 250,000	OCP CLO 2014-5 5.666% 26/4/2031	223,988	0.04		Chile		
USD 250,000	OCP CLO 2014-7 4.36% 20/7/2029	243,575	0.04	USD 226,000	VTR Comunicaciones 5.125% 15/1/2028	153,804	0.03
					China		
				USD 200,000	Prime Bloom 0% 5/7/2022***	33,485	0.01

***This security is in default, see Note 2(b).

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Colombia				EUR 100,000	CGG 7.75% 1/4/2027	88,630	0.01
USD 200,000	Colombia Government International Bond 4.125% 22/2/2042	126,346	0.02	EUR 107,000	Chrome Bidco 3.5% 31/5/2028	94,089	0.02
USD 200,000	Colombia Government International Bond 4.125% 15/5/2051	118,734	0.02	EUR 100,000	CMA CGM 7.5% 15/1/2026	103,573	0.02
USD 462,000	Colombia Government International Bond 4.5% 15/3/2029	405,245	0.07	EUR 536,000	d'Infrastructures des Metiers de l'Environnement 0.625% 16/9/2028	433,176	0.08
COP 2,238,000,000	Colombian TES 7% 26/3/2031	373,211	0.07	EUR 200,000	Electricite de France 2.875% 15/3/2171	159,750	0.03
COP 1,951,000,000	Colombian TES 7.25% 18/10/2034	310,887	0.06	EUR 200,000	Electricite de France 3.375% 15/9/2170	148,800	0.03
USD 681,000	Ecopetrol 6.875% 29/4/2030	631,356	0.11	EUR 100,000	Electricite de France 4% 4/10/2170	92,550	0.02
USD 200,000	Empresas Publicas de Medellin 4.25% 18/7/2029	165,343	0.03	EUR 100,000	Electricite de France 5.375% 29/1/2171	94,300	0.02
USD 200,000	Empresas Publicas de Medellin 4.375% 15/2/2031	160,766	0.03	GBP 200,000	Electricite de France 6% 29/7/2171	204,860	0.03
USD 205,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	175,660	0.03	EUR 300,000	Engie 1.375% 21/6/2039	202,385	0.03
USD 200,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	171,376	0.03	EUR 800,000	Engie 1.5% 30/11/2170	636,031	0.11
		2,638,924	0.47	EUR 100,000	Faurecia 2.75% 15/2/2027	82,557	0.01
Cote d'Ivoire (Ivory Coast)				EUR 100,000	Faurecia 3.125% 15/6/2026	88,991	0.02
EUR 319,000	Ivory Coast Government International Bond 6.625% 22/3/2048	220,754	0.04	EUR 100,000	Faurecia 3.75% 15/6/2028	82,737	0.01
Cyprus				EUR 32,110	FCT Autonoria 2019 1.659% 25/9/2035	31,379	0.01
EUR 100,000	Bank of Cyprus 2.5% 24/6/2027	79,189	0.01	EUR 320,131	FCT Autonoria 2019 2.759% 25/9/2035	312,434	0.06
Denmark				EUR 23,458	FCT E-Carat 10 2.353% 20/12/2028	23,076	0.00
EUR 560,000	Danske Bank 1.625% 15/3/2024	552,516	0.10	EUR 15,491	FCT Noria 2018-1 2.709% 25/6/2038	15,098	0.00
EUR 200,000	Nykredit Realkredit 4.125% 15/4/2171	183,290	0.03	EUR 370,897	FCT Noria 2021 1.559% 25/10/2049	353,944	0.06
		735,806	0.13	EUR 2,130,000	French Republic Government Bond OAT 0.5% 25/6/2044 [†]	1,434,619	0.25
Egypt				EUR 100,000	Goldstory 6.12% 1/3/2026	92,967	0.02
USD 200,000	Egypt Government International Bond 7.625% 29/5/2032	141,608	0.02	EUR 200,000	Harmony French Home Loans FCT 2021-1 1.468% 27/5/2061	191,185	0.03
Finland				EUR 100,000	Iliad 5.125% 15/10/2026	94,939	0.02
EUR 100,000	Citycon 4.496% 22/2/2171	75,540	0.01	GBP 200,000	Korian 4.125% 15/6/2171	182,145	0.03
EUR 1,400,000	Neste 0.75% 25/3/2028	1,226,211	0.22	EUR 100,000	La Financiere Atalian 4% 15/5/2024	95,227	0.02
EUR 200,000	SBB Treasury 1.125% 26/11/2029	128,448	0.02	EUR 100,000	La Financiere Atalian 5.125% 15/5/2025	95,484	0.02
EUR 290,000	Stora Enso 0.625% 2/12/2030	226,944	0.04	GBP 200,000	La Financiere Atalian 6.625% 15/5/2025	222,186	0.04
		1,657,143	0.29	EUR 200,000	La Poste 3.125% 29/1/2171	186,060	0.03
France				EUR 100,000	Loxam 3.75% 15/7/2026	90,936	0.01
EUR 763	Accor 0.7% 7/12/2027	32,459	0.01	EUR 202,000	Loxam 4.5% 15/2/2027 [*]	184,803	0.03
EUR 200,000	Air France-KLM 3.875% 1/7/2026	172,510	0.03	EUR 100,000	Midco GB 7.75% 1/11/2027	96,404	0.02
EUR 100,000	Altice France 2.125% 15/2/2025	90,500	0.01	EUR 229,000	Paprec 3.5% 1/7/2028	190,147	0.03
EUR 116,000	Altice France 2.5% 15/1/2025	105,737	0.02	EUR 212,000	Picard Groupe 3.875% 1/7/2026	188,510	0.03
EUR 209,000	Altice France 4.125% 15/1/2029	166,338	0.03	EUR 100,000	Quatrim 5.875% 15/1/2024	91,327	0.02
EUR 425,000	AXA 4.25% 10/3/2043	403,325	0.07	EUR 600,000	RCI Banque 2.625% 18/2/2030	528,225	0.09
USD 200,000	BNP Paribas 7.375% 19/2/2171	201,381	0.03	EUR 100,000	Renault 2.375% 25/5/2026	87,758	0.02
EUR 100,000	Burger King France 5.017% 1/11/2026	95,774	0.02	USD 200,000	Societe Generale 8% 29/3/2171	202,000	0.04
EUR 200,000	Casino Guichard Perrachon 3.992% 31/1/2171	75,012	0.01	EUR 375,000	Solvay Finance 5.869% 3/6/2171	377,175	0.07
EUR 100,000	Casino Guichard Perrachon 6.625% 15/1/2026	61,819	0.01	EUR 100,000	Suez 2.875% 19/4/2171	97,275	0.02

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⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 250,000	TotalEnergies 1.625% 25/1/2171	206,687	0.04	EUR 142,000	thyssenkrupp 2.875% 22/2/2024	137,476	0.02
EUR 720,000	Unibail-Rodamco-Westfield 1% 14/3/2025	678,126	0.12	EUR 90,000	TK Elevator Holdco 6.625% 15/7/2028	77,552	0.01
EUR 106,000	Vallourec 8.5% 30/6/2026	101,480	0.02	EUR 115,000	TK Elevator Midco 4.75% 15/7/2027	109,973	0.02
		10,368,880	1.83	EUR 500,000	ZF Finance 2% 6/5/2027	401,130	0.07
Germany				EUR 100,000	ZF Finance 2.75% 25/5/2027	82,548	0.01
USD 400,000	Allianz 3.2% 30/4/2171	305,462	0.05	EUR 100,000	ZF Finance 3% 21/9/2025	91,041	0.02
EUR 400,000	BASF 0.25% 5/6/2027	354,245	0.06	EUR 100,000	ZF Finance 3.75% 21/9/2028	82,025	0.01
EUR 900,000	Bertelsmann 3% 23/4/2075	886,095	0.16			20,383,651	3.60
EUR 3,376,800	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2030 [†]	3,020,750	0.53	Ghana			
EUR 1,420,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031 [†]	1,252,131	0.22	USD 247,000	Ghana Government International Bond 7.625% 16/5/2029	99,066	0.02
EUR 1,355,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032 [†]	1,379,701	0.25	Greece			
EUR 100,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	90,113	0.01	EUR 224,000	Hellenic Republic Government Bond 0% 12/2/2026	201,800	0.03
EUR 120,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	108,500	0.02	EUR 360,000	Hellenic Republic Government Bond 1.875% 24/1/2052	212,983	0.04
EUR 100,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	83,371	0.02			414,783	0.07
USD 2,833,000	Deutsche Bank 1.686% 19/3/2026	2,552,596	0.45	Hong Kong			
EUR 300,000	Deutsche Bank 3.25% 24/5/2028	280,369	0.05	USD 250,000	Bank of East Asia 5.825% 21/4/2171	238,387	0.04
EUR 300,000	Deutsche Bank 4% 24/6/2032	271,905	0.05	India			
EUR 400,000	Deutsche Bank 4.5% 30/4/2171	314,860	0.06	USD 200,000	Adani Green Energy 4.375% 8/9/2024	180,922	0.03
EUR 824,359	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026 [*]	1,034,966	0.18	USD 250,000	Power Finance 3.75% 6/12/2027	231,858	0.04
EUR 200,000	Deutsche Lufthansa 2% 14/7/2024	190,679	0.03			412,780	0.07
EUR 200,000	Deutsche Lufthansa 2.875% 16/5/2027	162,114	0.03	Indonesia			
EUR 300,000	Deutsche Lufthansa 3.5% 14/7/2029	233,917	0.04	USD 200,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	187,419	0.03
EUR 100,000	Deutsche Lufthansa 3.75% 11/2/2028	82,946	0.02	International			
EUR 500,000	Eurogrid 1.113% 15/5/2032	410,984	0.07	EUR 4,705,000	European Investment Bank 1.5% 15/6/2032	4,377,861	0.77
EUR 117,000	Gruenenthal 4.125% 15/5/2028	107,583	0.02	EUR 559,000	European Union 0% 4/10/2030	469,269	0.08
EUR 100,000	IHO Verwaltungs 3.75% 15/9/2026	88,535	0.02	EUR 6,379,000	European Union 0.3% 4/11/2050	3,610,227	0.64
EUR 2,205,000	Kreditanstalt fuer Wiederaufbau 1.375% 7/6/2032	2,049,129	0.36	EUR 803,000	European Union 0.4% 4/2/2037	605,029	0.11
EUR 2,401,000	Kreditanstalt fuer Wiederaufbau 2% 15/11/2029	2,395,982	0.42	EUR 537,000	European Union 0.7% 6/7/2051	345,272	0.06
EUR 286,000	LANXESS 4.5% 6/12/2076	282,039	0.05	EUR 360,000	European Union 1.25% 4/2/2043	287,584	0.05
EUR 368,000	Nidda Healthcare 3.5% 30/9/2024	339,802	0.06			9,695,242	1.71
EUR 100,000	Novelis Sheet Ingot 3.375% 15/4/2029	84,855	0.02	Ireland			
EUR 100,000	PCF 4.75% 15/4/2026 [*]	86,200	0.01	GBP 399,850	Agora UK 2021 2.787% 22/7/2031	443,541	0.08
EUR 100,000	ProGroup 3% 31/3/2026	85,514	0.02	EUR 300,000	AIB 1.875% 19/11/2029	277,359	0.05
EUR 100,000	Renk 5.75% 15/7/2025	93,954	0.02	EUR 325,000	AIB 2.875% 30/5/2031	297,339	0.05
EUR 280,000	RWE 2.75% 24/5/2030	265,433	0.05	EUR 400,000	AIB 6.25% 23/12/2170	381,200	0.07
EUR 100,000	Schenck Process 5.375% 15/6/2023	97,217	0.02	EUR 150,000	Anchorage Capital Europe CLO 2021-4 5.855% 25/4/2034	128,519	0.02
EUR 100,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	92,542	0.02	EUR 100,000	Ares European CLO VII 1.5% 15/10/2030	95,882	0.02
EUR 87,920	Techem Verwaltungsgesellschaft 674 6% 30/7/2026	82,639	0.01	EUR 250,000	Ares European CLO X 2.8% 15/10/2031	226,069	0.04
EUR 160,000	Tele Columbus 3.875% 2/5/2025	136,651	0.02	USD 225,000	ASG Finance Designated Activity 7.875% 3/12/2024	207,473	0.04
EUR 100,000	thyssenkrupp 1.875% 6/3/2023	98,127	0.02	EUR 100,000	Avoca CLO XV 1.05% 15/4/2031	94,667	0.02
				EUR 100,000	Avoca CLO XX 5.75% 15/7/2032	87,198	0.02
				EUR 100,000	Avoca CLO XXII 1.3% 15/4/2035	92,127	0.02
				EUR 250,000	Avoca CLO XXII 2.9% 15/4/2035	221,515	0.04

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⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

		Market Value (EUR)	% of Net Assets			Market Value (EUR)	% of Net Assets
Holding	Description			Holding	Description		
EUR 825,000	Bank of Ireland 1.375% 11/8/2031	704,620	0.12	EUR 100,000	OAK Hill European Credit Partners VI 1.247% 20/1/2032	94,990	0.02
GBP 300,000	Bank of Ireland 3.125% 19/9/2027	348,323	0.06	EUR 250,000	OCF Euro CLO 2019-3 2.347% 20/4/2033	235,053	0.04
EUR 150,000	BlueMountain 2021-1 CLO 5.41% 15/4/2034	124,812	0.02	EUR 250,000	OCF Euro CLO 2019-3 3.347% 20/4/2033	235,546	0.04
EUR 150,000	Capital Four CLO II 5.91% 15/1/2034	128,822	0.02	EUR 118,007	Pearl Finance 2020 2.239% 17/11/2032	118,511	0.02
EUR 200,000	CIFC European Funding CLO II 1.6% 15/4/2033	189,491	0.03	EUR 575,873	Pearl Finance 2020 2.839% 17/11/2032	568,674	0.10
EUR 150,000	CIFC European Funding CLO III 5.61% 15/1/2034	127,949	0.02	EUR 250,000	Penta CLO 11 2.45% 15/11/2034	243,407	0.04
EUR 250,000	Clontarf Park CLO 3.302% 5/8/2030	237,072	0.04	USD 265,941	Prodigy Finance CM2021-1 3.694% 25/7/2051	259,878	0.05
EUR 100,000	CVC Cordatus Loan Fund IV 1.691% 22/2/2034	92,985	0.02	USD 250,000	Prodigy Finance CM2021-1 4.944% 25/7/2051	251,103	0.05
EUR 250,000	CVC Cordatus Loan Fund XVII 6.453% 18/11/2033	216,370	0.04	EUR 150,000	Providus CLO V 5.611% 15/2/2035	122,313	0.02
EUR 250,000	Euro-Galaxy III CLO 3.395% 24/4/2034	233,723	0.04	EUR 97,500	River Green Finance 2020 1.122% 22/1/2032	95,545	0.02
EUR 250,000	Fidelity Grand Harbour CLO 2021-1 3.6% 15/10/2034	232,899	0.04	EUR 250,000	Rockfield Park CLO 5.952% 16/7/2034	214,332	0.04
EUR 100,000	Harvest CLO XVIII 1.2% 15/10/2030	95,124	0.02	EUR 250,000	Rockford Tower Europe CLO 2019-1 1.647% 20/1/2033	236,450	0.04
EUR 250,000	Harvest CLO XXIII 3.047% 20/10/2032	230,266	0.04	EUR 150,000	Rockford Tower Europe CLO 2021-1 6.007% 20/4/2034	129,708	0.02
EUR 277,920	Haus European Loan Conduit No 39 0.917% 28/7/2051	268,011	0.05	EUR 250,000	RRE 6 Loan Management 6.25% 15/4/2035	220,980	0.04
EUR 448,870	Haus European Loan Conduit No 39 1.667% 28/7/2051	411,520	0.07	GBP 132,059	Scorpio European Loan Conduit No. 34 3.913% 17/5/2029	152,560	0.03
EUR 487,859	Haus European Loan Conduit No 39 2.267% 28/7/2051	446,723	0.08	EUR 150,000	Sound Point Euro CLO V Funding 5.985% 25/7/2035	125,471	0.02
EUR 100,000	Henley CLO IV 1.495% 25/4/2034	92,769	0.02	GBP 154,989	Taurus 2019-2 UK 3.613% 17/11/2029	176,967	0.03
EUR 250,000	Henley CLO IV 3.145% 25/4/2034	225,287	0.04	GBP 190,171	Taurus 2019-2 UK 3.913% 17/11/2029	216,319	0.04
EUR 150,000	Henley CLO IV 5.395% 25/4/2034	123,183	0.02	GBP 222,367	Taurus 2021-1 UK 3.343% 17/5/2031	241,216	0.04
EUR 100,000	Invesco Euro Clo III 1.75% 15/7/2032	95,637	0.02	GBP 181,666	Taurus 2021-1 UK 4.293% 17/5/2031	195,184	0.04
EUR 150,000	Invesco Euro CLO V 5.81% 15/1/2034	129,979	0.02	GBP 615,006	Taurus 2021-4 UK 3.443% 17/8/2031	665,724	0.12
EUR 4,960,000	Ireland Government Bond 1.35% 18/3/2031	4,737,544	0.84	GBP 204,078	Taurus 2021-4 UK 3.793% 17/8/2031	216,711	0.04
EUR 237,934	Last Mile Logistics Pan Euro Finance 2.239% 17/8/2033	232,164	0.04	EUR 250,000	Voya Euro CLO II 2.15% 15/7/2035	230,000	0.04
EUR 427,910	Last Mile PE 2021 1.539% 17/8/2031	407,970	0.07	EUR 100,000	Voya Euro CLO III 1.65% 15/4/2033	94,118	0.02
EUR 577,879	Last Mile PE 2021 1.939% 17/8/2031	534,538	0.09	EUR 250,000	Voya Euro CLO V 3.1% 15/4/2035	226,263	0.04
EUR 250,000	Madison Park Euro Funding XIV 3.6% 15/7/2032	238,789	0.04			19,999,761	3.54
EUR 250,000	Man GLG Euro CLO 3.5% 15/10/2032	236,233	0.04				
EUR 150,000	Marino Park CLO 5.672% 16/1/2034	130,828	0.02				
EUR 150,000	Neuberger Berman Loan Advisers Euro CLO 5.522% 17/4/2034	126,257	0.02				
EUR 250,000	Northwoods Capital 19 Euro 2.5% 25/11/2033	240,492	0.04				
EUR 250,000	OAK Hill European Credit Partners V Designated Activity 1.942% 21/1/2035	239,469	0.04				

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Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 100,000	Banco BPM 5% 14/9/2030	95,889	0.02	Jersey			
EUR 399,045	Cassia 2022-1 3.891% 22/5/2034	399,219	0.07	USD 249,000	Aptiv 3.1% 1/12/2051	157,899	0.03
EUR 270,000	Cedacri Mergeco 4.946% 15/5/2028	261,522	0.05	USD 355,000	Aptiv / Aptiv 2.396% 18/2/2025	338,536	0.06
EUR 260,000	Centurion Bidco 5.875% 30/9/2026	241,202	0.04	EUR 100,000	Avis Budget Finance 4.75% 30/1/2026	94,325	0.02
EUR 68,723	Diocle 3.875% 30/6/2026	68,395	0.01	GBP 100,000	CPUK Finance 4.875% 28/2/2047	109,445	0.02
EUR 598,000	Enel 1.375% 8/9/2170	473,604	0.08	GBP 100,000	CPUK Finance 6.5% 28/8/2026	109,470	0.02
EUR 100,000	Enel 3.375% 24/11/2170	89,677	0.01	GBP 230,000	Galaxy Bidco 6.5% 31/7/2026	232,409	0.04
EUR 400,000	Eni 2.625% 13/1/2171	362,581	0.06	GBP 150,000	Heathrow Funding 2.625% 16/3/2028	148,144	0.02
EUR 100,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	87,629	0.01	GBP 100,000	Heathrow Funding 2.75% 13/10/2031	100,489	0.02
EUR 100,000	Hera 2.5% 25/5/2029	93,457	0.02			1,290,717	0.23
EUR 100,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	82,792	0.02	Luxembourg			
EUR 100,000	Inter Media and Communication 6.75% 9/2/2027	92,089	0.02	EUR 100,000	ADLER 2.25% 14/1/2029	52,909	0.01
EUR 860,000	Intesa Sanpaolo 0.75% 4/12/2024*	819,318	0.15	EUR 600,000	ADLER 2.75% 13/11/2026	334,692	0.06
EUR 400,000	Intesa Sanpaolo 6.375% 30/9/2170	341,500	0.06	EUR 200,000	ADLER 3.25% 5/8/2025	120,010	0.02
EUR 1,214,000	Italy Buoni Poliennali Del Tesoro 0.9% 1/4/2031*	970,567	0.17	EUR 100,000	Altice Financing 2.25% 15/1/2025	90,597	0.02
EUR 389,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	249,210	0.04	EUR 209,000	Altice Financing 4.25% 15/8/2029	169,792	0.03
EUR 236,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/9/2044	264,223	0.05	GBP 100,000	Aroundtown 4.75% 25/6/2171	93,553	0.02
EUR 200,000	Nexi 0% 24/2/2028	148,854	0.03	USD 320,000	Atento Luxco 1 8% 10/2/2026	153,224	0.03
EUR 250,000	Poste Italiane 2.625% 24/6/2171	181,562	0.03	EUR 355,000	BL Consumer Credit 2021 2.909% 25/9/2038	333,779	0.06
EUR 113,466	Progetto Quinto 0.469% 27/10/2036	112,233	0.02	EUR 100,000	Cirsa Finance International 4.5% 15/3/2027	84,451	0.01
EUR 465,000	Red & Black Auto Italy 2.935% 28/12/2031	446,557	0.08	EUR 100,000	Cirsa Finance International 4.75% 22/5/2025	92,755	0.02
EUR 200,000	Rekeep 7.25% 1/2/2026	180,307	0.03	EUR 100,000	Cullinan Holdco 4.625% 15/10/2026	84,302	0.02
EUR 118,000	TeamSystem 3.75% 15/2/2028	110,160	0.02	EUR 100,000	Dana Financing Luxembourg 3% 15/7/2029	76,331	0.01
EUR 200,000	Telecom Italia 2.75% 15/4/2025	190,148	0.03	USD 42,898	Dragon Aviation Finance Luxembourg 4% 28/11/2022	42,959	0.01
EUR 200,000	Telecom Italia 4% 11/4/2024	197,890	0.04	USD 507,000	EIG Pearl 4.387% 30/11/2046	411,760	0.07
EUR 400,000	UniCredit 2.731% 15/1/2032	337,000	0.06	EUR 100,000	Elliott Capital 0% 30/12/2022	99,547	0.02
EUR 200,000	UniCredit 6.625% 3/12/2170	192,750	0.03	EUR 200,000	European TopSoho 4% 18/10/2021***	153,823	0.03
EUR 200,000	UniCredit 7.5% 3/6/2171	192,100	0.03	EUR 151,000	Garfunkelux Holdco 3 6.75% 1/11/2025	134,062	0.02
		7,990,069	1.41	GBP 200,000	Garfunkelux Holdco 3 7.75% 1/11/2025	206,275	0.04
Japan				EUR 130,605	Germany Compartment Consumer 2020-1 2.473% 14/11/2034	127,615	0.02
JPY 20,000,000	Medipal 0% 7/10/2022	144,439	0.03	USD 300,000	GOL Equity Finance 3.75% 15/7/2024	189,963	0.03
USD 1,300,000	Mizuho Financial 3.261% 22/5/2030	1,158,825	0.21	EUR 134,000	Herens Midco 5.25% 15/5/2029	98,238	0.02
USD 219,000	Nomura 5.099% 3/7/2025	220,728	0.04	USD 215,000	Kenbourne Invest 4.7% 22/1/2028	174,801	0.03
EUR 300,000	SoftBank 2.125% 6/7/2024	274,767	0.05	USD 200,000	Kernel 6.5% 17/10/2024	81,965	0.01
EUR 236,000	SoftBank 2.875% 6/1/2027	188,449	0.03	EUR 300,000	Lincoln Financing 3.625% 1/4/2024	293,400	0.05
EUR 100,000	SoftBank 3.125% 19/9/2025	88,014	0.02	EUR 100,000	Lion/Polaris Lux 4 4% 1/7/2026	93,292	0.01
EUR 100,000	SoftBank 5% 15/4/2028	83,314	0.01	EUR 100,000	Lune 5.625% 15/11/2028	84,708	0.01
USD 1,054,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	911,644	0.16	EUR 200,000	Matterhorn Telecom 4% 15/11/2027	177,110	0.03
USD 200,000	Takeda Pharmaceutical 2.05% 31/3/2030	168,208	0.03				
USD 400,000	Takeda Pharmaceutical 5% 26/11/2028	406,725	0.07				
		3,645,113	0.65				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 180,000	Millicom International Cellular 6.625% 15/10/2026	176,835	0.03	USD 213,000	Nemak 3.625% 28/6/2031	162,769	0.03
USD 200,000	Movida Europe 5.25% 8/2/2031	163,660	0.03	USD 200,000	Operadora de Servicios Mega de Sofom ER 8.25% 11/2/2025	118,751	0.02
EUR 355,000	Prologis International Funding II 1.625% 17/6/2032	286,527	0.05			4,850,387	0.86
EUR 100,000	Rossini 4.142% 30/10/2025	97,861	0.02		Netherlands		
EUR 100,000	Rossini 6.75% 30/10/2025	100,000	0.02	EUR 100,000	Abertis Infraestructuras Finance 3.248% 24/2/2171	86,200	0.02
USD 450,000	Rumo Luxembourg 5.25% 10/1/2028	430,244	0.08	EUR 300,000	ATF Netherlands 3.75% 20/1/2171	279,435	0.05
EUR 1,120,000	SELP Finance 0.875% 27/5/2029	882,202	0.15	EUR 100,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	94,972	0.02
EUR 1,177,000	SES 2.875% 27/8/2171	969,083	0.17	USD 200,000	Braskem Netherlands Finance 8.5% 23/1/2081	202,989	0.03
EUR 360,000	SES 3.5% 14/1/2029	337,390	0.06	EUR 200,000	Cooperatieve Rabobank 4.625% 29/12/2170	186,400	0.03
EUR 100,000	SES 5.625% 29/1/2171	97,820	0.02	EUR 900,000	de Volksbank 2.375% 4/5/2027	858,546	0.15
EUR 180,210	Summer BC Holdco A 9.25% 31/10/2027	156,008	0.03	EUR 700,000	Digital Dutch Finco 0.625% 15/7/2025	647,038	0.12
EUR 200,000	Summer BC Holdco B 5.75% 31/10/2026	184,759	0.03	EUR 310,000	Digital Dutch Finco 1% 15/1/2032	231,303	0.04
USD 94,000	Telecom Italia Capital 6.375% 15/11/2033	78,628	0.01	EUR 500,000	Digital Dutch Finco 1.5% 15/3/2030	414,338	0.07
EUR 9,000	Telecom Italia Finance 7.75% 24/1/2033	9,406	0.00	EUR 155,547	Domi 2021-1 0.349% 15/6/2053	153,068	0.02
		8,026,336	1.41	EUR 531,000	Dutch Property Finance 2021-2 1.012% 28/4/2059	497,540	0.09
	Malaysia			EUR 308,000	Dutch Property Finance 2021-2 1.262% 28/4/2059	279,804	0.05
USD 200,000	Cindai Capital 0% 8/2/2023	196,815	0.03	EUR 100,000	Energizer Gamma Acquisition 3.5% 30/6/2029	79,500	0.01
	Marshall Islands			EUR 500,000	Iberdrola International 1.45% 9/2/2171	429,875	0.07
USD 110,000	Danaos 8.5% 1/3/2028	110,433	0.02	EUR 100,000	Iberdrola International 3.25% 12/2/2171	96,725	0.02
	Mauritius			EUR 200,000	IMCD 2.125% 31/3/2027	181,004	0.03
USD 200,000	CA Magnum 5.375% 31/10/2026	180,922	0.03	USD 31,000	ING Groep 1.4% 1/7/2026	28,043	0.01
USD 200,000	Greenko Solar Mauritius 5.95% 29/7/2026	175,424	0.03	EUR 600,000	ING Groep 2.125% 23/5/2026	583,836	0.10
USD 261,000	HTA 7% 18/12/2025	246,283	0.05	USD 204,000	ING Groep 3.869% 28/3/2026	198,724	0.04
		602,629	0.11	USD 70,000	ING Groep 4.625% 6/1/2026	69,696	0.01
	Mexico			EUR 100,000	Koninklijke KPN 2% 8/2/2171	93,405	0.02
USD 252,000	Axtel 6.375% 14/11/2024	194,531	0.03	USD 346,000	LyondellBasell Industries 5.75% 15/4/2024	353,796	0.06
USD 300,000	Banco Mercantil del Norte 5.875% 24/1/2171	260,513	0.05	USD 23,000	Mondelez International Netherlands 1.25% 24/9/2026	20,468	0.00
USD 214,000	Banco Mercantil del Norte 5.875% 24/1/2171	185,832	0.03	EUR 100,000	Naturgy Finance 2.374% 23/2/2171	78,475	0.01
USD 275,000	Banco Mercantil del Norte 6.625% 24/1/2171	234,987	0.04	EUR 1,730,000	Netherlands Government Bond 0.5% 15/1/2040 [†]	1,356,267	0.24
USD 214,000	Banco Mercantil del Norte 6.625% 24/1/2171	182,862	0.03	USD 192,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	130,673	0.02
USD 214,000	Banco Mercantil del Norte 6.75% 27/9/2170	206,913	0.04	USD 447,000	NXP / NXP Funding / NXP USA 3.875% 18/6/2026	433,543	0.08
USD 200,000	Braskem Idesa SAPI 6.99% 20/2/2032	156,754	0.03	EUR 115,200	OCI 3.625% 15/10/2025	115,468	0.02
USD 400,000	Grupo Bimbo 5.95% 17/7/2171	398,200	0.07	EUR 100,000	OI European 2.875% 15/2/2025	92,358	0.02
USD 98,000	Grupo Televisa SAB 6.625% 15/1/2040	105,977	0.02	EUR 100,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025	94,194	0.02
USD 213,000	Metalsa S A P I De 3.75% 4/5/2031	161,759	0.03	EUR 100,000	Q-Park I 2% 1/3/2027	83,098	0.01
MXN 18,500,000	Mexican Bonos 8.5% 31/5/2029	890,032	0.16	EUR 100,000	Telefonica Europe 3% 4/12/2170	96,305	0.02
MXN 28,400,000	Mexican Bonos 8.5% 18/11/2038	1,341,146	0.24				
MXV 6,505	Mexican Udibonos 4.5% 22/11/2035	249,361	0.04				

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 200,000	Telefonica Europe 3.875% 22/9/2170	180,700	0.03	EUR 100,000	EDP - Energias de Portugal 1.875% 2/8/2081	85,350	0.02
EUR 100,000	Telefonica Europe 4.375% 14/3/2171	96,000	0.02	EUR 900,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 2 2.876% 23/9/2038	867,182	0.15
EUR 200,000	TenneT 1.5% 3/6/2039	151,914	0.03	EUR 700,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 1.635% 28/10/2040	658,949	0.12
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	87,955	0.01			3,118,027	0.55
EUR 210,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	202,174	0.04		Puerto Rico		
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	99,183	0.02	USD 66,000	Puerto Rico Sales Tax Financing Sales Tax Revenue 4.75% 1/7/2053	63,388	0.01
EUR 100,000	Trivium Packaging Finance 3.75% 15/8/2026	94,807	0.02		Singapore		
USD 200,000	Trivium Packaging Finance 5.5% 15/8/2026	192,255	0.03	USD 193,500	Continuum Energy Levanter 4.5% 9/2/2027	161,503	0.03
EUR 300,000	United 4.875% 1/7/2024	283,800	0.05		South Korea		
EUR 860,000	Viterra Finance 1% 24/9/2028	663,602	0.12	USD 230,000	Heungkuk Life Insurance 4.475% 9/5/2171	222,127	0.04
EUR 400,000	Volkswagen International Finance 3.375% 27/6/2171	383,736	0.07	USD 200,000	LG Chem 2.375% 7/7/2031	167,815	0.03
EUR 100,000	VZ Secured Financing 3.5% 15/1/2032	78,721	0.01	USD 250,000	SK Hynix 2.375% 19/1/2031	197,028	0.03
EUR 400,000	Wintershall Dea Finance 0.84% 25/9/2025	367,835	0.07	USD 200,000	Tongyang Life Insurance 5.25% 22/3/2171	178,757	0.03
EUR 300,000	Wintershall Dea Finance 1.332% 25/9/2028	254,575	0.05	USD 200,000	Woori Bank 4.25% 4/4/2171	194,602	0.04
EUR 1,100,000	Wintershall Dea Finance 2 2.499% 20/7/2171	875,325	0.15			960,329	0.17
EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	79,694	0.01		Spain		
		12,639,362	2.23	EUR 188,035	Autonoria Spain 2021 FT 0.859% 31/1/2039	183,649	0.03
	Norway			EUR 376,070	Autonoria Spain 2021 FT 2.709% 31/1/2039	354,670	0.07
EUR 100,000	Adevinta 2.625% 15/11/2025	94,950	0.02	EUR 188,035	Autonoria Spain 2021 FT 3.959% 31/1/2039	177,482	0.03
EUR 100,000	Adevinta 3% 15/11/2027	90,410	0.01	EUR 400,000	Banco de Sabadell 1.125% 11/3/2027	362,752	0.06
EUR 200,000	Aker BP 1.125% 12/5/2029	167,124	0.03	EUR 200,000	Banco de Sabadell 2.5% 15/4/2031	171,040	0.03
EUR 100,000	Nassa Topco 2.875% 6/4/2024	95,042	0.02	EUR 300,000	Banco Santander 1.125% 23/6/2027	271,564	0.05
		447,526	0.08	EUR 400,000	Banco Santander 4.375% 14/4/2171	340,924	0.06
	Oman			EUR 400,000	CaixaBank 0.375% 18/11/2026	358,848	0.06
USD 581,000	Oman Government International Bond 4.75% 15/6/2026	566,957	0.10	EUR 300,000	CaixaBank 0.75% 10/7/2026	279,786	0.05
USD 538,000	Oman Government International Bond 6.75% 28/10/2027	561,968	0.10	EUR 200,000	CaixaBank 6.375% 19/12/2170	198,720	0.04
USD 200,000	Oman Government International Bond 7.375% 28/10/2032	217,406	0.04	EUR 400,000	Cellnex Telecom 0.75% 20/11/2031	303,928	0.05
USD 204,000	OQ SAOC 5.125% 6/5/2028	198,071	0.03	EUR 200,000	Cellnex Telecom 1.75% 23/10/2030	152,452	0.03
		1,544,402	0.27	EUR 163,000	Food Service Project 5.5% 21/1/2027	142,755	0.02
	Panama			EUR 205,000	Grupo Antolin-Irausa 3.375% 30/4/2026	168,600	0.03
EUR 300,000	Carnival 10.125% 1/2/2026	312,096	0.05	EUR 100,000	Grupo Antolin-Irausa 3.5% 30/4/2028	73,356	0.01
	Peru			EUR 400,000	International Consolidated Airlines 1.125% 18/5/2028	263,316	0.05
USD 320,000	InRetail Consumer 3.25% 22/3/2028	275,993	0.05				
	Philippines						
USD 200,000	Globe Telecom 2.5% 23/7/2030	162,331	0.03				
	Portugal						
EUR 551,484	Ares Lusitani-STC / Pelican Finance 2 4.309% 25/1/2035	516,546	0.09				
EUR 1,100,000	EDP - Energias de Portugal 1.7% 20/7/2080	990,000	0.17				

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 200,000	International Consolidated Airlines 3.75% 25/3/2029	148,166	0.02	USD 450,000	Emirates NBD Bank 6.125% 9/1/2171	448,369	0.08
EUR 2,359,000	Spain Government Bond 0.5% 30/4/2030	2,058,039	0.36	USD 200,000	MDGH GMTN RSC 2.875% 7/11/2029	188,640	0.04
EUR 648,000	Spain Government Bond 3.45% 30/7/2066	654,949	0.12	USD 400,000	NBK Tier 1 3.625% 24/8/2171	350,599	0.06
EUR 100,000	Tendam Brands 5% 15/9/2024	95,242	0.02			1,455,086	0.26
EUR 100,000	Tendam Brands 5.517% 15/9/2024	95,943	0.02		United Kingdom		
		6,856,181	1.21	USD 67,000	AstraZeneca 1.375% 6/8/2030	55,233	0.01
	Sri Lanka			GBP 100,000	Atlas Funding 2021-1 3.301% 25/7/2058	113,038	0.02
USD 250,000	Sri Lanka Government International Bond 6.825% 18/7/2026	86,973	0.02	GBP 100,000	Atlas Funding 2021-1 3.851% 25/7/2058	112,477	0.02
	Sweden			USD 719,740	Avianca Midco 2 9% 1/12/2028	607,918	0.11
EUR 175,000	Fastighets Balder 2.873% 2/6/2081	123,778	0.02	EUR 400,000	Barclays 0.577% 9/8/2029	321,928	0.06
EUR 300,000	Heimstaden Bostad 2.625% 1/5/2171	217,350	0.04	EUR 500,000	Barclays 0.877% 28/1/2028	433,030	0.08
EUR 400,000	Svenska Handelsbanken 0.01% 2/12/2027	340,002	0.06	GBP 200,000	Barclays 7.125% 15/9/2170	221,266	0.04
USD 200,000	Svenska Handelsbanken 4.375% 1/3/2171	173,446	0.03	USD 200,000	Barclays 8% 15/9/2170	197,097	0.03
SEK 3,050,000	Sweden Government International Bond 0.125% 9/9/2030	247,553	0.05	GBP 100,000	Barley Hill NO 2 3.391% 27/8/2058	110,505	0.02
SEK 20,480,000	Sweden Government International Bond 0.125% 9/9/2030	1,658,181	0.29	GBP 100,000	BCP V Modular Services Finance II 6.125% 30/11/2028	94,523	0.02
EUR 100,000	Verisure 3.875% 15/7/2026	89,799	0.02	GBP 350,000	Bellis Acquisition 3.25% 16/2/2026	321,874	0.06
		2,850,109	0.51	GBP 100,000	Bellis Acquisition 4.5% 16/2/2026	93,335	0.01
	Switzerland			EUR 480,000	British Telecommunications 1.874% 18/8/2080	414,264	0.07
EUR 200,000	Credit Suisse 2.125% 13/10/2026	183,493	0.03	USD 400,000	British Telecommunications 4.875% 23/11/2081	339,898	0.06
USD 200,000	Credit Suisse 7.25% 12/3/2171	165,051	0.03	GBP 112,000	Canada Square Funding 2021-2 2.584% 17/6/2058	125,781	0.02
USD 527,000	UBS 1.375% 13/1/2025	493,445	0.09	GBP 102,000	Canada Square Funding 2021-2 2.984% 17/6/2058	112,911	0.02
USD 68,000	UBS 2.095% 11/2/2032	53,420	0.01	GBP 202,000	Canary Wharf Finance II 3.806% 22/10/2037	187,641	0.03
USD 200,000	UBS 4.488% 12/5/2026	198,040	0.04	EUR 221,000	Channel Link Enterprises Finance 2.706% 30/6/2050	207,352	0.04
USD 201,000	UBS 4.703% 5/8/2027	197,660	0.03	GBP 100,000	Constellation Automotive Financing 4.875% 15/7/2027	92,165	0.02
USD 200,000	UBS 7% 19/2/2171	201,613	0.04	GBP 69,247	Dignity Finance 3.546% 31/12/2034	76,751	0.01
USD 460,000	UBS 7% 31/7/2171	450,217	0.08	GBP 500,000	Dowson 2021-2 3.291% 20/10/2028	558,331	0.10
		1,942,939	0.35	GBP 111,000	Dowson 2022-1 3.941% 20/1/2029	125,686	0.02
	Thailand			GBP 100,000	Dowson 2022-1 4.391% 20/1/2029	111,017	0.02
USD 200,000	Krung Thai Bank 4.4% 25/9/2170	171,926	0.03	EUR 118,000	EC Finance 3% 15/10/2026	109,028	0.02
	Turkey			EUR 137,000	eG Global Finance 3.625% 7/2/2024	128,726	0.02
USD 542,000	Turkey Government International Bond 4.875% 16/4/2043	308,130	0.05	GBP 301,158	Finsbury Square 2.019% 16/12/2067	341,162	0.06
USD 54,661	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/9/2028	45,389	0.01	GBP 608,000	Finsbury Square 2.619% 16/12/2067	681,707	0.12
		353,519	0.06	GBP 200,000	Finsbury Square 2021-2 3.069% 16/12/2071	217,879	0.04
	Ukraine			GBP 115,000	Funding V 3.391% 15/10/2025	129,026	0.02
USD 200,000	Ukraine Government International Bond 7.253% 15/3/2035	39,483	0.01	GBP 497,741	Gemgarto 2021-1 6.369% 16/12/2067	577,691	0.10
USD 278,000	Ukraine Government International Bond 7.375% 25/9/2034	54,881	0.01				
		94,364	0.02				
	United Arab Emirates						
USD 470,000	Emirates NBD Bank 6.125% 20/9/2170	467,478	0.08				

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 143,184	Greene King Finance 3.593% 15/3/2035	151,800	0.03	USD 65,000	Royalty Pharma 1.75% 2/9/2027	56,585	0.01
GBP 379,354	Greene King Finance 3.98% 15/12/2033	411,461	0.07	GBP 380,000	Sage AR Funding No 1 3.843% 17/11/2030	427,220	0.08
USD 8,000	GSK Consumer Healthcare Capital UK 3.125% 24/3/2025	7,713	0.00	GBP 123,000	Satus 2021-1 3.591% 17/8/2028	132,711	0.02
GBP 472,000	Harben Finance 2.604% 28/9/2055	500,694	0.09	GBP 248,000	Satus 2021-1 4.891% 17/8/2028	264,081	0.05
GBP 441,000	Harben Finance 2.954% 28/9/2055	456,245	0.08	EUR 257,000	Sherwood Financing 4.5% 15/11/2026	216,741	0.04
GBP 100,000	Heathrow Finance 3.875% 1/3/2027	101,118	0.02	EUR 100,000	Sherwood Financing 4.946% 15/11/2027	93,127	0.02
USD 352,000	HSBC 0.976% 24/5/2025	328,403	0.06	USD 50,000	Sky 3.75% 16/9/2024	49,713	0.01
USD 300,000	HSBC 3.033% 22/11/2023	298,928	0.05	GBP 22,000	Spirit Issuer 5.472% 28/12/2034	26,433	0.00
USD 100,000	HSBC Bank 3.127% 19/12/2170	76,682	0.01	EUR 251,000	SSE 4% 21/4/2171	231,659	0.04
GBP 100,000	Iceland Bondco 4.625% 15/3/2025	84,735	0.01	EUR 1,100,000	Standard Chartered 1.2% 23/9/2031	950,839	0.17
EUR 740,000	Informa 2.125% 6/10/2025	711,847	0.13	GBP 100,000	Stanlington No 2 3.091% 12/6/2056	110,434	0.02
GBP 100,000	Iron Mountain UK 3.875% 15/11/2025	105,926	0.02	GBP 100,000	Stanlington No 2 3.541% 12/6/2056	109,080	0.02
EUR 219,000	Jaguar Land Rover Automotive 4.5% 15/7/2028*	157,806	0.03	GBP 194,000	Stanlington No 2 4.641% 12/6/2056	216,375	0.04
GBP 100,000	Jerrold Finco 5.25% 15/1/2027	101,481	0.02	GBP 146,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	155,809	0.03
GBP 158,000	Lanebrook Mortgage Transaction 2021-1 2.824% 20/7/2058	168,485	0.03	EUR 100,000	Synthomer 3.875% 1/7/2025	92,749	0.02
GBP 103,000	Lanebrook Mortgage Transaction 2021-1 3.224% 20/7/2058	110,021	0.02	GBP 107,000	Together Asset Backed Securitisation 2021-1st1 2.78% 12/7/2063	114,678	0.02
USD 230,000	Liquid Telecommunications Financing 5.5% 4/9/2026	196,979	0.03	GBP 364,999	Tower Bridge Funding 2021-1 3.429% 21/7/2064	415,709	0.07
USD 76,000	Lloyds Bank 3.5% 14/5/2025	74,361	0.01	GBP 140,000	Tower Bridge Funding 2021-2 3.193% 20/11/2063	154,659	0.03
GBP 130,898	London Wall Mortgage Capital 2.443% 15/5/2051	148,526	0.03	GBP 168,999	Tower Bridge Funding 2021-2 3.493% 20/11/2063	179,999	0.03
GBP 72,000	Mitchells & Butlers Finance 3.724% 15/6/2036	67,593	0.01	GBP 188,000	Tower Bridge Funding 2022-1 2.652% 20/12/2063	199,429	0.04
GBP 110,000	Mortimer BTL 2021-1 2.86% 23/6/2053	119,804	0.02	GBP 220,000	Twin Bridges 2021-1 3.441% 12/3/2055	234,281	0.04
GBP 100,000	National Express 4.25% 26/2/2171	104,617	0.02	GBP 140,000	Twin Bridges 2021-2 2.491% 12/9/2055	149,439	0.03
GBP 200,000	Nationwide Building Society 5.75% 20/12/2170	205,608	0.04	GBP 160,000	Twin Bridges 2021-2 2.841% 12/9/2055	165,982	0.03
EUR 300,000	NatWest 1.043% 14/9/2032	245,013	0.04	GBP 165,120	Twin Bridges 2021-2 4.241% 12/9/2055	191,158	0.03
USD 1,961,000	NatWest 2.359% 22/5/2024	1,926,448	0.34	GBP 478,000	Twin Bridges 2022-1 2.641% 1/12/2055	488,367	0.09
GBP 283,000	Newday Funding Master Issuer - Series 2021-3 3.041% 15/11/2029	316,011	0.06	GBP 255,000	Twin Bridges 2022-1 3.041% 1/12/2055	251,328	0.04
EUR 142,099	Newgate Funding 0.9% 1/12/2050	139,296	0.02	GBP 76,855	Unique Pub Finance 5.659% 30/6/2027	90,880	0.01
EUR 700,000	NGG Finance 1.625% 5/12/2079	645,935	0.11	GBP 60,960	Unique Pub Finance 7.395% 28/3/2024	71,801	0.01
GBP 100,000	NGG Finance 5.625% 18/6/2073	111,393	0.02	GBP 2,932,000	United Kingdom Gilt 0.875% 31/7/2033	2,751,383	0.49
GBP 239,000	Ocado 3.875% 8/10/2026	220,395	0.04	EUR 200,000	Virgin Media Finance 3.75% 15/7/2030	156,996	0.03
GBP 100,000	Pinewood Finance 3.25% 30/9/2025	104,826	0.02	GBP 100,000	Virgin Media Secured Finance 4.25% 15/1/2030	97,894	0.02
GBP 364,000	Polaris 2022-1 3.191% 23/10/2059	400,235	0.07				
GBP 307,000	Polaris 2022-1 3.691% 23/10/2059	336,721	0.06				
GBP 538,000	Polaris 2022-1 5.091% 23/10/2059	582,096	0.10				
GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	102,943	0.02				
GBP 180,789	RMAC No 1 1.61% 12/6/2044	198,259	0.04				
USD 110,000	Royalty Pharma 1.2% 2/9/2025	99,967	0.02				

*All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 300,000	Vmed O2 UK Financing I 3.25% 31/1/2031	253,818	0.05	USD 144,000	Alexandria Real Estate Equities 2.95% 15/3/2034	121,897	0.02
GBP 100,000	Vmed O2 UK Financing I 4.5% 15/7/2031	96,498	0.02	USD 100,000	Alexandria Real Estate Equities 4.5% 30/7/2029	97,648	0.02
EUR 125,000	Vodafone 2.625% 27/8/2080	112,331	0.02	USD 69,000	Allegiant Travel 7.25% 15/8/2027	68,582	0.01
EUR 100,000	Vodafone 3% 27/8/2080	80,305	0.01	USD 50,000	Ally Financial 1.45% 2/10/2023	48,499	0.01
EUR 600,000	Vodafone 3.1% 3/1/2079	582,690	0.10	USD 195,000	Alphabet 2.25% 15/8/2060	126,723	0.02
EUR 100,000	Vodafone 4.2% 3/10/2078	91,380	0.02	USD 431,960	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	419,586	0.07
USD 200,000	Vodafone 6.25% 3/10/2078	194,666	0.03	USD 17,329	Alternative Loan Trust 2006-OA14 2.589% 25/11/2046	13,975	0.00
		27,598,838	4.89	USD 786,301	Alternative Loan Trust 2007-OA3 2.724% 25/4/2047	791,479	0.14
United States				USD 119,000	Amazon.com 2.5% 3/6/2050	84,207	0.02
USD 300,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	277,395	0.05	USD 30,000	AMC Networks 4.75% 1/8/2025	27,884	0.01
USD 233,867	280 Park Avenue 2017-280P Mortgage Trust 4.489% 15/9/2034	221,778	0.04	USD 15,000	AMC Networks 5% 1/4/2024	14,640	0.00
USD 175,000	AbbVie 2.95% 21/11/2026	165,356	0.03	USD 250,000	American Express 3.95% 1/8/2025	247,611	0.04
USD 38,000	AbbVie 3.2% 14/5/2026	36,496	0.01	USD 324,000	American Express 4.05% 3/5/2029	316,112	0.06
USD 175,000	AbbVie 3.2% 21/11/2029	160,641	0.03	USD 228,283	American Homes 4 Rent 2015-SFR1 Trust 0% 17/4/2052	2	0.00
USD 19,000	AbbVie 3.8% 15/3/2025	18,765	0.00	USD 405,000	American Honda Finance 2.25% 12/1/2029	357,429	0.06
USD 15,000	AbbVie 4.25% 21/11/2049	13,376	0.00	USD 60,000	American Municipal Power 7.834% 15/2/2041	78,745	0.01
USD 94,546	AccessLex Institute 3.297% 25/5/2036	91,371	0.02	USD 200,000	American Tower 1.3% 15/9/2025	181,654	0.03
USD 316,641	ACE Home Equity Loan Trust Series 2003-OP1 3.164% 25/12/2033	288,670	0.05	USD 149,000	American Tower 1.875% 15/10/2030	118,120	0.02
USD 2,532,337	ACE Home Equity Loan Trust Series 2007-HE4 3.044% 25/5/2037	547,305	0.10	USD 81,000	American Tower 2.95% 15/1/2051	55,829	0.01
USD 25,422	Ajax Mortgage Loan Trust 2018-B 0% 26/2/2057	18,390	0.00	USD 317,000	American Tower 3.1% 15/6/2050	223,621	0.04
USD 933,924	Ajax Mortgage Loan Trust 2019-G 3% 25/9/2059	920,157	0.16	USD 125,000	Amgen 1.65% 15/8/2028	108,377	0.02
USD 426,483	Ajax Mortgage Loan Trust 2019-H 3% 25/11/2059	420,349	0.07	USD 317,000	Amgen 2% 15/1/2032	259,075	0.05
USD 684,740	Ajax Mortgage Loan Trust 2020-A 2.375% 25/12/2059	669,288	0.12	USD 80,000	Amgen 2.6% 19/8/2026	75,855	0.01
USD 94,115	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	92,695	0.02	USD 192,000	Amgen 2.77% 1/9/2053	129,060	0.02
USD 367,646	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	356,493	0.06	USD 57,000	Amgen 3% 15/1/2052	40,774	0.01
USD 615,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	507,925	0.09	USD 210,000	Amgen 4.05% 18/8/2029	205,411	0.04
USD 52,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	47,613	0.01	USD 109,000	Amgen 4.875% 1/3/2053	107,182	0.02
USD 240,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	209,730	0.04	USD 80,000	Amkor Technology 6.625% 15/9/2027	79,047	0.01
USD 49,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	46,661	0.01	USD 76,000	AMN Healthcare 4.625% 1/10/2027	70,419	0.01
USD 23,000	Albertsons / Safeway / New Albertsons / Albertsons 7.5% 15/3/2026	23,459	0.00	USD 79,000	Anheuser-Busch InBev Worldwide 4.5% 1/6/2050	72,927	0.01
USD 67,000	Alexandria Real Estate Equities 1.875% 1/2/2033	51,052	0.01	USD 31,000	Anheuser-Busch InBev Worldwide 4.6% 15/4/2048	28,666	0.01
USD 663,000	Alexandria Real Estate Equities 2% 18/5/2032	526,049	0.09	USD 192,000	Apple 2.4% 20/8/2050	135,266	0.02
				USD 38,000	Apple 2.65% 11/5/2050	28,175	0.01
				USD 78,000	Apple 2.65% 8/2/2051	57,806	0.01
				USD 275,000	Applied Materials 1.75% 1/6/2030	233,277	0.04
				USD 195,000	Aramark Services 5% 1/2/2028	179,873	0.03
				EUR 268,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	222,129	0.04
				EUR 100,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	79,100	0.01

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The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 251,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	214,675	0.04	USD 308,000	Bank of America 2.972% 21/7/2052	218,636	0.04
GBP 100,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	90,589	0.02	USD 416,000	Bank of America 3.384% 2/4/2026	402,264	0.07
USD 451,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	428,271	0.07	USD 48,000	Bank of America 3.458% 15/3/2025	47,240	0.01
USD 85,000	Arizona Health Facilities Authority 2.336% 1/1/2037	80,273	0.01	USD 152,000	Bank of America 3.483% 13/3/2052	119,736	0.02
USD 115,000	Ashford Hospitality Trust 2018-ASHF 4.491% 15/4/2035	109,122	0.02	USD 37,000	Bank of America 3.5% 19/4/2026	36,087	0.01
USD 68,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	54,913	0.01	USD 165,000	Bank of America 3.705% 24/4/2028	157,148	0.03
USD 338,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	266,980	0.05	USD 80,000	Bank of America 3.824% 20/1/2028	76,788	0.01
USD 173,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	154,878	0.03	USD 600,000	Bank of America 3.841% 25/4/2025	594,139	0.11
USD 300,000	Astrazeneca Finance 1.75% 28/5/2028	265,535	0.05	USD 34,000	Bank of America 4.083% 20/3/2051	29,449	0.01
USD 275,000	AT&T 1.7% 25/3/2026	251,757	0.04	USD 278,000	Bank of America 4.376% 27/4/2028	272,061	0.05
USD 195,000	AT&T 2.25% 1/2/2032	158,194	0.03	USD 472,000	Bank of America 4.827% 22/7/2026	473,349	0.08
USD 335,000	AT&T 2.3% 1/6/2027	306,317	0.05	USD 164,005	Bank of America Merrill Lynch Commercial Mortgage Trust 2016-UBS10 5.005% 15/7/2049	156,361	0.03
USD 58,000	AT&T 3.5% 15/9/2053	43,558	0.01	USD 26,610,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.736% 15/2/2050	630,368	0.11
USD 57,000	AT&T 3.65% 15/9/2059	42,230	0.01	USD 67,000	Bank of New York Mellon 1.65% 28/1/2031	54,462	0.01
USD 190,000	AT&T 4.35% 1/3/2029	186,064	0.03	USD 200,000	Bank of New York Mellon 2.05% 26/1/2027	184,023	0.03
USD 151,000	Avaya 6.125% 15/9/2028	82,910	0.02	USD 316,000	Bank of New York Mellon 4.414% 24/7/2026	317,849	0.06
USD 200,000	Azul Investments 5.875% 26/10/2024	155,433	0.03	USD 80,000	Bay Area Toll Authority 2.425% 1/4/2026	76,241	0.01
USD 180,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	161,459	0.03	USD 160,000	Bay Area Toll Authority 6.918% 1/4/2040	195,614	0.03
USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 3.392% 15/11/2033	94,612	0.02	USD 113,000	Baylor Scott & White 2.839% 15/11/2050	81,860	0.01
USD 157,000	BAMLL Commercial Mortgage Trust 2017-SCH 3.792% 15/11/2033	150,176	0.03	USD 302,410	Bayview Commercial Asset Trust 2005-3 2.924% 25/11/2035	276,910	0.05
USD 175,000	BAMLL Commercial Mortgage Trust 2017-SCH 3.892% 15/11/2032	167,074	0.03	USD 312,174	Bayview Commercial Asset Trust 2005-4 2.894% 25/1/2036	285,144	0.05
USD 100,000	BAMLL Commercial Mortgage Trust 2018-DSNY 3.742% 15/9/2034	96,074	0.02	USD 513,252	Bayview Commercial Asset Trust 2006-2 2.864% 25/7/2036	472,732	0.08
USD 122,591	BAMLL Commercial Mortgage Trust 2018-DSNY 4.092% 15/9/2034	117,304	0.02	USD 238,683	Bayview Commercial Asset Trust 2006-3 2.894% 25/10/2036	224,055	0.04
USD 130,000	BANK 2017-BNK5 4.331% 15/6/2060	118,343	0.02	USD 85,626	Bayview Commercial Asset Trust 2006-4 2.789% 25/12/2036	79,537	0.01
USD 72,000	Bank of America 1.53% 6/12/2025	67,227	0.01	USD 233,274	Bayview Commercial Asset Trust 2007-1 2.714% 25/3/2037	214,884	0.04
USD 35,000	Bank of America 1.658% 11/3/2027	31,423	0.01	USD 336,052	Bayview Commercial Asset Trust 2007-2 2.714% 25/7/2037	299,235	0.05
USD 210,000	Bank of America 1.843% 4/2/2025	201,804	0.04	USD 135,393	Bayview Commercial Asset Trust 2008-2 4.944% 25/4/2038	132,865	0.02
USD 67,000	Bank of America 1.922% 24/10/2031	53,338	0.01	USD 135,495	Bayview Financial Revolving Asset Trust 2004-B 3.493% 28/5/2039	116,137	0.02
USD 117,000	Bank of America 2.456% 22/10/2025	112,033	0.02	USD 102,293	Bayview Financial Revolving Asset Trust 2005-A 3.493% 28/2/2040	98,167	0.02
USD 150,000	Bank of America 2.651% 11/3/2032	125,587	0.02				

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Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 41,067	Bayview Opportunity Master Fund IVa Trust 2017-RT5 3.5% 28/5/2069	39,971	0.01	USD 45,000	Carrolls Restaurant 5.875% 1/7/2029	33,813	0.01
USD 40,000	BBCMS 2018-CHRS Mortgage Trust 4.409% 5/8/2038	30,128	0.01	USD 272,000	CCO / CCO Capital 5% 1/2/2028	250,453	0.04
USD 289,455	BCAP 2011-RR5-I Trust 2.559% 28/5/2036	276,619	0.05	USD 35,000	CCO / CCO Capital 6.375% 1/9/2029	34,084	0.01
USD 245,933	BCAP Trust 2007-AA4 3.89% 25/6/2047	134,374	0.02	USD 119,000	Cedar Fair 5.25% 15/7/2029	108,640	0.02
USD 87,330	Bear Stearns Asset Backed I Trust 2006-HE7 2.784% 25/9/2036	84,595	0.01	USD 119,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	112,226	0.02
USD 162,477	Bear Stearns Asset Backed I Trust 2007-FS1 2.784% 25/5/2035	160,639	0.03	USD 404,000	Centene 2.45% 15/7/2028	341,095	0.06
USD 151,000	Beazer Homes USA 7.25% 15/10/2029	129,928	0.02	USD 279,000	Centene 2.625% 1/8/2031	223,680	0.04
EUR 112,000	Belden 3.375% 15/7/2031	89,832	0.02	USD 365,000	Centene 4.25% 15/12/2027	346,299	0.06
USD 67,000	Blackstone Finance 2% 30/1/2032	52,991	0.01	USD 866,000	Century Communities 6.75% 1/6/2027	849,247	0.15
USD 67,000	Boston Properties 2.55% 1/4/2032	53,560	0.01	USD 248,756	CFCRE Commercial Mortgage Trust 2016-C3 1.86% 10/1/2048	12,055	0.00
USD 67,000	Bristol-Myers Squibb 1.45% 13/11/2030	54,986	0.01	USD 539,168	CFCRE Commercial Mortgage Trust 2016-C4 0.854% 10/5/2058	12,616	0.00
USD 192,000	Bristol-Myers Squibb 2.55% 13/11/2050	134,326	0.02	USD 82,391	CFCRE Commercial Mortgage Trust 2016-C4 5.001% 10/5/2058	77,385	0.01
USD 150,000	Bristol-Myers Squibb 3.9% 20/2/2028	149,280	0.03	USD 164,000	CFCRE Commercial Mortgage Trust 2017-C8 4.199% 15/6/2050	154,231	0.03
USD 267,000	Broadcom 2.45% 15/2/2031	214,968	0.04	USD 2,000,000	CFCRE Commercial Mortgage Trust 2018-TAN 4.236% 15/2/2033	1,979,693	0.35
USD 159,000	Broadcom 3.75% 15/2/2051	118,605	0.02	USD 100,000	CFCRE Commercial Mortgage Trust 2018-TAN 6.661% 15/2/2033	96,834	0.02
USD 128,730	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	124,020	0.02	USD 148,000	Change Healthcare / Change Healthcare Finance 5.75% 1/3/2025	145,150	0.03
USD 125,065	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	115,093	0.02	USD 13,000	Charles River Laboratories International 4.25% 1/5/2028	11,932	0.00
USD 641,359	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	580,148	0.10	USD 67,000	Charles Schwab 1.65% 11/3/2031	54,357	0.01
USD 27,000	BXP Trust 2017-CC 3.67% 13/8/2037	23,229	0.00	USD 60,000	Charles Schwab 3.45% 13/2/2026	59,351	0.01
USD 104,000	BXP Trust 2017-CC 3.67% 13/8/2037	84,022	0.02	USD 31,000	Charles Schwab 4.2% 24/3/2025	31,231	0.01
USD 45,000	BXP Trust 2017-GM 3.539% 13/6/2039	38,253	0.01	USD 28,000	Charter Communications Operating / Charter Communications Operating Capital 3.7% 1/4/2051	19,013	0.00
USD 45,000	California Health Facilities Financing Authority 5% 15/8/2033	48,495	0.01	USD 278,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	181,938	0.03
USD 80,000	California State Public Works Board 8.361% 1/10/2034	105,362	0.02	USD 87,000	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	60,594	0.01
USD 145,000	California State University 2.975% 1/11/2051	111,961	0.02	USD 185,000	Charter Communications Operating / Charter Communications Operating Capital 4.2% 15/3/2028	174,912	0.03
USD 441,000	Calpine 4.5% 15/2/2028	402,233	0.07	USD 150,000	Charter Communications Operating / Charter Communications Operating Capital 4.908% 23/7/2025	149,781	0.03
USD 392,000	Calpine 5.125% 15/3/2028	349,137	0.06	USD 34,570	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	17,347	0.00
USD 210,000	CAMB Commercial Mortgage Trust 2019-LIFE 4.541% 15/12/2037	204,195	0.04	EUR 100,000	Chemours 4% 15/5/2026	93,481	0.02
USD 70,000	Canaveral Port Authority 5% 1/6/2045	73,196	0.01	USD 22,000	Cheniere Energy Partners 3.25% 31/1/2032	17,730	0.00
USD 30,000	Canaveral Port Authority 5% 1/6/2048	31,206	0.01				
USD 447,830	Carrington Mortgage Loan Trust Series 2006-NC3 2.594% 25/8/2036	427,182	0.08				
USD 294,651	Carrington Mortgage Loan Trust Series 2007-FRE1 2.704% 25/2/2037	281,797	0.05				

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Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 273,000	Cheniere Energy Partners 4.5% 1/10/2029	250,745	0.05	USD 102,000	Comcast 3.95% 15/10/2025	101,793	0.02
USD 25,000	Chesapeake Bay Bridge & Tunnel District 5% 1/7/2051	25,820	0.00	USD 135,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	129,588	0.02
USD 51,000	Cigna 1.25% 15/3/2026	46,064	0.01	USD 800,000	COMM 2015-CCRE23 Mortgage Trust 4.183% 10/5/2048	770,399	0.14
USD 148,000	Citigroup 0.981% 1/5/2025	139,538	0.03	USD 197,594	COMM 2015-CCRE25 Mortgage Trust 0.966% 10/8/2048	3,871	0.00
USD 516,000	Citigroup 3.07% 24/2/2028	478,944	0.09	USD 121,000	COMM 2015-CCRE25 Mortgage Trust 4.678% 10/8/2048	111,367	0.02
USD 201,000	Citigroup 3.29% 17/3/2026	194,256	0.03	USD 63,220	COMM 2015-LC23 Mortgage Trust 3.774% 10/10/2048	61,872	0.01
USD 194,000	Citigroup 3.352% 24/4/2025	190,186	0.03	USD 5,344,578	COMM 2016-667M Mortgage Trust 0.145% 10/10/2036	15,012	0.00
USD 13,000	Citigroup 3.4% 1/5/2026	12,576	0.00	USD 139,725	COMM 2018-COR3 Mortgage Trust 1.75% 10/5/2051	10,787	0.00
USD 131,000	Citigroup 3.52% 27/10/2028	122,244	0.02	USD 820,000	Commercial Metals 4.125% 15/1/2030	717,650	0.13
USD 151,000	Citigroup 4.14% 24/5/2025	150,119	0.03	USD 314,000	Commercial Metals 4.375% 15/3/2032	266,434	0.05
USD 136,000	Citigroup 4.412% 31/3/2031	130,411	0.02	USD 20,000	Commonwealth Financing Authority 4.144% 1/6/2038	19,272	0.00
USD 80,000	Citigroup 5.316% 26/3/2041	80,802	0.01	USD 130,000	Commonwealth of Massachusetts 1.87% 1/11/2033	103,608	0.02
USD 77,879	Citigroup Commercial Mortgage Trust 2014-GC19 5.258% 10/3/2047	76,749	0.01	USD 15,000	Commonwealth of Massachusetts 2.9% 1/9/2049	11,337	0.00
USD 1,330,513	Citigroup Mortgage Loan Trust 2007-AHL2 2.714% 25/5/2037	993,918	0.18	USD 220,000	Commonwealth of Massachusetts 5% 1/9/2049	242,228	0.04
USD 406,043	Citigroup Mortgage Loan Trust 2007-AHL3 2.614% 25/7/2045	298,403	0.05	USD 10,000	Commonwealth of Massachusetts 5.456% 1/12/2039	11,036	0.00
USD 403,293	Citigroup Mortgage Loan Trust 2007-AMC1 2.604% 25/12/2036	230,891	0.04	USD 400,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	366,837	0.07
USD 104,000	Citigroup Mortgage Loan Trust 2014-C 4.25% 25/2/2054	95,984	0.02	USD 65,000	Connecticut State Health & Educational Facilities Authority 5% 1/7/2045	66,725	0.01
USD 42,253	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	37,986	0.01	USD 95,000	Connecticut State Health & Educational Facilities Authority 5% 1/7/2045	96,808	0.02
USD 40,000	City of Atlanta GA Water & Wastewater Revenue 5% 1/11/2040	42,011	0.01	USD 37,000	Conservation Fund A Nonprofit 3.474% 15/12/2029	33,830	0.01
USD 170,000	City of Charleston Waterworks & Sewer System Revenue 5% 1/1/2052	191,016	0.03	USD 40,000	Contra Costa Community College District 6.504% 1/8/2034	46,121	0.01
USD 25,000	City of Philadelphia PA Airport Revenue 5% 1/7/2042	25,662	0.00	USD 14,000	Cottage Health Obligated 3.304% 1/11/2049	11,130	0.00
USD 50,000	City of Riverside CA Electric Revenue 7.605% 1/10/2040	65,981	0.01	EUR 106,000	Coty 3.875% 15/4/2026	98,828	0.02
USD 220,000	City of Salt Lake City UT Airport Revenue 5% 1/7/2037	234,587	0.04	USD 40,000	County of Broward FL Airport System Revenue 2.914% 1/10/2032	35,067	0.01
USD 155,000	City of Salt Lake City UT Public Utilities Revenue 5% 1/2/2052	172,293	0.03	USD 500,000	County of Fairfax VA Sewer Revenue 4% 15/7/2051	505,501	0.09
USD 800,000	City of San Francisco CA Public Utilities Commission Water Revenue 1.988% 1/11/2031	659,251	0.12	USD 165,000	County of Miami-Dade FL Aviation Revenue 2.529% 1/10/2030	143,338	0.02
USD 135,000	City of Tampa FL Water & Wastewater System Revenue 5% 1/10/2052	149,867	0.03	USD 40,000	County of Miami-Dade FL Aviation Revenue 3.454% 1/10/2030	37,206	0.01
USD 10,000	Clear Channel Outdoor 5.125% 15/8/2027	8,957	0.00	USD 70,000	County of Miami-Dade FL Aviation Revenue 4.062% 1/10/2031	67,631	0.01
USD 67,000	Clorox 1.8% 15/5/2030	54,980	0.01	USD 85,000	County of Miami-Dade FL Aviation Revenue 5% 1/10/2038	88,064	0.02
USD 200,000	Clorox 3.9% 15/5/2028	197,235	0.03				
USD 67,000	Comcast 1.5% 15/2/2031	53,989	0.01				
USD 150,000	Comcast 2.35% 15/1/2027	140,121	0.03				
USD 192,000	Comcast 2.45% 15/8/2052	126,857	0.02				
USD 58,000	Comcast 2.937% 1/11/2056	40,078	0.01				
USD 116,000	Comcast 2.987% 1/11/2063	78,656	0.01				

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 70,000	County of Miami-Dade FL Aviation Revenue 5% 1/10/2040	72,496	0.01	USD 930,000	DTE Electric 3.25% 1/4/2051	751,456	0.13
USD 500,000	County of Montgomery MD 4% 1/12/2044	465,878	0.08	USD 50,000	DuBois Hospital Authority 5% 15/7/2043	51,567	0.01
USD 135,000	Covanta 4.875% 1/12/2029	114,093	0.02	USD 67,000	Duke Realty 2.25% 15/1/2032	55,883	0.01
USD 24,179	Credit Suisse ABS Repackaging Trust 2013-A 2.5% 25/1/2030	23,404	0.00	USD 100,000	Dutchess County Local Development 5% 1/7/2046	101,507	0.02
USD 164	Credit Suisse First Boston Mortgage 4.877% 15/4/2037	159	0.00	USD 34,000	eBay 1.9% 11/3/2025	32,122	0.01
USD 67,000	Crown Castle 2.5% 15/7/2031	55,417	0.01	USD 158,000	Elanco Animal Health 6.4% 28/8/2028	148,061	0.03
USD 19,000	Crown Castle 3.25% 15/1/2051	13,754	0.00	USD 293,000	Elevance Health 1.5% 15/3/2026	267,901	0.05
USD 175,000	Crown Castle 3.3% 1/7/2030	156,363	0.03	USD 23,000	Elevance Health 2.375% 15/1/2025	22,079	0.00
USD 127,000	Crown Castle 4.3% 15/2/2029	122,845	0.02	USD 150,000	Elevance Health 2.875% 15/9/2029	135,484	0.02
USD 396,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	390,466	0.07	USD 28,000	Elevance Health 3.125% 15/5/2050	21,255	0.00
USD 42,605	CSAIL 2018-C14 Commercial Mortgage Trust 5.087% 15/11/2051	38,560	0.01	USD 80,000	Elevance Health 3.65% 1/12/2027	77,663	0.01
USD 58,000	CSC 5.25% 1/6/2024	56,700	0.01	USD 192,000	Eli Lilly 2.25% 15/5/2050	134,740	0.02
USD 966,947	CSFB Mortgage-Backed Pass-Through Certificates Series 2005-10 3.794% 25/11/2035	194,572	0.03	USD 250,000	Elmwood CLO 15 1.981% 22/4/2035	243,289	0.04
USD 5,600,893	CSMC 2014-USA OA 0.186% 15/9/2037	12,373	0.00	USD 290,000	Elmwood CLO 15 4.311% 22/4/2035	266,868	0.05
USD 1,795,280	CSMC Mortgage-Backed Trust 2007-5 7% 25/8/2037	1,091,068	0.19	GBP 106,000	Encore Capital 4.25% 1/6/2028	100,442	0.02
USD 803,597	CSMC Series 2014-9R 2.379% 27/8/2036	756,792	0.13	EUR 200,000	Encore Capital 4.875% 15/10/2025	193,987	0.03
USD 192,000	CSX 2.5% 15/5/2051	130,610	0.02	EUR 600,000	Equinix 0.25% 15/3/2027	524,088	0.09
USD 215,000	CVS Health 1.75% 21/8/2030	174,696	0.03	USD 250,000	Equinix 1% 15/9/2025	225,716	0.04
USD 50,000	CVS Health 2.875% 1/6/2026	47,823	0.01	USD 997,000	Equinix 2.5% 15/5/2031	825,579	0.15
USD 200,000	CVS Health 3.75% 1/4/2030	188,498	0.03	USD 70,000	Equinix 2.625% 18/11/2024	67,611	0.01
USD 43,000	CVS Health 5.05% 25/3/2048	41,856	0.01	USD 82,000	Equinix 2.95% 15/9/2051	56,028	0.01
USD 65,000	Dallas Area Rapid Transit 5% 1/12/2041	70,074	0.01	USD 96,000	Equinix 3% 15/7/2050	66,164	0.01
USD 90,000	Dallas Area Rapid Transit 5% 1/12/2046	97,026	0.02	USD 135,000	Equinix 3.2% 18/11/2029	121,636	0.02
USD 30,000	Dallas Fort Worth International Airport 3.144% 1/11/2045	24,301	0.00	USD 1,000,000	ERP Operating 4.15% 1/12/2028	972,433	0.17
USD 48,000	Dana 4.25% 1/9/2030	38,947	0.01	USD 122,000	Exelon 2.75% 15/3/2027	114,356	0.02
USD 192,000	Danaher 2.8% 10/12/2051	139,353	0.02	USD 67,000	Expedia 2.95% 15/3/2031	56,290	0.01
USD 210,732	DBJPM 2017-C6 Mortgage Trust 1% 10/6/2050	7,994	0.00	USD 2,397,361	Fannie Mae Pool 2.5% 1/5/2050	2,157,133	0.38
USD 308,735	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	281,105	0.05	USD 2,898,166	Fannie Mae Pool 2.5% 1/9/2050	2,606,593	0.46
USD 308,000	Dell International / EMC 3.45% 15/12/2051	207,264	0.04	USD 1,024,316	Fannie Mae Pool 2.5% 1/2/2051	923,633	0.16
USD 500,000	Denver City & County School District No 1 5% 1/12/2042	563,682	0.10	USD 2,612,749	Fannie Mae Pool 2.5% 1/10/2051	2,346,073	0.41
USD 57,000	Discovery Communications 4% 15/9/2055	38,365	0.01	USD 643,488	Fannie Mae Pool 3% 1/10/2050	603,176	0.11
USD 45,000	District of Columbia 5% 15/7/2034	46,854	0.01	USD 411,634	Fannie Mae Pool 3% 1/8/2051	384,563	0.07
USD 45,000	District of Columbia 5% 15/7/2035	46,795	0.01	USD 116,917	Fannie Mae Pool 3% 1/8/2051	109,508	0.02
USD 500,000	District of Columbia Water & Sewer Authority 5% 1/10/2035	576,105	0.10	USD 175,991	Fannie Mae Pool 3% 1/8/2051	164,077	0.03
USD 115,000	DocuSign 0% 15/1/2024	108,235	0.02	USD 175,324	Fannie Mae Pool 3% 1/10/2051	163,474	0.03
USD 1,356,000	Dominion Energy 2.25% 15/8/2031	1,129,858	0.20	USD 384,882	Fannie Mae Pool 3% 1/11/2051	360,136	0.06
				USD 150,517	Fannie Mae Pool 3% 1/1/2052	140,847	0.03
				USD 2,224,360	Fannie Mae Pool 3% 1/2/2052	2,081,542	0.37
				USD 250,244	Fannie Mae Pool 3% 1/2/2052	233,326	0.04
				USD 410,435	Fannie Mae Pool 3.5% 1/1/2048	400,220	0.07
				USD 224,731	Fannie Mae Pool 3.5% 1/2/2050	217,354	0.04
				USD 156,194	Fannie Mae Pool 3.5% 1/11/2050	150,762	0.03
				USD 387,176	Fannie Mae Pool 3.5% 1/11/2050	373,907	0.07
				USD 1,212,251	Fannie Mae Pool 3.5% 1/12/2050	1,170,892	0.21
				USD 1,447,902	Fannie Mae Pool 3.5% 1/3/2052	1,398,713	0.25
				USD 663,868	Fannie Mae Pool 3.5% 1/3/2052	638,489	0.11

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 364,687	Fannie Mae Pool 3.5% 1/3/2052	349,816	0.06	USD 234,000	Ford Motor 6.1% 19/8/2032	229,874	0.04
USD 1,060,231	Fannie Mae Pool 3.5% 1/4/2052	1,023,310	0.18	USD 478,000	Ford Motor Credit 3.35% 1/11/2022	478,269	0.08
USD 673,393	Fannie Mae Pool 3.5% 1/4/2052	648,276	0.11	USD 444,000	Ford Motor Credit 5.584% 18/3/2024	442,356	0.08
USD 577,714	Fannie Mae Pool 3.5% 1/4/2052	558,087	0.10	USD 80,000	Forestar 3.85% 15/5/2026	67,629	0.01
USD 42,708	Fannie Mae Pool 4% 1/9/2047	42,501	0.01	USD 666,000	Forestar 5% 1/3/2028	552,531	0.10
USD 76,897	Fannie Mae Pool 4% 1/4/2048	76,586	0.01	USD 2,120,522	Freddie Mac Multifamily Structured Pass Through Certificates 0.943% 25/5/2029	89,055	0.02
USD 88,357	Fannie Mae Pool 4% 1/5/2048	87,990	0.02	USD 1,394,088	Freddie Mac Multifamily Structured Pass Through Certificates 1.015% 25/6/2029	68,116	0.01
USD 63,174	Fannie Mae Pool 4% 1/6/2048	63,031	0.01	USD 3,259,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/6/2029	172,100	0.03
USD 63,425	Fannie Mae Pool 4% 1/7/2048	63,021	0.01	USD 1,883,489	Freddie Mac Multifamily Structured Pass Through Certificates 1.12% 25/10/2030	121,160	0.02
USD 572,597	Fannie Mae Pool 4% 1/9/2048	569,804	0.10	USD 3,040,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.467% 25/12/2029	215,438	0.04
USD 182,500	Fannie Mae Pool 4% 1/10/2048	181,847	0.03	USD 550,774	Freddie Mac Pool 3% 1/6/2051	513,531	0.09
USD 541,489	Fannie Mae Pool 4% 1/6/2049	537,798	0.10	USD 826,455	Freddie Mac Pool 3% 1/7/2051	775,662	0.14
USD 1,710,166	Fannie Mae Pool 4% 1/9/2049	1,704,257	0.30	USD 118,866	Freddie Mac Pool 3% 1/8/2051	111,152	0.02
USD 771,469	Fannie Mae Pool 4% 1/3/2050	761,429	0.13	USD 1,157,048	Freddie Mac Pool 3% 1/9/2051	1,082,657	0.19
USD 38,167	Fannie Mae Pool 4% 1/4/2050	37,810	0.01	USD 518,839	Freddie Mac Pool 3% 1/10/2051	484,263	0.09
USD 256,236	Fannie Mae Pool 4% 1/4/2050	253,663	0.05	USD 332,637	Freddie Mac Pool 3% 1/11/2051	311,984	0.06
USD 704,021	Fannie Mae Pool 4% 1/5/2050	701,080	0.12	USD 261,073	Freddie Mac Pool 3% 1/11/2051	243,572	0.04
USD 900,308	Fannie Mae Pool 4% 1/6/2050	889,582	0.16	USD 1,518,142	Freddie Mac Pool 3% 1/11/2051	1,422,999	0.25
USD 295,679	Fannie Mae Pool 4% 1/8/2050	293,083	0.05	USD 684,640	Freddie Mac Pool 3% 1/12/2051	641,258	0.11
USD 53,840	Fannie Mae Pool 4% 1/11/2050	53,268	0.01	USD 1,520,308	Freddie Mac Pool 3% 1/1/2052	1,420,504	0.25
USD 4,090,308	Fannie Mae Pool 4% 1/1/2051	4,057,633	0.72	USD 2,118,683	Freddie Mac Pool 3% 1/1/2052	1,982,630	0.35
USD 4,626,833	Fannie Mae Pool 4% 1/3/2051	4,583,566	0.81	USD 562,266	Freddie Mac Pool 3% 1/1/2052	529,080	0.09
USD 4,771,142	Fannie Mae Pool 4% 1/10/2051	4,712,805	0.83	USD 2,847,072	Freddie Mac Pool 3% 1/2/2052	2,670,455	0.47
USD 60,474	Fannie Mae Pool 4% 1/3/2052	60,436	0.01	USD 751,378	Freddie Mac Pool 3% 1/2/2052	700,550	0.12
USD 56,414	Fannie Mae Pool 4.5% 1/10/2047	57,135	0.01	USD 5,840,979	Freddie Mac Pool 3% 1/3/2052	5,469,835	0.97
USD 93,891	Fannie Mae Pool 4.5% 1/5/2049	94,729	0.02	USD 130,761	Freddie Mac Pool 4% 1/6/2049	129,999	0.02
USD 155,495	Fannie Mae Pool 4.5% 1/7/2049	157,072	0.03	USD 1,837,841	Freddie Mac Pool 4% 1/3/2050	1,830,298	0.32
USD 78,672	Fannie Mae Pool 4.5% 1/1/2050	78,519	0.01	USD 408,935	Freddie Mac Pool 4.5% 1/1/2051	412,786	0.07
USD 97,521	Fannie Mae Pool 4.5% 1/1/2050	98,148	0.02	USD 142,954	Freddie Mac Pool 4.5% 1/2/2051	143,442	0.03
USD 262,224	Fannie Mae Pool 4.5% 1/9/2050	263,662	0.05	USD 178,606	Freddie Mac Pool 4.5% 1/4/2052	178,883	0.03
USD 293,052	Fannie Mae Pool 4.5% 1/9/2050	296,017	0.05	USD 236,630	Freddie Mac REMICS 3% 25/9/2050	33,878	0.01
USD 86,347	Fannie Mae Pool 4.5% 1/10/2050	86,485	0.02	USD 238,270	Freddie Mac REMICS 3% 25/9/2051	35,338	0.01
USD 1,977,573	Fannie Mae Pool 4.5% 1/12/2050	1,983,106	0.35	USD 256,623	Freddie Mac REMICS 3% 25/9/2051	44,543	0.01
USD 777,987	Fannie Mae Pool 4.5% 1/12/2050	777,435	0.14	USD 415,060	Freddie Mac REMICS 3% 25/9/2051	62,836	0.01
USD 391,083	Fannie Mae Pool 4.5% 1/1/2051	390,568	0.07	USD 165,444	Freddie Mac REMICS 3% 25/9/2051	22,645	0.00
USD 935,519	Fannie Mae Pool 4.5% 1/4/2052	953,998	0.17	USD 338,310	Freddie Mac REMICS 3% 25/10/2051	55,976	0.01
USD 536,127	Fannie Mae REMICS 4% 25/5/2050	104,308	0.02				
USD 1,104,084	Fannie Mae REMICS 4% 25/11/2050	212,833	0.04				
USD 359,958	Fannie Mae REMICS 4% 25/6/2051	69,891	0.01				
USD 516,869	Fannie Mae REMICS 4% 25/8/2051	97,055	0.02				
USD 2,197,803	First Franklin Mortgage Loan Trust 2006-FFH1 3.044% 25/1/2036	2,062,735	0.36				
USD 666,000	Five Point Operating / Five Point Capital 7.875% 15/11/2025	581,998	0.10				
USD 340,108	Flagstar Mortgage Trust 2018-6RR 4.916% 25/10/2048	314,215	0.06				
USD 95,000	Ford Foundation/The 2.415% 1/6/2050	67,670	0.01				
USD 635,000	Ford Motor 3.25% 12/2/2032	498,362	0.09				

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Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 656,009	Freddie Mac REMICS 3% 25/10/2051	93,203	0.02	USD 165,000	Gilead Sciences 1.2% 1/10/2027	142,904	0.03
USD 205,234	Freddie Mac REMICS 3% 25/11/2051	31,976	0.01	USD 67,000	Gilead Sciences 1.65% 1/10/2030	54,854	0.01
USD 240,929	Freddie Mac REMICS 3% 25/11/2051	36,662	0.01	USD 369,000	Gilead Sciences 2.8% 1/10/2050	256,529	0.05
USD 355,112	Freddie Mac REMICS 3% 25/2/2052	54,006	0.01	USD 90,172	Ginnie Mae II Pool 2.5% 20/9/2050	81,698	0.01
USD 295,099	Freddie Mac REMICS 3.5% 25/9/2048	54,763	0.01	USD 76,509	Ginnie Mae II Pool 2.5% 20/9/2050	69,461	0.01
USD 105,608	Freddie Mac REMICS 4% 25/7/2049	16,461	0.00	USD 135,738	Ginnie Mae II Pool 2.5% 20/9/2050	122,646	0.02
USD 84,884	Freddie Mac REMICS 4% 25/9/2050	16,162	0.00	USD 2,879,104	Ginnie Mae II Pool 3% 20/6/2050	2,786,470	0.49
USD 121,822	Freddie Mac REMICS 4.5% 25/6/2050	22,759	0.00	USD 4,016,361	Ginnie Mae II Pool 3% 20/7/2050	3,785,870	0.67
USD 271,069	Freddie Mac REMICS 4.5% 25/10/2050	57,729	0.01	USD 70,576	Ginnie Mae II Pool 3% 20/9/2050	66,167	0.01
USD 243,000	Freedom Mortgage 8.125% 15/11/2024	214,987	0.04	USD 161,909	Ginnie Mae II Pool 3% 20/9/2050	151,574	0.03
USD 213,000	Freedom Mortgage 8.25% 15/4/2025	185,053	0.03	USD 99,528	Ginnie Mae II Pool 3% 20/9/2050	92,205	0.02
USD 57,565	FREMF 2017-KGS1 Mortgage Trust 3.713% 25/10/2027	54,175	0.01	USD 75,228	Ginnie Mae II Pool 3% 20/9/2050	70,715	0.01
USD 62,879	FREMF 2018-K732 Mortgage Trust 4.188% 25/5/2025	61,293	0.01	USD 4,135,300	Ginnie Mae II Pool 3% 20/10/2050	4,115,852	0.73
USD 586,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	511,158	0.09	USD 4,275,537	Ginnie Mae II Pool 3% 20/10/2050	4,198,267	0.74
USD 8,913,196	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	38,995	0.01	USD 102,114	Ginnie Mae II Pool 3.5% 20/9/2050	98,738	0.02
USD 130,000	Fresno Unified School District 4% 1/8/2046	125,416	0.02	USD 89,131	Ginnie Mae II Pool 3.5% 20/9/2050	84,528	0.02
USD 348,000	Frontier Communications 5% 1/5/2028	306,038	0.05	USD 64,024	Ginnie Mae II Pool 3.5% 20/9/2050	62,031	0.01
USD 362,000	Frontier Communications 5.875% 15/10/2027	338,233	0.06	USD 214,048	Ginnie Mae II Pool 3.5% 20/9/2050	208,459	0.04
USD 563,000	Frontier Communications 6.75% 1/5/2029	488,020	0.09	USD 122,000	Global Payments 2.65% 15/2/2025	116,249	0.02
USD 313,000	Frontier Communications 8.75% 15/5/2030	323,456	0.06	USD 110,000	Global Payments 4% 1/6/2023	109,981	0.02
USD 975,000	Frontier Florida 6.86% 1/2/2028	929,355	0.16	USD 44,000	Goldman Sachs 0.855% 12/2/2026	40,088	0.01
USD 140,000	Frontier North 6.73% 15/2/2028	128,487	0.02	EUR 1,200,000	Goldman Sachs 0.875% 9/5/2029	992,220	0.18
USD 170,000	FS Rialto 2022-FL6 Issuer 4.58% 19/8/2037	168,745	0.03	USD 430,000	Goldman Sachs 1.093% 9/12/2026	383,292	0.07
USD 119,889	GAM Resecuritization Trust 2018-B 3.5% 27/8/2051	112,463	0.02	USD 144,000	Goldman Sachs 1.431% 9/3/2027	128,203	0.02
USD 600,000	GATX 3.1% 1/6/2051	396,294	0.07	USD 660,000	Goldman Sachs 1.542% 10/9/2027	580,860	0.10
USD 23,000	GATX 3.5% 15/3/2028	21,312	0.00	USD 317,000	Goldman Sachs 1.948% 21/10/2027	282,418	0.05
USD 160,000	General Mills 4.2% 17/4/2028	159,658	0.03	USD 161,000	Goldman Sachs 1.992% 27/1/2032	128,015	0.02
USD 200,000	General Motors 5.4% 2/10/2023	202,048	0.04	USD 67,000	Goldman Sachs 2.383% 21/7/2032	54,511	0.01
USD 408,000	General Motors 5.4% 15/10/2029	398,795	0.07	USD 259,000	Goldman Sachs 2.908% 21/7/2042	191,021	0.03
USD 97,000	General Motors 5.95% 1/4/2049	90,984	0.02	USD 344,000	Goldman Sachs 3.615% 15/3/2028	326,279	0.06
USD 400,000	General Motors Financial 2.35% 26/2/2027	355,897	0.06	USD 562,233	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	480,536	0.08
USD 139,000	General Motors Financial 2.7% 20/8/2027	123,766	0.02	USD 308,000	GoTo 5.5% 1/9/2027	224,692	0.04
USD 87,000	George Washington University/The 4.126% 15/9/2048	80,337	0.01	USD 213,420	Government National Mortgage Association 0.312% 16/10/2054	3,068	0.00
				USD 299,881	Government National Mortgage Association 0.538% 16/3/2055	5,897	0.00
				USD 180,622	Government National Mortgage Association 0.58% 16/9/2053	2,560	0.00

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Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 31,789	Government National Mortgage Association 0.58% 16/10/2056	910	0.00	USD 297,000	GSK Consumer Healthcare Capital US 3.024% 24/3/2024	290,514	0.05
USD 140,446	Government National Mortgage Association 0.602% 16/9/2055	3,497	0.00	USD 600,000	GSK Consumer Healthcare Capital US 3.375% 24/3/2027	565,895	0.10
USD 31,144	Government National Mortgage Association 0.695% 16/8/2057	954	0.00	USD 241,592	GSMPs Mortgage Loan Trust 2005-RP2 2.794% 25/3/2035	233,910	0.04
USD 19,535	Government National Mortgage Association 0.763% 16/2/2050	512	0.00	USD 117,215	GSR Mortgage Loan Trust 2007-OA2 2.322% 25/6/2047	79,401	0.01
USD 155,190	Government National Mortgage Association 0.774% 16/12/2057	5,960	0.00	USD 50,000	GXO Logistics 1.65% 15/7/2026	42,326	0.01
USD 229,603	Government National Mortgage Association 2.5% 20/9/2050	28,323	0.01	USD 275,000	GXO Logistics 2.65% 15/7/2031	210,109	0.04
USD 1,193,881	Government National Mortgage Association 2.5% 20/10/2050	167,701	0.03	USD 500,000	Hartnell Community College District/CA 3% 1/8/2048	382,992	0.07
USD 473,371	Government National Mortgage Association 2.5% 20/10/2050	61,080	0.01	USD 67,000	HCA 2.375% 15/7/2031	53,349	0.01
USD 154,409	Government National Mortgage Association 2.5% 20/11/2050	18,754	0.00	USD 152,000	HCA 3.125% 15/3/2027	140,610	0.02
USD 574,615	Government National Mortgage Association 2.5% 20/12/2050	72,529	0.01	USD 467,000	HCA 3.5% 1/9/2030	408,609	0.07
USD 244,738	Government National Mortgage Association 3% 20/12/2051	30,685	0.01	USD 308,000	HCA 3.5% 15/7/2051	215,013	0.04
USD 131,457	Government National Mortgage Association 3% 20/12/2051	18,152	0.00	USD 400,000	HCA 5% 15/3/2024	402,723	0.07
USD 244,889	Government National Mortgage Association 3.5% 20/1/2051	41,675	0.01	USD 28,000	HCA 5.25% 15/6/2049	25,237	0.00
USD 377,770	Government National Mortgage Association 3.5% 20/10/2051	50,729	0.01	USD 269,000	HCA 5.375% 1/2/2025	271,929	0.05
USD 161,744	Government National Mortgage Association 3.5% 20/11/2051	20,814	0.00	USD 500,000	Health & Educational Facilities Authority of the State of Missouri 4% 1/1/2045	483,232	0.09
USD 152,751	Government National Mortgage Association 3.5% 20/11/2051	20,635	0.00	USD 35,000	Health & Educational Facilities Authority of the State of Missouri 5% 15/11/2029	37,487	0.01
USD 311,308	Government National Mortgage Association 3.5% 20/12/2051	41,341	0.01	USD 500,000	Hilton Domestic Operating 4.875% 15/1/2030	457,505	0.08
USD 232,562	Government National Mortgage Association 4% 20/5/2051	37,920	0.01	USD 549,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	524,758	0.09
USD 112,863	Government National Mortgage Association 4% 20/9/2051	16,364	0.00	USD 67,000	Home Depot 1.375% 15/3/2031	54,091	0.01
USD 336,915	Government National Mortgage Association 4% 20/12/2051	50,832	0.01	USD 250,000	Home Depot 1.5% 15/9/2028	217,831	0.04
USD 169,000	Grand Canyon University 3.25% 1/10/2023	166,816	0.03	USD 192,000	Home Depot 2.375% 15/3/2051	129,048	0.02
USD 242,000	Grand Canyon University 5.125% 1/10/2028	224,773	0.04	USD 900,000	Home Equity Asset Trust 2006-3 3.044% 25/7/2036	818,239	0.14
USD 35,000	Grant County Public Utility District No 2 Priest Rapids Hydroelectric Project 4.584% 1/1/2040	33,775	0.01	USD 2,097,383	Home Equity Mortgage Trust 2006-2 5.867% 25/7/2036	278,230	0.05
USD 25,000	Great Lakes Water Authority Water Supply System Revenue 5.25% 1/7/2033	27,034	0.00	USD 240,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	217,012	0.04
USD 818,318	Greenpoint Manufactured Housing 9.23% 15/12/2029	723,105	0.13	USD 162,000	Howard Hughes 5.375% 1/8/2028	143,678	0.03
USD 117,735	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	117,570	0.02	USD 337,000	Howmet Aerospace 5.9% 1/2/2027	338,285	0.06
USD 100,000	GS Mortgage Trust 2015-590M 3.932% 10/10/2035	92,311	0.02	USD 20,000	Humana 1.35% 3/2/2027	17,527	0.00
USD 29,721	GS Mortgage Trust 2017-GS7 3% 10/8/2050	23,984	0.00	USD 97,000	Huntington Bancshares 4.443% 4/8/2028	94,950	0.02
USD 1,219,657	GSA Home Equity Trust 2006-4 2.95% 25/3/2036	924,824	0.16	USD 45,000	Idaho Health Facilities Authority 5% 1/12/2047	47,537	0.01
				USD 19,000	iHeartCommunications 4.75% 15/1/2028	16,355	0.00
				USD 30,000	iHeartCommunications 5.25% 15/8/2027	27,078	0.01
				USD 32,458	iHeartCommunications 6.375% 1/5/2026	31,121	0.01
				USD 58,748	Impac Secured Assets Trust 2006-3 2.784% 25/11/2036	52,017	0.01
				USD 269,829	IMT Trust 2017-APTS 3.613% 15/6/2034	254,589	0.05

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 128,180	IMT Trust 2017-APTS 3.613% 15/6/2034	123,395	0.02	USD 195,000	JPMorgan Chase 4.005% 23/4/2029	185,798	0.03
USD 300,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	285,176	0.05	USD 566,000	JPMorgan Chase 4.08% 26/4/2026	560,193	0.10
USD 215,000	Indiana Finance Authority 3.051% 1/1/2051	171,946	0.03	USD 1,104,000	JPMorgan Chase 4.323% 26/4/2028	1,084,350	0.19
USD 445,000	Indiana Finance Authority 4% 1/12/2040	433,926	0.08	USD 417,000	JPMorgan Chase 4.851% 25/7/2028	417,645	0.07
USD 120,000	Indiana Finance Authority 5% 1/10/2045	123,678	0.02	USD 200,000	JPMorgan Chase Bank 0% 28/12/2023	190,118	0.03
USD 519,434	IndyMac INDX Mortgage Loan Trust 2006-AR35 2.804% 25/1/2037	480,769	0.09	USD 274,000	Kaiser Foundation Hospitals 2.81% 1/6/2041	213,517	0.04
USD 36,000	Intel 3.1% 15/2/2060	25,091	0.00	USD 175,000	Keurig Dr Pepper 3.95% 15/4/2029	167,371	0.03
USD 175,000	Intel 3.75% 5/8/2027	172,605	0.03	USD 670,000	KeyCorp Student Loan Trust 2004-A 4.019% 28/7/2042	618,188	0.11
USD 67,000	Intercontinental Exchange 1.85% 15/9/2032	53,302	0.01	USD 533,242	KeyCorp Student Loan Trust 2005-A 3.497% 27/12/2038	498,194	0.09
USD 192,000	Intercontinental Exchange 3% 15/9/2060	133,417	0.02	USD 1,097,000	Kilroy Realty 2.5% 15/11/2032	853,633	0.15
USD 317,000	International Business Machines 2.95% 15/5/2050	227,259	0.04	USD 67,000	Kimco Realty 2.25% 1/12/2031	53,941	0.01
USD 485,000	International Flavors & Fragrances 1.832% 15/10/2027	417,028	0.07	USD 13,278,730	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.331% 15/2/2036	656,341	0.12
USD 200,000	IQVIA 5% 15/10/2026	195,135	0.03	USD 23,000	Lamar Media 3.75% 15/2/2028	20,655	0.00
USD 70,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	68,677	0.01	USD 212,434	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 2.894% 25/9/2036	187,016	0.03
	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 3.601% 15/6/2035	632,884	0.11	USD 680,000	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-3 4.444% 25/10/2037	591,752	0.10
USD 649,288	JobsOhio Beverage System 3.985% 1/1/2029	144,454	0.03	USD 74,061	Lehman XS Trust Series 2007-16N 4.344% 25/9/2047	91,753	0.02
USD 168,259	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.883% 15/1/2049	159,249	0.03	USD 73,502	LendingPoint Pass-Through Trust Series 2022-ST1 2.5% 15/3/2028	70,350	0.01
USD 650,000	JP Morgan Mortgage Acquisition Trust 2007-CH1 4.628% 25/11/2036	688,132	0.12	USD 85,121	LendingPoint Pass-Through Trust Series 2022-ST2 3.25% 15/4/2028	82,089	0.01
USD 132,000	JPMBB Commercial Mortgage Trust 2016-C1 4.39% 17/3/2049	117,594	0.02	USD 270,000	Level 3 Financing 4.625% 15/9/2027	238,830	0.04
USD 42,605	JPMCC Commercial Mortgage Trust 2017-JP5 3.937% 15/3/2050	38,335	0.01	USD 40,000	Lexington County Health Services District 5% 1/11/2041	41,668	0.01
USD 49,000	JPMorgan Chase 0.969% 23/6/2025	45,942	0.01	EUR 100,000	Liberty Mutual 3.625% 23/5/2059	90,900	0.02
USD 179,000	JPMorgan Chase 1.561% 10/12/2025	167,024	0.03	USD 212,000	Lions Gate Capital 5.5% 15/4/2029	169,141	0.03
USD 67,000	JPMorgan Chase 1.764% 19/11/2031	53,006	0.01	USD 953,772	Loanpal Solar Loan 2.47% 20/12/2047	821,540	0.15
USD 164,000	JPMorgan Chase 1.953% 4/2/2032	131,005	0.02	USD 226,314	Long Beach Mortgage Loan Trust 2006-7 2.764% 25/8/2036	104,130	0.02
USD 177,000	JPMorgan Chase 2.083% 22/4/2026	165,750	0.03	USD 500,000	Los Angeles Community College District/CA 2.336% 1/8/2033	418,888	0.07
USD 140,000	JPMorgan Chase 2.182% 1/6/2028	124,692	0.02	USD 490,000	Los Angeles Department of Water & Power 5% 1/7/2051	532,889	0.09
USD 259,000	JPMorgan Chase 2.525% 19/11/2041	183,522	0.03	USD 105,000	Los Angeles Unified School District/CA 6.758% 1/7/2034	123,026	0.02
USD 80,000	JPMorgan Chase 2.7% 18/5/2023	79,540	0.01	USD 45,000	Louisiana Public Facilities Authority 5% 1/7/2048	47,074	0.01
USD 107,000	JPMorgan Chase 3.109% 22/4/2051	78,399	0.01	USD 67,000	Lowe's 1.7% 15/10/2030	53,974	0.01
				USD 138,000	Lowe's 2.625% 1/4/2031	118,731	0.02
				USD 315,000	Lowe's 3% 15/10/2050	220,215	0.04

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 24,000	Lowe's 4% 15/4/2025	23,976	0.00	USD 65,000	Metropolitan Atlanta Rapid Transit Authority 5% 1/7/2041	69,547	0.01
USD 18,000	Lowe's 5.125% 15/4/2050	17,787	0.00	USD 65,000	Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd 5% 1/7/2046	67,695	0.01
USD 14,727	LSTAR Commercial Mortgage Trust 2015-3 3.295% 20/4/2048	14,358	0.00	USD 15,000	Metropolitan Life Global Funding I 1.875% 11/1/2027	13,511	0.00
USD 480,000	Lumen Technologies 5.125% 15/12/2026	417,722	0.07	USD 150,000	Metropolitan Life Global Funding I 4.05% 25/8/2025	149,250	0.03
USD 94,000	LYB International Finance III 3.625% 1/4/2051	70,414	0.01	USD 55,000	Metropolitan Transportation Authority 5% 15/11/2041	58,489	0.01
USD 30,000	Macy's Retail 5.875% 1/4/2029	26,085	0.00	USD 135,000	Metropolitan Washington Airports Authority Aviation Revenue 5% 1/10/2048	139,687	0.02
USD 105,000	Macy's Retail 5.875% 15/3/2030	89,951	0.02	USD 40,000	Michigan Finance Authority 5% 15/11/2028	43,035	0.01
USD 192,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	179,699	0.03	USD 30,000	Michigan Finance Authority 5% 15/11/2041	31,104	0.01
USD 169,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	155,980	0.03	USD 210,000	Microchip Technology 4.25% 1/9/2025	207,447	0.04
USD 335,000	Magallanes 3.638% 15/3/2025	323,701	0.06	USD 192,000	Microsoft 2.675% 1/6/2060	138,123	0.02
USD 53,000	Marriott Ownership Resorts 6.125% 15/9/2025	53,004	0.01	USD 60,000	Mississippi Hospital Equipment & Facilities Authority 5% 1/9/2046	60,487	0.01
USD 40,000	Maryland Health & Higher Educational Facilities Authority 5% 15/8/2027	41,791	0.01	USD 67,000	Mondelez International 1.5% 4/2/2031	53,266	0.01
USD 35,000	Massachusetts Development Finance Agency 5% 1/7/2043	36,677	0.01	USD 47,000	Moody's 2.55% 18/8/2060	29,375	0.01
USD 130,000	Massachusetts Development Finance Agency 5% 1/7/2044	135,027	0.02	USD 145,000	Moody's 3.1% 29/11/2061	100,880	0.02
USD 50,000	Massachusetts Development Finance Agency 5% 1/7/2047	52,287	0.01	USD 200,000	Morgan Stanley 0.56% 10/11/2023	198,480	0.04
USD 50,000	Massachusetts Development Finance Agency 5% 1/7/2048	52,011	0.01	USD 381,000	Morgan Stanley 0.79% 30/5/2025	356,426	0.06
USD 40,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	39,471	0.01	USD 37,000	Morgan Stanley 1.512% 20/7/2027	32,833	0.01
USD 40,000	Massachusetts Housing Finance Agency 4.5% 1/12/2048	40,188	0.01	USD 67,000	Morgan Stanley 1.794% 13/2/2032	52,864	0.01
USD 40,000	Massachusetts Housing Finance Agency 4.6% 1/12/2044	39,175	0.01	USD 612,000	Morgan Stanley 2.475% 21/1/2028	557,200	0.10
USD 150,000	Massachusetts School Building Authority 2.866% 15/10/2031	136,371	0.02	USD 129,000	Morgan Stanley 2.699% 22/1/2031	111,825	0.02
USD 120,000	Massachusetts School Building Authority 2.966% 15/10/2032	108,501	0.02	USD 234,000	Morgan Stanley 2.802% 25/1/2052	161,717	0.03
USD 40,000	Massachusetts Water Resources Authority 5% 1/8/2040	43,878	0.01	USD 443,000	Morgan Stanley 3.62% 17/4/2025	437,237	0.08
USD 500,000	Mastr Asset Backed Trust 2004-HE1 4.919% 25/9/2034	476,309	0.08	USD 115,000	Morgan Stanley 3.625% 20/1/2027	111,987	0.02
USD 40,000	Mattel 5.875% 15/12/2027	39,757	0.01	USD 542,000	Morgan Stanley 4.21% 20/4/2028	530,535	0.09
USD 95,000	Maxar Technologies 7.75% 15/6/2027	94,359	0.02	USD 259,000	Morgan Stanley 4.679% 17/7/2026	259,493	0.05
USD 75,000	McLaren Health Care 4.386% 15/5/2048	70,655	0.01	USD 149,878	Morgan Stanley ABS Capital I Trust 2007-SEA1 4.344% 25/2/2047	144,783	0.03
USD 1,894,000	Medline Borrower 3.875% 1/4/2029	1,600,256	0.28	USD 175,457	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.325% 15/12/2047	4,356	0.00
USD 192,000	Merck 2.45% 24/6/2050	134,496	0.02	USD 505,116	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.325% 15/12/2047	12,071	0.00
USD 300,000	Merck 2.9% 10/12/2061	211,880	0.04	USD 160,798	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 0.412% 15/3/2048	1,144	0.00
USD 564,342	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 5.944% 25/10/2037	526,560	0.09	USD 160,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.479% 15/5/2048	153,767	0.03

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Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 10,078	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.677% 15/10/2048	9,623	0.00	USD 1,000,000	Nationstar Home Equity Loan Trust 2007-B 2.854% 25/4/2037	935,951	0.17
USD 245,091	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.46% 15/10/2048	9,091	0.00	USD 175,000	Nationstar Mortgage 5.125% 15/12/2030	138,466	0.02
USD 17,408	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	13,125	0.00	USD 195,000	Nationstar Mortgage 5.5% 15/8/2028	164,416	0.03
USD 16,492	Morgan Stanley Capital I Trust 2015-MS1 4.158% 15/5/2048	15,164	0.00	USD 83,000	Nationstar Mortgage 5.75% 15/11/2031	66,802	0.01
USD 251,000	Morgan Stanley Capital I Trust 2017-CLS 4.991% 15/11/2034	246,347	0.04	USD 317,000	Nationstar Mortgage 6% 15/1/2027	283,262	0.05
USD 120,942	Morgan Stanley Capital I Trust 2017-H1 2.31% 15/6/2050	10,625	0.00	USD 117,000	Natixis Commercial Mortgage Trust 2018-285M 5.094% 15/2/2033	116,266	0.02
USD 23,314	Morgan Stanley Capital I Trust 2018-H3 3% 15/7/2051	17,526	0.00	USD 324,000	Nature Conservancy/The 3.957% 1/3/2052	292,153	0.05
USD 100,000	Morgan Stanley Capital I Trust 2018-L1 4.139% 15/10/2051	98,025	0.02	USD 138,000	Navient Private Education Loan Trust 2014-A 3.5% 15/8/2044	128,069	0.02
USD 133,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	112,957	0.02	USD 104,000	Navient Private Education Loan Trust 2015-A 3.5% 15/12/2044	97,840	0.02
USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	93,421	0.02	USD 470,000	Navient Private Education Loan Trust 2020-I 2.95% 15/4/2069	428,928	0.08
USD 50,000	Morgan Stanley Capital I Trust 2018-SUN 3.291% 15/7/2035	49,578	0.01	USD 67,000	Nestle 2.5% 14/9/2041	51,669	0.01
USD 352,036	Morgan Stanley Home Equity Loan Trust 2006-3 2.764% 25/4/2036	263,682	0.05	USD 285,004	New Century Home Equity Loan Trust Series 2005-C 3.119% 25/12/2035	220,592	0.04
USD 59,954	Morgan Stanley Resecuritization Trust 2013-R7 2.579% 26/12/2046	56,715	0.01	USD 47,000	New Home 7.25% 15/10/2025	38,846	0.01
USD 80,527	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	77,534	0.01	USD 55,000	New Hope Cultural Education Facilities Finance 5% 15/8/2047	57,262	0.01
USD 340,164	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	324,807	0.06	USD 120,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	88,183	0.02
USD 552,825	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	525,473	0.09	USD 210,000	New Jersey Health Care Facilities Financing Authority 4% 1/7/2051	196,386	0.03
USD 256,895	Mosaic Solar Loan Trust 2019-1 4.37% 21/12/2043	244,709	0.04	USD 55,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	56,864	0.01
USD 99,125	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	97,289	0.02	USD 60,000	New Orleans Aviation Board 5% 1/1/2040	61,329	0.01
USD 675,476	Mosaic Solar Loans 2017-2 2% 22/6/2043	653,431	0.12	USD 415,000	New York City Municipal Water Finance Authority 3.5% 15/6/2048	367,492	0.06
USD 39,979	Mosaic Solar Loans 2017-2 3.82% 22/6/2043	37,761	0.01	USD 220,000	New York City Municipal Water Finance Authority 4% 15/6/2049	209,619	0.04
USD 35,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	29,900	0.01	USD 500,000	New York City Municipal Water Finance Authority 5% 15/6/2041	545,612	0.10
USD 57,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	51,317	0.01	USD 75,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	84,999	0.01
USD 16,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	15,452	0.00	USD 20,000	New York City Municipal Water Finance Authority 5.75% 15/6/2041	23,315	0.00
USD 326,000	MSCG Trust 2018-SELF 4.541% 15/10/2037	312,786	0.06	USD 35,000	New York Convention Center Development 5% 15/11/2040	36,273	0.01
USD 50,000	MSCG Trust 2018-SELF 5.441% 15/10/2037	47,264	0.01	USD 65,000	New York State Dormitory Authority 3.19% 15/2/2043	54,029	0.01
USD 205,490	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	181,956	0.03	USD 450,000	New York State Urban Development 2.5% 15/3/2033	378,281	0.07
USD 47,199	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	42,731	0.01	USD 30,000	New York Transportation Development 5% 1/7/2046	30,719	0.01

⁽²⁾Fund name changed during the year, see Note 1, for further details.

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Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 225,000	New York Transportation Development 5.25% 1/1/2050	231,445	0.04	USD 1,250,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 3.179% 25/11/2035	1,074,437	0.19
USD 142,000	Newmont 2.6% 15/7/2032	116,451	0.02	USD 23,695	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	20,570	0.00
USD 96,000	Nexstar Media 4.75% 1/11/2028	86,721	0.02	USD 21,383	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	18,839	0.00
USD 302,000	Nexstar Media 5.625% 15/7/2027	289,112	0.05	USD 150,000	Oracle 2.3% 25/3/2028	130,928	0.02
USD 150,000	NextEra Energy Capital 1.9% 15/6/2028	130,739	0.02	USD 39,000	Oracle 2.5% 1/4/2025	37,071	0.01
USD 176,000	NextEra Energy Capital 2.44% 15/1/2032	147,477	0.03	USD 200,000	Oracle 2.95% 15/11/2024	194,439	0.03
USD 200,000	NextEra Energy Capital 2.94% 21/3/2024	196,630	0.04	USD 65,000	Oracle 2.95% 15/5/2025	62,329	0.01
USD 154,000	NextEra Energy Capital 3% 15/1/2052	111,255	0.02	USD 953,000	Oracle 3.6% 1/4/2050	657,047	0.12
USD 175,000	NextEra Energy Capital 4.255% 1/9/2024	175,239	0.03	USD 57,000	Oracle 3.85% 1/4/2060	38,380	0.01
USD 78,626	Nomura Asset Acceptance Alternative Loan Trust Series 2005-AP1 6.046% 25/2/2035	75,171	0.01	USD 69,000	Oracle 3.95% 25/3/2051	50,395	0.01
USD 150,000	Norfolk Southern 2.9% 25/8/2051	108,738	0.02	USD 490,000	Oregon Health & Science University 4% 1/7/2051	465,197	0.08
USD 310,000	Northern States Power 2.9% 1/3/2050	235,435	0.04	USD 103,943	Oregon School Boards Association 4.759% 30/6/2028	104,834	0.02
USD 666,000	Northern States Power 3.2% 1/4/2052	530,574	0.09	USD 90,000	Oregon School Boards Association 5.55% 30/6/2028	94,176	0.02
USD 302,000	Northern Trust 4% 10/5/2027	301,700	0.05	USD 90,000	Oregon School Boards Association 5.68% 30/6/2028	95,083	0.02
USD 165,000	NVIDIA 2.85% 1/4/2030	150,923	0.03	USD 705,547	Origen Manufactured Housing Contract Trust 2007-B 3.591% 15/10/2037	719,524	0.13
USD 402,720	Oakwood Mortgage Investors 7.475% 15/8/2027	350,621	0.06	USD 20,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	16,705	0.00
USD 44,000	OhioHealth 3.042% 15/11/2050	33,637	0.01	USD 25,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	22,963	0.00
USD 45,000	Oklahoma Development Finance Authority 5.25% 15/8/2048	41,365	0.01	USD 130,000	Owens & Minor 6.625% 1/4/2030	119,752	0.02
USD 165,000	Oklahoma Development Finance Authority 5.5% 15/8/2057	155,749	0.03	USD 210,000	PACCAR Financial 3.55% 11/8/2025	208,355	0.04
USD 1,351,434	Olympic Tower 2017-OT Mortgage Trust 0.511% 10/5/2039	22,167	0.00	USD 500,000	Palo Alto Unified School District 3% 1/8/2033	492,041	0.09
USD 107,199	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	84,371	0.02	USD 65,000	Paramount Global 3.375% 15/2/2028	61,038	0.01
USD 250,000	Oncor Electric Delivery 2.95% 1/4/2025	243,787	0.04	USD 295,000	Paramount Global 6.375% 30/3/2062	271,721	0.05
USD 76,000	Oncor Electric Delivery 4.15% 1/6/2032	76,184	0.01	USD 283,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	249,394	0.04
USD 35,000	Oncor Electric Delivery 5.75% 15/3/2029	37,977	0.01	USD 98,000	Parker-Hannifin 4.25% 15/9/2027	97,158	0.02
USD 2,010,201	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	60	0.00	USD 45,000	Pennsylvania Economic Development Financing Authority 5% 31/12/2022	45,265	0.01
USD 101,262	Onemain Financial Issuance Trust 2018-1 3.61% 14/3/2029	101,216	0.02	USD 20,000	Pennsylvania Economic Development Financing Authority 5% 31/12/2038	20,491	0.00
USD 600,000	Onemain Financial Issuance Trust 2018-1 5.52% 14/3/2029	589,413	0.10	USD 115,000	Pennsylvania Turnpike Commission Oil Franchise Tax Revenue 5% 1/12/2048	120,754	0.02
USD 130,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	112,174	0.02	USD 545,000	Pitney Bowes 6.875% 15/3/2027	412,760	0.07
USD 750,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	638,412	0.11	USD 415,000	Pitney Bowes 7.25% 15/3/2029	284,976	0.05
USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	84,556	0.01	USD 275,000	PNC Bank 3.25% 1/6/2025	270,016	0.05
USD 435,000	OneMain Financial Issuance Trust 2021-1 2.643% 16/6/2036	418,773	0.07	USD 61,000	PNC Bank 4.2% 1/11/2025	60,780	0.01

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 110,000	Port Authority of New York & New Jersey 4.458% 1/10/2062	107,453	0.02	USD 80,000	SBA Communications 3.125% 1/2/2029	66,089	0.01
USD 40,000	Port of Seattle WA 5% 1/5/2043	41,862	0.01	USD 200,000	Securitized Asset Backed Receivables Trust 2006-OP1 3.449% 25/10/2035	170,284	0.03
USD 24,000	Principal Life Global Funding II 0.75% 12/4/2024	22,609	0.00	USD 580,000	Select Medical 6.25% 15/8/2026	558,699	0.10
USD 22,000	Principal Life Global Funding II 1.25% 16/8/2026	19,434	0.00	USD 147,000	Sempre Energy 3.7% 1/4/2029	138,465	0.03
USD 50,000	Progressive 3% 15/3/2032	45,216	0.01	USD 798,455	Sequoia Mortgage Trust 2007-3 3.197% 20/7/2037	667,327	0.12
USD 150,000	Progressive 3.2% 26/3/2030	140,253	0.03	USD 339,500	Sesac Finance 5.216% 25/7/2049	322,215	0.06
USD 1,038,000	Prologis 1.25% 15/10/2030	833,894	0.15	USD 67,000	Sherwin-Williams 2.2% 15/3/2032	54,574	0.01
EUR 400,000	Prologis Euro Finance 0.375% 6/2/2028	343,110	0.06	USD 146,000	Sherwin-Williams 2.95% 15/8/2029	131,601	0.02
USD 126,000	Providence St Joseph Health Obligated 2.7% 1/10/2051	84,542	0.02	USD 120,000	Sirius XM Radio 5% 1/8/2027	113,506	0.02
USD 255,719	Ready Capital Mortgage Financing 2022-FL9 4.846% 25/6/2037	254,670	0.05	USD 326,000	Sirius XM Radio 5.5% 1/7/2029	305,440	0.05
USD 45,000	Regions Financial 2.25% 18/5/2025	42,961	0.01	USD 120,000	Skyworks Solutions 0.9% 1/6/2023	117,066	0.02
USD 217,000	Republic Services 1.45% 15/2/2031	172,224	0.03	USD 869,626	SLM Private Education Loan Trust 2010-C 7.141% 15/10/2041	948,580	0.17
USD 250,000	Republic Services 2.9% 1/7/2026	238,317	0.04	USD 165,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	146,126	0.03
USD 364,536	RFMSI Series 2006-SA2 Trust 4.786% 25/8/2036	264,115	0.05	USD 240,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	219,087	0.04
USD 28,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	25,422	0.00	USD 140,000	SMB Private Education Loan Trust 2020-PT-A 3.2% 15/9/2054	131,760	0.02
USD 192,000	Roche 2.607% 13/12/2051	138,376	0.02	USD 350,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	288,232	0.05
USD 1,111,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	895,608	0.16	USD 960,000	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	877,026	0.16
USD 795,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	620,906	0.11	USD 138,000	South Carolina Public Service Authority 6.454% 1/1/2050	163,237	0.03
USD 170,000	Rockwall Independent School District 5% 15/2/2052	186,006	0.03	USD 619,000	Southern California Edison 3.65% 1/6/2051	490,457	0.09
USD 67,000	Roper Technologies 1.75% 15/2/2031	53,044	0.01	USD 9,000	Southern California Edison 3.7% 1/8/2025	8,860	0.00
USD 40,000	RWJ Barnabas Health 3.477% 1/7/2049	32,884	0.01	USD 2,875,000	Southern Power 0.9% 15/1/2026	2,577,298	0.46
USD 57,000	Ryder System 2.5% 1/9/2024	55,161	0.01	USD 25,000	Spartanburg County School District No 7 5% 1/3/2048	27,067	0.00
USD 67,000	S&P Global 1.25% 15/8/2030	53,739	0.01	USD 25,000	Sprint 7.125% 15/6/2024	25,908	0.01
USD 38,000	Sabre GLBL 7.375% 1/9/2025	36,122	0.01	USD 693,000	Sprint 7.875% 15/9/2023	713,872	0.13
USD 178,000	Sabre GLBL 9.25% 15/4/2025	175,994	0.03	USD 92,000	SRS Distribution 4.625% 1/7/2028	81,582	0.01
USD 192,000	Salesforce 2.9% 15/7/2051	144,600	0.03	USD 124,000	Standard Industries 4.75% 15/1/2028	108,851	0.02
USD 165,000	Salt River Project Agricultural Improvement & Power District 5% 1/12/2045	175,086	0.03	USD 40,000	Standard Industries 5% 15/2/2027	36,737	0.01
USD 95,000	San Antonio Water System 5% 15/5/2039	99,427	0.02	USD 110,000	State of California 7.3% 1/10/2039	141,257	0.02
USD 500,000	San Diego County Water Authority 5% 1/5/2052	562,674	0.10	USD 30,000	State of California 7.35% 1/11/2039	38,721	0.01
USD 45,000	San Diego Public Facilities Financing Authority 5% 15/5/2039	48,424	0.01	USD 25,000	State of California 7.5% 1/4/2034	32,058	0.01
USD 295,000	Sasol Financing USA 4.375% 18/9/2026	275,030	0.05	USD 60,000	State of California 7.55% 1/4/2039	80,272	0.01
USD 281,000	Sasol Financing USA 5.5% 18/3/2031	235,855	0.04	USD 40,000	State of Connecticut 3.31% 15/1/2026	39,199	0.01
USD 1,021,661	Saxon Asset Trust 2007-1 2.734% 25/1/2047	915,891	0.16	USD 160,000	State of Georgia 4% 1/7/2040	163,150	0.03
				USD 160,000	State of Georgia 4% 1/7/2041	161,789	0.03
				USD 275,000	State of Louisiana 5% 1/3/2038	306,809	0.05
				USD 220,000	State of Minnesota 4% 1/9/2038	226,381	0.04
				USD 205,000	State of Minnesota 5% 1/8/2036	226,872	0.04
				USD 150,000	State of New York 2.8% 15/2/2032	134,578	0.02
				USD 115,000	State of Oregon 5.892% 1/6/2027	122,124	0.02

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 330,000	State of Washington 4% 1/2/2036	340,785	0.06	USD 150,000	T-Mobile USA 2.05% 15/2/2028	130,971	0.02
USD 110,000	State of Washington 5% 1/8/2040	116,193	0.02	USD 67,000	T-Mobile USA 2.25% 15/11/2031	54,149	0.01
USD 45,000	State of Washington 5% 1/8/2040	48,654	0.01	USD 200,000	T-Mobile USA 2.4% 15/3/2029	173,131	0.03
USD 200,000	State Street 1.684% 18/11/2027	181,081	0.03	USD 279,000	T-Mobile USA 2.7% 15/3/2032	233,541	0.04
USD 76,000	Steel Dynamics 3.25% 15/10/2050	52,625	0.01	USD 201,000	T-Mobile USA 3.3% 15/2/2051	146,043	0.03
USD 75,000	Steel Dynamics 3.45% 15/4/2030	66,997	0.01	USD 87,000	T-Mobile USA 3.4% 15/10/2052	63,710	0.01
USD 69,000	Stem 0.5% 1/12/2028	55,737	0.01	USD 200,000	T-Mobile USA 3.75% 15/4/2027	192,284	0.03
USD 808,132	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	508,570	0.09	USD 129,000	T-Mobile USA 3.875% 15/4/2030	120,446	0.02
USD 274,409	Structured Asset Mortgage Loan Trust Series 2006-RF4 6% 25/10/2036	171,806	0.03	USD 97,000	Toyota Motor Credit 1.8% 13/2/2025	92,306	0.02
USD 35,000	Sumter Landing Community Development District 4.172% 1/10/2047	31,159	0.01	USD 67,000	Toyota Motor Credit 1.9% 12/9/2031	55,613	0.01
USD 349,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	300,836	0.05	USD 58,000	Toyota Motor Credit 3.05% 22/3/2027	55,725	0.01
USD 367,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	341,696	0.06	USD 263,000	Tri Pointe Homes 5.25% 1/6/2027	239,188	0.04
USD 47,000	Sunoco / Sunoco Finance 6% 15/4/2027	45,653	0.01	USD 12,000	Tri Pointe Homes 5.7% 15/6/2028	10,883	0.00
USD 100,000	Target 2.65% 15/9/2030	89,950	0.02	USD 90,000	Tri-County Metropolitan Transportation District of Oregon 5% 1/9/2043	100,907	0.02
USD 360,000	Tarrant County Cultural Education Facilities Finance 4% 15/2/2047	344,965	0.06	USD 134,000	Truist Bank 3.3% 15/5/2026	129,103	0.02
USD 593,000	Taylor Morrison Communities 5.875% 15/6/2027	570,772	0.10	USD 155,000	Truist Bank 3.8% 30/10/2026	151,569	0.03
USD 191,000	TEGNA 4.625% 15/3/2028	182,804	0.03	USD 90,000	UBS Commercial Mortgage Trust 2018-C11 5.069% 15/6/2051	81,829	0.01
USD 42,000	TEGNA 5% 15/9/2029	40,382	0.01	USD 75,000	UBS Commercial Mortgage Trust 2018-C12 4.788% 15/8/2051	71,668	0.01
USD 19,000	Teleflex 4.625% 15/11/2027	17,867	0.00	USD 863,000	UDR 1.9% 15/3/2033	648,417	0.11
USD 993,000	Tenet Healthcare 4.25% 1/6/2029	861,444	0.15	EUR 100,000	UGI International 2.5% 1/12/2029	78,346	0.01
USD 504,000	Tenet Healthcare 4.375% 15/1/2030	440,461	0.08	USD 35,000	Union Pacific 3.25% 5/2/2050	27,897	0.01
USD 18,000	Tenet Healthcare 4.625% 15/6/2028	16,380	0.00	USD 30,000	United Rentals North America 3.875% 15/11/2027	27,935	0.01
USD 82,000	Tenet Healthcare 4.875% 1/1/2026	78,185	0.01	USD 330,000	United Rentals North America 4.875% 15/1/2028	309,980	0.05
USD 59,000	Tenet Healthcare 5.125% 1/11/2027	54,987	0.01	USD 30,000	United Rentals North America 5.25% 15/1/2030	28,167	0.01
USD 226,000	Tenet Healthcare 6.125% 15/6/2030	216,008	0.04	USD 40,000	United Rentals North America 5.5% 15/5/2027	39,733	0.01
USD 59,000	Tenet Healthcare 6.25% 1/2/2027	56,736	0.01	USD 3,852,500	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	4,269,055	0.75
USD 30,000	Tennessee Housing Development Agency 3.75% 1/7/2038	29,535	0.00	USD 584,100	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	622,618	0.11
USD 15,000	Tennessee Housing Development Agency 3.85% 1/7/2043	14,621	0.00	USD 251,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	257,382	0.04
USD 15,000	Tennessee Housing Development Agency 3.95% 1/1/2049	14,671	0.00	USD 1,168,900	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2030	1,296,436	0.23
USD 80,000	Texas A&M University 2.836% 15/5/2027	76,762	0.01	USD 10,444,900	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024	12,172,124	2.15
USD 70,000	Texas Instruments 1.75% 4/5/2030	59,953	0.01	USD 2,576,000	United States Treasury Inflation Indexed Bonds 0.625% 15/4/2023	3,035,945	0.54
USD 25,000	Texas Private Activity Bond Surface Transportation 5% 31/12/2055	25,275	0.00	USD 272,000	United States Treasury Note/Bond 1.125% 15/2/2031	232,428	0.04
USD 105,000	Texas Private Activity Bond Surface Transportation 5% 30/6/2058	106,217	0.02	USD 213,000	United States Treasury Note/Bond 1.25% 30/6/2028	189,904	0.03
USD 200,000	TK Elevator US Newco 5.25% 15/7/2027	183,706	0.03	USD 357,000	United States Treasury Note/Bond 1.625% 15/8/2029	322,604	0.06
				USD 87,200	United States Treasury Note/Bond 1.625% 15/11/2050	60,478	0.01

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The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,221,600	United States Treasury Note/Bond 1.875% 15/11/2051	901,019	0.16	USD 1,610,000	Verizon Communications 3.875% 8/2/2029	1,551,840	0.27
USD 495,000	United States Treasury Note/Bond 2% 15/8/2051	376,656	0.07	USD 111,000	Vertiv 4.125% 15/11/2028	96,666	0.02
USD 110,000	United States Treasury Note/Bond 2.25% 15/8/2049	89,285	0.02	USD 30,000	Viasat 5.625% 15/4/2027	27,631	0.01
USD 757,000	United States Treasury Note/Bond 2.25% 15/2/2052	611,960	0.11	USD 170,000	Victor Valley Community College District 4% 1/8/2044	165,834	0.03
USD 7,000	United States Treasury Note/Bond 2.375% 15/5/2051	5,835	0.00	USD 570,000	Virginia College Building Authority 1.965% 1/2/2032	467,229	0.08
USD 78,000	United States Treasury Note/Bond 2.625% 31/5/2027	75,701	0.01	USD 105,000	Virginia Small Business Financing Authority 5% 31/12/2052	106,883	0.02
USD 670,000	United States Treasury Note/Bond 2.75% 30/4/2027	653,466	0.11	USD 192,000	Visa 2% 15/8/2050	127,157	0.02
USD 31,113,400	United States Treasury Note/Bond 2.75% 31/7/2027	30,345,581	5.36	USD 280,000	Vistra 7% 15/6/2171	262,012	0.05
USD 18,907,800	United States Treasury Note/Bond 2.75% 15/8/2032	18,329,713	3.24	USD 29,000	VMware 0.6% 15/8/2023	28,034	0.00
USD 6,186,400	United States Treasury Note/Bond 2.875% 15/5/2032	6,058,611	1.07	USD 65,000	VMware 1.8% 15/8/2028	54,344	0.01
USD 7,813,900	United States Treasury Note/Bond 2.875% 15/5/2052	7,284,544	1.29	USD 212,000	VMware 2.2% 15/8/2031	166,519	0.03
USD 9,552,400	United States Treasury Note/Bond 3% 15/8/2052	9,161,132	1.62	USD 220,000	VMware 4.65% 15/5/2027	218,483	0.04
USD 358,000	United Wholesale Mortgage 5.5% 15/11/2025	315,412	0.06	USD 672,000	VMware 4.7% 15/5/2030	643,405	0.11
USD 325,000	UnitedHealth 3.875% 15/12/2028	321,826	0.06	USD 200,000	Volkswagen of America Finance 4.25% 13/11/2023	199,862	0.03
USD 55,000	University of California 5.77% 15/5/2043	61,695	0.01	USD 200,000	Walt Disney 2% 1/9/2029	173,488	0.03
USD 500,000	University of Massachusetts Building Authority 5% 1/11/2052	543,585	0.10	USD 192,000	Walt Disney 2.75% 1/9/2049	139,941	0.03
USD 115,000	University of Michigan 5% 1/4/2047	127,859	0.02	USD 200,000	Walt Disney 3.8% 22/3/2030	194,455	0.03
USD 209,000	University of Southern California 3.028% 1/10/2039	179,124	0.03	USD 185,839	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 1.609% 25/6/2047	163,126	0.03
USD 95,000	University of Vermont and State Agricultural College 5% 1/10/2043	101,492	0.02	USD 715,283	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 1.657% 25/6/2047	578,554	0.10
USD 100,000	Univision Communications 6.625% 1/6/2027	96,809	0.02	USD 500,000	Washington Health Care Facilities Authority 4% 1/10/2045	485,064	0.09
USD 125,000	Univision Communications 7.375% 30/6/2030	123,849	0.02	USD 84,877	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 2.994% 25/11/2035	58,782	0.01
USD 366,246	Upstart Pass-Through Trust Series 2021-ST2 2.5% 20/4/2027	349,086	0.06	USD 33,685	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	27,088	0.00
USD 237,696	Upstart Pass-Through Trust Series 2021-ST3 2% 20/5/2027	226,386	0.04	USD 1,047,913	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA1 Trust 1.579% 25/12/2046	871,212	0.15
USD 414,000	US Bancorp 4.548% 22/7/2028	416,971	0.07	USD 203,879	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 2.599% 25/10/2036	165,642	0.03
USD 250,000	Ventas Realty 3.75% 1/5/2024	247,422	0.04	USD 95,000	Waste Management 1.15% 15/3/2028	80,979	0.01
USD 1,147,000	Verizon Communications 1.5% 18/9/2030	918,881	0.16	USD 67,000	Waste Management 1.5% 15/3/2031	53,328	0.01
USD 860,000	Verizon Communications 2.85% 3/9/2041	644,325	0.11	USD 68,000	Waste Management 2.95% 1/6/2041	53,352	0.01
USD 85,000	Verizon Communications 2.875% 20/11/2050	59,227	0.01	USD 69,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	57,515	0.01
USD 155,000	Verizon Communications 2.987% 30/10/2056	105,951	0.02	USD 27,487	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	26,307	0.00
USD 29,000	Verizon Communications 3.55% 22/3/2051	22,988	0.00				

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Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

		Market Value (EUR)	% of Net Assets			Market Value (EUR)	% of Net Assets
Holding	Description			Holding	Description		
USD 126,439	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.393% 15/8/2049	5,093	0.00	USD 198,000	WinWater Mortgage Loan Trust 2014-3 3.973% 20/11/2044	197,359	0.04
USD 21,531	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.115% 15/1/2059	20,895	0.00	USD 462,103	WinWater Mortgage Loan Trust 2015-5 3.75% 20/8/2045	377,931	0.07
USD 88,874	Wells Fargo Commercial Mortgage Trust 2017-C39 4.118% 15/9/2050	79,376	0.01	EUR 141,000	WMG Acquisition 2.25% 15/8/2031	111,353	0.02
USD 60,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	55,577	0.01	USD 305,000	WRKCo 3.9% 1/6/2028	294,013	0.05
USD 110,000	Wells Fargo Commercial Mortgage Trust 2017-C42 4.002% 15/12/2050	101,557	0.02	USD 177,000	WRKCo 4.9% 15/3/2029	177,643	0.03
USD 100,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 3.241% 13/12/2031	98,681	0.02	USD 750,000	Xerox 5% 15/8/2025	696,476	0.12
USD 15,209	Wells Fargo Commercial Mortgage Trust 2018-C44 3% 15/5/2051	11,228	0.00	USD 245,000	Xerox 5.5% 15/8/2028	213,772	0.04
USD 66,448	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	61,113	0.01	USD 88,000	XHR 4.875% 1/6/2029	77,098	0.01
USD 106,000	Wells Fargo Commercial Mortgage Trust 2018-C46 4.633% 15/8/2051	99,237	0.02	USD 51,000	XHR 6.375% 15/8/2025	49,912	0.01
USD 190,000	Welltower 2.05% 15/1/2029	160,989	0.03	USD 340,000	Xylem 1.95% 30/1/2028	300,415	0.05
USD 897,000	Welltower 3.85% 15/6/2032	820,212	0.15	USD 250,000	Xylem 2.25% 30/1/2031	209,504	0.04
USD 75,000	Welltower 4% 1/6/2025	74,099	0.01	USD 1,786,241	Yale Mortgage Loan Trust 2007-1 2.844% 25/6/2037	658,683	0.12
USD 265,000	Welltower 4.5% 15/1/2024	265,915	0.05	USD 170,000	Ysleta Independent School District 5% 15/8/2056	185,051	0.03
USD 54,000	Wesleyan University 4.781% 1/7/2116	48,577	0.01			352,248,550	62.24
USD 35,000	West Virginia Hospital Finance Authority 5% 1/6/2023	35,573	0.01		Total Bonds	544,103,925	96.14
USD 40,000	West Virginia Hospital Finance Authority 5% 1/6/2024	41,490	0.01		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	557,327,516	98.49
USD 91,000	Western Digital 4.75% 15/2/2026	87,653	0.02				
USD 23,822	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	21,655	0.00				
USD 22,000	William Lyon Homes 6.625% 15/7/2027	21,676	0.00				

** Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

				Unrealised appreciation/ Maturity(depreciation)		
Currency	Purchases	Currency	Sales	Counterparty	date	EUR
USD	600,000	CHF	572,939	HSBC Bank	21/9/2022	14,045
AUD	2,503,496	USD	1,728,363	HSBC Bank	21/9/2022	(12,031)
AUD	1,137,966	USD	786,473	JP Morgan	21/9/2022	(6,310)
AUD	2,632,368	USD	1,820,809	Barclays	21/9/2022	(16,117)
AUD	528,035	USD	366,116	Deutsche Bank	21/9/2022	(4,107)
AUD	2,588,962	USD	1,793,693	Citigroup	21/9/2022	(18,753)
AUD	170,000	JPY	15,561,237	Deutsche Bank	21/9/2022	4,256
AUD	139,000	USD	95,733	BNP Paribas	21/9/2022	(438)

Open Forward Foreign Exchange Contracts as at 31 August 2022

					Unrealised appreciation/ Maturity(depreciation)	
Currency	Purchases	Currency	Sales	Counterparty	date	EUR
AUD	367,468	USD	252,560	Goldman Sachs	21/9/2022	(635)
AUD	3,600,808	USD	2,505,649	Morgan Stanley	21/9/2022	(36,990)
AUD	144,739	USD	100,000	UBS	21/9/2022	(770)
AUD	324,000	USD	225,467	Bank of America	21/9/2022	(3,338)
AUD	795,000	JPY	73,987,765	BNP Paribas	21/9/2022	11,144
AUD	100,000	JPY	9,043,200	Bank of America	21/9/2022	3,299
AUD	140,000	JPY	12,934,406	HSBC Bank	21/9/2022	2,646
AUD	225,000	JPY	21,052,615	Citigroup	21/9/2022	2,342

(2) Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
AUD	695,000	CAD	631,588	Goldman Sachs	19/9/2022	(4,404)
AUD	1,670,000	USD	1,173,883	Bank of America	19/9/2022	(28,978)
BRL	4,670,732	USD	912,000	HSBC Bank	21/9/2022	(14,059)
BRL	3,681,035	USD	694,000	Citigroup	21/9/2022	13,630
BRL	1,258,613	USD	240,000	Goldman Sachs	14/9/2022	2,394
BRL	666,504	USD	120,000	Citigroup	14/9/2022	8,352
BRL	890,360	USD	162,000	BNP Paribas	21/9/2022	9,150
BRL	10,700	USD	2,000	Morgan Stanley	2/9/2022	68
BRL	3,200,832	USD	606,000	Citigroup	2/9/2022	12,352
BRL	2,844,834	USD	549,000	BNP Paribas	2/9/2022	580
BRL	3,385,941	USD	663,000	HSBC Bank	2/9/2022	(8,883)
CAD	541,682	USD	423,000	Morgan Stanley	21/9/2022	(10,574)
CAD	242,227	USD	190,000	Barclays	21/9/2022	(5,572)
CAD	471,901	USD	365,000	Citigroup	21/9/2022	(5,710)
CAD	170,000	JPY	17,629,119	Bank of America	21/9/2022	2,221
CAD	475,167	USD	367,000	Goldman Sachs	21/9/2022	(5,225)
CAD	1,212,909	USD	939,500	Deutsche Bank	21/9/2022	(16,031)
CAD	413,019	USD	316,000	BNP Paribas	21/9/2022	(1,548)
CAD	325,000	JPY	33,862,075	Deutsche Bank	21/9/2022	3,098
CAD	386,287	USD	300,000	HSBC Bank	21/9/2022	(5,892)
CAD	282,206	USD	216,000	Bank of America	21/9/2022	(1,142)
CAD	1,551,469	USD	1,204,000	JP Morgan	21/9/2022	(22,757)
				Royal Bank of Canada	21/9/2022	(4,527)
CAD	256,737	USD	200,000	Bank of America	19/9/2022	(5,425)
CAD	377,702	USD	293,000	Deutsche Bank	21/9/2022	1,608
CHF	99,358	USD	100,000	HSBC Bank	21/9/2022	(3,619)
CHF	289,802	USD	300,000	JP Morgan	21/9/2022	(34,996)
CHF	1,748,296	USD	1,823,000	Citigroup	21/9/2022	(8,795)
CHF	397,182	USD	415,000	JP Morgan	21/9/2022	28,652
CHF	1,100,000	EUR	1,094,344	HSBC Bank	21/9/2022	40,608
CHF	2,160,000	EUR	2,164,548	Morgan Stanley	21/9/2022	(23,343)
CHF	878,689	USD	922,000	Bank of America	21/9/2022	(2,765)
CHF	192,857	USD	200,000	UBS	21/9/2022	4,556
CHF	1,060,000	EUR	1,077,604	BNP Paribas	21/9/2022	(18,981)
CHF	886,876	USD	926,000	Goldman Sachs	21/9/2022	(2,950)
CHF	94,893	USD	100,000	Bank of America	19/9/2022	4,299
CHF	476,652	GBP	416,000	BNP Paribas	19/9/2022	(14,474)
CHF	490,464	USD	516,000	Barclays	14/9/2022	(21,127)
CNH	4,670,000	USD	698,142	Royal Bank of Canada	21/9/2022	(2,965)
CNH	741,800	USD	110,513	Deutsche Bank	21/9/2022	(48,707)
CNH	12,241,918	USD	1,823,562	HSBC Bank	14/9/2022	(31,849)
CNH	8,802,000	USD	1,307,875	JP Morgan	21/9/2022	3,326
CNH	785,000	EUR	110,282	BNP Paribas	21/9/2022	(16,008)
CNH	4,497,087	USD	668,000	Citigroup	21/9/2022	(7,950)
CNH	2,414,459	USD	358,000	HSBC Bank	21/9/2022	(7,551)
CNH	2,424,117	USD	359,000	Morgan Stanley	21/9/2022	(4,559)
CNH	1,623,960	USD	240,000	JP Morgan	21/9/2022	(7,050)
CNH	2,255,133	USD	334,000	Citigroup	22/9/2022	(2,851)
CNH	1,152,909	USD	170,000	Citigroup	23/11/2022	(721)
COP	810,556,000	USD	180,964	HSBC Bank	19/9/2022	(8,548)
CZK	13,890,336	USD	574,000	Citigroup	14/9/2022	(132,863)
EUR	1,754,769	USD	1,890,000	Deutsche Bank	21/9/2022	47,503
EUR	8,637,000	GBP	7,409,410	Bank of America	21/9/2022	(101,702)
EUR	3,475,722	USD	3,583,632	HSBC Bank	21/9/2022	(17,027)
EUR	760,427	AUD	1,136,000	JP Morgan	21/9/2022	434,221
EUR	46,444,444	GBP	39,689,000	Barclays	21/9/2022	(31,546,129)
EUR	680,929,190	USD	713,711,840	JP Morgan	21/9/2022	14
EUR	166,735	DKK	1,240,000	BNP Paribas	21/9/2022	2,433
EUR	2,440,000	GBP	2,102,676			

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
EUR	48,545	CAD	66,000	Morgan Stanley	21/9/2022	(1,617)
EUR	432,038	ZAR	7,369,000	JP Morgan	21/9/2022	1,618
EUR	1,254,171	MXN	27,645,000	Goldman Sachs	21/9/2022	(109,676)
				Royal Bank of Canada	21/9/2022	(10,807)
EUR	239,611	HKD	1,968,000	Bank of America	21/9/2022	(2,070)
EUR	206,617	JPY	28,972,000	Bank of America	21/9/2022	6,045
EUR	2,482,832	SEK	26,449,000	Deutsche Bank	21/9/2022	(29,610)
EUR	335,415	MXN	7,399,000	Royal Bank of Canada	21/9/2022	(715,962)
EUR	27,219,439	USD	27,983,883	Barclays	21/9/2022	10,747
EUR	1,800,000	GBP	1,543,433	Deutsche Bank	21/9/2022	(643,787)
EUR	18,720,928	USD	19,398,323	Deutsche Bank	21/9/2022	(456)
EUR	10,184	CAD	14,000	BNP Paribas	21/9/2022	(100,526)
EUR	6,174,393	USD	6,285,808	HSBC Bank	21/9/2022	(202,724)
EUR	6,617,768	USD	6,832,330	HSBC Bank	21/9/2022	207
EUR	232,061	GBP	200,000	JP Morgan	21/9/2022	(357,401)
EUR	10,597,887	USD	10,974,300	UBS	21/9/2022	(10,526)
EUR	240,176	NOK	2,500,000	Citigroup	21/9/2022	(125,821)
EUR	3,486,000	USD	3,618,087	Goldman Sachs	21/9/2022	(15,872)
EUR	441,408	NOK	4,560,000	Westpac	21/9/2022	(12,183)
EUR	835,169	CHF	830,000	Morgan Stanley	21/9/2022	(18,488)
EUR	1,359,733	CHF	1,350,000	HSBC Bank	21/9/2022	(7,380)
EUR	533,700	CHF	530,000	Bank of America	21/9/2022	(15,676)
EUR	1,086,902	CHF	1,080,000	Morgan Stanley	21/9/2022	(16,620)
EUR	17,081,088	USD	17,127,381	HSBC Bank	21/9/2022	(56,891)
EUR	1,992,845	NOK	20,440,000	JP Morgan	21/9/2022	(7,360)
EUR	533,720	CHF	530,000	Goldman Sachs	21/9/2022	(27,695)
EUR	1,070,000	USD	1,099,600	Royal Bank of Canada	15/9/2022	(493,142)
EUR	21,753,000	USD	22,275,583	JP Morgan	19/9/2022	8,404
EUR	650,000	NOK	6,397,368	Royal Bank of Canada	21/9/2022	900
EUR	136,407	AUD	198,000	HSBC Bank	19/9/2022	(295)
EUR	220,000	CZK	5,420,327	BNP Paribas	19/9/2022	(218)
EUR	220,000	CZK	5,418,438	BNP Paribas	19/9/2022	(5,532)
EUR	442,000	USD	448,246	Citigroup	19/9/2022	2,590
EUR	436,000	USD	434,102	JP Morgan	14/9/2022	1,357
EUR	440,000	USD	439,193	JP Morgan	19/9/2022	252
EUR	215,000	USD	215,091	Morgan Stanley	21/9/2022	(29,689)
GBP	897,320	USD	1,071,783	HSBC Bank	21/9/2022	(100,463)
GBP	2,481,858	USD	2,982,771	Deutsche Bank	21/9/2022	(14,350)
GBP	9,231,371	EUR	10,715,993	Goldman Sachs	21/9/2022	31,102
GBP	2,718,181	EUR	3,120,000	JP Morgan	21/9/2022	(47,890)
GBP	965,139	USD	1,168,771	Citigroup	21/9/2022	(32,706)
GBP	616,780	USD	749,018	Deutsche Bank	21/9/2022	(55,769)
GBP	1,084,578	USD	1,315,366	Barclays	21/9/2022	2,988
GBP	839,312	EUR	970,000	JP Morgan	21/9/2022	(3,809)
GBP	2,914,000	EUR	3,381,919	BNP Paribas	21/9/2022	2,676
GBP	839,042	EUR	970,000	Westpac	21/9/2022	24,355
GBP	4,127,339	EUR	4,760,341	Barclays	21/9/2022	(26,178)
GBP	910,000	USD	1,082,989	Citigroup	21/9/2022	(1,566)
GBP	410,115	EUR	477,000	HSBC Bank	21/9/2022	(303,076)
GBP	11,173,934	EUR	13,256,670	Goldman Sachs	21/9/2022	(40,858)
GBP	944,177	USD	1,137,384	BNP Paribas	21/9/2022	(10,119)
GBP	331,995	USD	395,676	Royal Bank of Canada	21/9/2022	(7,442)
GBP	251,917	USD	300,000	Bank of America	19/9/2022	1,558
GBP	416,000	CHF	470,914	Morgan Stanley	21/9/2022	(27,511)
GBP	1,091,000	EUR	1,292,273	UBS	21/9/2022	(2,242)
GBP	360,000	USD	420,307			

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
IDR	1,901,835,000	USD	130,000	JP Morgan	21/9/2022	(1,993)
IDR	23,435,752,230	EUR	1,505,186	Citigroup	21/9/2022	69,435
IDR	8,220,000,000	USD	546,652	Morgan Stanley	14/12/2022	4,673
IDR	13,640,819,995	USD	919,626	Bank of America	14/12/2022	(4,628)
IDR	5,796,000,000	USD	393,536	HSBC Bank	14/12/2022	(4,731)
IDR	10,503,180,005	USD	714,083	BNP Paribas	14/12/2022	(9,506)
JPY	366,582,193	USD	2,733,345	JP Morgan	21/9/2022	(88,099)
				Royal Bank of Canada	21/9/2022	(3,758)
JPY	13,337,290	USD	100,000	Bank of America	21/9/2022	(1,380)
JPY	17,745,909	CAD	170,000	Bank of America	21/9/2022	(30,123)
JPY	118,199,941	USD	883,053	Morgan Stanley	21/9/2022	(29,324)
JPY	131,746,679	USD	980,000	Goldman Sachs	21/9/2022	(6,949)
JPY	26,753,220	USD	200,000	HSBC Bank	21/9/2022	(18,692)
JPY	98,264,016	USD	727,754	Citigroup	21/9/2022	(21,748)
JPY	76,669,606	USD	575,000	HSBC Bank	21/9/2022	(3,583)
JPY	19,550,335	CAD	190,000	Royal Bank of Canada	21/9/2022	(2,263)
JPY	13,930,285	CAD	135,000	BNP Paribas	21/9/2022	(20,327)
JPY	100,704,134	USD	747,000	Deutsche Bank	21/9/2022	(31,764)
JPY	141,479,522	USD	1,052,673	Deutsche Bank	21/9/2022	(14,431)
JPY	47,402,886	AUD	520,000	JP Morgan	21/9/2022	(2,719)
JPY	9,123,708	AUD	100,000	Citigroup	21/9/2022	(1,254)
JPY	13,127,660	AUD	140,000	Royal Bank of Canada	21/9/2022	(1,580)
JPY	63,438,883	AUD	670,000	Deutsche Bank	22/9/2022	(14,438)
JPY	59,801,458	USD	446,000	Goldman Sachs	19/9/2022	(13,416)
KRW	863,519,700	USD	658,000	Morgan Stanley	21/9/2022	44,343
MXN	38,091,192	USD	1,838,044	Bank of America	21/9/2022	35,829
MXN	27,978,383	USD	1,346,798	Goldman Sachs	19/9/2022	(7,058)
MXN	13,004,482	USD	650,000	Deutsche Bank	21/9/2022	15,815
NOK	5,850,192	EUR	570,846	Royal Bank of Canada	21/9/2022	(3,624)
NOK	1,954,816	USD	200,000	Deutsche Bank	21/9/2022	(18,274)
NOK	8,996,052	USD	922,000	Goldman Sachs	21/9/2022	564
NOK	1,996,573	USD	200,000	Morgan Stanley	21/9/2022	4,800
NOK	8,640,800	USD	863,200	HSBC Bank	21/9/2022	(661)
NOK	4,729,874	USD	475,800	JP Morgan	21/9/2022	204
NOK	5,526,922	USD	555,000	Bank of America	21/9/2022	1,565
NOK	4,196,600	USD	420,000	JP Morgan	21/9/2022	128,972
NOK	26,865,872	EUR	2,565,154	BNP Paribas	21/9/2022	(6,076)
NOK	7,893,249	USD	799,000	Citigroup	21/9/2022	(1,869)
NOK	2,529,773	USD	256,000	HSBC Bank	21/9/2022	(135,416)
NZD	6,895,781	USD	4,360,089	Bank of America	21/9/2022	(10,591)
NZD	649,792	USD	408,680	Deutsche Bank	21/9/2022	(9,222)
NZD	706,169	USD	441,845	Morgan Stanley	21/9/2022	(6,167)
NZD	842,789	USD	522,480	Citigroup	21/9/2022	(2,538)
NZD	731,517	USD	450,678	BNP Paribas	21/9/2022	(720)
NZD	380,341	USD	233,722	JP Morgan	21/9/2022	(10,767)
NZD	778,931	USD	487,967	Royal Bank of Canada	21/9/2022	(2,304)
NZD	159,468	USD	100,000	Barclays	21/9/2022	(13,524)
NZD	2,300,000	USD	1,422,556	Morgan Stanley	21/9/2022	(32,726)
SEK	6,984,788	USD	688,000	Westpac	21/9/2022	(6,387)
SEK	997,818	USD	100,000	Deutsche Bank	21/9/2022	(36,332)
SEK	9,900,223	USD	965,100	Royal Bank of Canada	21/9/2022	(4,745)
SEK	1,015,350	USD	100,000	BNP Paribas	21/9/2022	(8,809)
SEK	2,970,750	USD	287,500	Citigroup	21/9/2022	(5,940)
SEK	3,330,790	USD	318,400	JP Morgan	21/9/2022	(5,136)
SEK	4,209,255	USD	400,000	Goldman Sachs	21/9/2022	(151)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
SEK	1,057,079	USD	100,000	HSBC Bank	21/9/2022	(838)
TRY	2,319,360	USD	128,000	Deutsche Bank	29/9/2022	(2,976)
TRY	9,533,100	USD	508,000	Goldman Sachs	29/9/2022	5,838
TRY	7,533,534	USD	406,000	JP Morgan	29/9/2022	70
USD	120,000	MXN	2,411,006	Goldman Sachs	14/9/2022	685
USD	120,000	BRL	591,965	Goldman Sachs	14/9/2022	5,986
USD	846,242	MXN	17,217,000	Deutsche Bank	21/9/2022	(4,612)
USD	1,947,383	MXN	40,335,197	Citigroup	21/9/2022	(45,900)
USD	4,558,889	AUD	6,461,376	HSBC Bank	21/9/2022	128,961
USD	1,315,856	CNH	8,802,000	Barclays	14/9/2022	39,820
USD	256,000	NOK	2,487,935	BNP Paribas	21/9/2022	6,064
USD	300,000	CHF	291,443	BNP Paribas	21/9/2022	1,946
USD	23,250,237	EUR	21,753,000	HSBC Bank	15/9/2022	1,466,508
USD	668,000	CNH	4,484,411	Deutsche Bank	21/9/2022	17,842
				Royal Bank of Canada	21/9/2022	9,575
USD	358,000	CNH	2,403,234	Royal Bank of Canada	21/9/2022	278,532
USD	11,743,225	EUR	11,444,348	Morgan Stanley	21/9/2022	3,756
USD	799,136	AUD	1,160,167	BNP Paribas	21/9/2022	1,671,743
USD	68,793,909	EUR	67,002,980	Bank of America	21/9/2022	24,794
USD	825,000	JPY	110,894,016	Goldman Sachs	21/9/2022	7,140
USD	400,000	AUD	573,025	Westpac	21/9/2022	5,229
USD	200,000	CAD	255,814	Deutsche Bank	21/9/2022	9,400
USD	500,000	CAD	644,365	Deutsche Bank	21/9/2022	50,911
USD	1,809,000	NOK	17,500,445	Royal Bank of Canada	21/9/2022	10,180
USD	555,000	CAD	715,578	Bank of America	21/9/2022	4,954
USD	564,750	CHF	547,374	Citigroup	21/9/2022	7,964
USD	576,000	CAD	746,078	JP Morgan	21/9/2022	11,853
USD	805,169	AUD	1,157,139	Goldman Sachs	21/9/2022	2,398
USD	216,000	BRL	1,111,082	Citigroup	21/9/2022	9,116
USD	533,250	CHF	512,496	Royal Bank of Canada	21/9/2022	24,368
USD	760,300	JPY	101,986,561	Royal Bank of Canada	21/9/2022	(966)
USD	200,000	CHF	196,511	Royal Bank of Canada	21/9/2022	1,944
USD	100,000	NZD	160,057	Goldman Sachs	21/9/2022	33,918
USD	1,180,368	GBP	987,178	UBS	21/9/2022	37,977
USD	762,828	ZAR	12,387,186	Deutsche Bank	21/9/2022	25,169
USD	510,000	SEK	5,167,956	Morgan Stanley	21/9/2022	7,012
USD	520,000	NOK	5,106,550	BNP Paribas	21/9/2022	13,046
USD	657,000	CAD	845,780	Deutsche Bank	21/9/2022	57,623
USD	1,244,545	GBP	1,021,995	Deutsche Bank	21/9/2022	11,859
USD	1,054,632	AUD	1,521,007	Citigroup	21/9/2022	1,449
USD	200,000	AUD	289,612	Citigroup	21/9/2022	26,948
USD	829,000	JPY	111,149,645	Goldman Sachs	21/9/2022	1,711
USD	100,000	NZD	160,437	HSBC Bank	21/9/2022	59,862
USD	1,388,000	JPY	184,051,606	Goldman Sachs	21/9/2022	16,557
USD	428,000	JPY	57,017,614	Barclays	21/9/2022	626
USD	174,000	BRL	901,842	Citigroup	21/9/2022	36,220
USD	979,000	SEK	10,049,594	JP Morgan	21/9/2022	3,904
USD	881,000	NOK	8,731,205	JP Morgan	21/9/2022	1,904,015
USD	53,666,880	EUR	51,669,886	Barclays	21/9/2022	25,072
USD	1,817,886	NZD	2,926,437	JP Morgan	21/9/2022	(3,681)
USD	89,667	MXN	1,889,000	HSBC Bank	21/9/2022	46,484
USD	1,376,603	GBP	1,145,320	JP Morgan	21/9/2022	15,688
USD	750,000	CHF	718,003	Bank of America	21/9/2022	2,281,023
USD	97,575,431	EUR	95,125,357	Citigroup	21/9/2022	1,650
USD	100,000	NOK	979,018	Citigroup	21/9/2022	545,631
USD	23,271,084	EUR	22,685,136			

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
USD	1,307,790	CNH	8,802,000	HSBC Bank	21/9/2022	31,666
USD	1,051,000	CHF	1,011,371	Deutsche Bank	21/9/2022	16,664
USD	230,000	NOK	2,269,893	UBS	21/9/2022	1,975
USD	1,032,000	TRY	20,196,240	Goldman Sachs	29/9/2022	(56,482)
USD	1,561,753	JPY	210,376,729	JP Morgan	21/9/2022	43,692
USD	1,020,076	JPY	137,352,488	Deutsche Bank	21/9/2022	28,953
USD	288,590	NZD	458,911	Deutsche Bank	21/9/2022	7,442
USD	395,000	NOK	3,903,051	Bank of America	21/9/2022	2,915
USD	45,956,481	EUR	43,221,876	Westpac	21/9/2022	2,654,984
USD	713,000	CAD	920,655	HSBC Bank	21/9/2022	12,043
USD	17,442,003	EUR	16,616,371	Morgan Stanley	21/9/2022	795,414
USD	1,700,000	IDR	25,301,100,000	Citigroup	21/9/2022	(2,898)
USD	200,000	SEK	2,041,475	HSBC Bank	21/9/2022	8,482
USD	809,000	CHF	767,427	Morgan Stanley	21/9/2022	24,128
USD	585,500	CAD	754,187	JP Morgan	21/9/2022	11,284
USD	1,048,006	NZD	1,685,658	JP Morgan	21/9/2022	15,324
USD	1,679,287	GBP	1,389,381	JP Morgan	21/9/2022	65,711
USD	400,000	NOK	3,960,114	HSBC Bank	21/9/2022	2,185
USD	515,234	EUR	496,548	HSBC Bank	21/9/2022	17,794
USD	100,000	NOK	1,008,423	Goldman Sachs	21/9/2022	(1,299)
USD	100,000	CAD	130,736	Bank of America	21/9/2022	464
USD	3,282,979	GBP	2,738,351	Morgan Stanley	21/9/2022	102,808
USD	223,478	NZD	355,147	Bank of America	21/9/2022	5,900
USD	53,839,227	EUR	53,270,966	Deutsche Bank	21/9/2022	474,985
USD	192,000	BRL	1,048,474	Morgan Stanley	21/9/2022	(9,545)
USD	670,000	SEK	7,010,647	JP Morgan	21/9/2022	12,334
USD	100,000	JPY	13,601,264	Morgan Stanley	21/9/2022	1,856
USD	200,000	SEK	2,085,027	Morgan Stanley	21/9/2022	4,404
USD	434,000	CAD	562,220	Morgan Stanley	21/9/2022	5,947
USD	498,403	AUD	728,492	BNP Paribas	21/9/2022	(1,024)
USD	897,009	IDR	13,573,340,893	Bank of America	14/12/2022	(13,328)
USD	1,084,192	IDR	16,489,209,045	Goldman Sachs	14/12/2022	(21,665)
USD	1,288,218	EUR	1,280,000	UBS	21/9/2022	5,986
USD	2,841,396	NZD	4,566,851	Morgan Stanley	21/9/2022	43,613
USD	715,673	IDR	10,847,450,062	Citigroup	14/12/2022	(11,835)
USD	547,424	IDR	8,340,000,000	BNP Paribas	14/12/2022	(11,895)
USD	358,000	BRL	1,997,282	Citigroup	21/9/2022	(25,919)
USD	240,000	BRL	1,336,440	Citigroup	14/9/2022	(17,364)
USD	2,849,023	CNH	19,312,777	JP Morgan	21/9/2022	49,071
USD	690,012	CNH	4,670,000	Goldman Sachs	14/9/2022	13,007
USD	162,000	BRL	889,220	Royal Bank of Canada	21/9/2022	(8,931)
USD	375,000	JPY	50,300,894	BNP Paribas	21/9/2022	12,030
USD	396,843	GBP	331,971	BNP Paribas	21/9/2022	11,312
USD	100,000	NZD	160,481	HSBC Bank	21/9/2022	1,684
USD	100,000	CAD	128,746	UBS	21/9/2022	1,976
USD	100,000	CHF	96,616	UBS	21/9/2022	1,191
USD	442,000	ZAR	7,352,268	HSBC Bank	21/9/2022	11,792
USD	303,075	NZD	483,979	BNP Paribas	21/9/2022	6,573
USD	112,000	BRL	614,632	BNP Paribas	21/9/2022	(6,148)
USD	300,000	SEK	3,085,314	BNP Paribas	21/9/2022	10,559
USD	3,129,390	EUR	3,071,960	Barclays	21/9/2022	52,009
USD	608,000	BRL	3,244,534	Citigroup	2/9/2022	(18,788)
USD	243,000	JPY	33,045,570	Nomura	21/9/2022	4,550
USD	447,020	EUR	440,000	JP Morgan	14/9/2022	6,460
USD	100,000	SEK	1,017,261	Goldman Sachs	21/9/2022	4,566
USD	100,000	CAD	128,167	Goldman Sachs	21/9/2022	2,416
USD	957,441	GBP	790,687	Citigroup	21/9/2022	39,164
USD	549,000	BRL	2,892,634	JP Morgan	2/9/2022	(9,810)
USD	334,000	CNH	2,260,506	Bank of America	21/9/2022	6,273

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
USD	240,000	CNH	1,620,795	Goldman Sachs	21/9/2022	5,017
USD	1,552,603	NZD	2,478,291	Citigroup	21/9/2022	34,313
USD	3,067,422	EUR	3,000,000	Goldman Sachs	21/9/2022	62,108
USD	663,000	BRL	3,403,979	BNP Paribas	2/9/2022	5,400
USD	254,937	MXN	5,197,000	Goldman Sachs	13/9/2022	(2,296)
USD	222,717	EUR	215,000	BNP Paribas	19/9/2022	7,362
USD	718,000	COP	3,043,061,700	Citigroup	19/9/2022	32,958
USD	881,304	EUR	863,000	JP Morgan	19/9/2022	16,898
USD	881,305	EUR	863,000	Royal Bank of Canada	19/9/2022	16,899
USD	135,628	GBP	113,981	Barclays	21/9/2022	3,259
USD	650,000	MXN	13,141,400	Deutsche Bank	19/9/2022	298
USD	298,000	CLP	267,902,000	Citigroup	22/9/2022	1,294
USD	300,955	EUR	294,000	Morgan Stanley	23/11/2022	5,140
USD	2,309,397	MXN	46,510,000	HSBC Bank	13/9/2022	7,279
USD	938,056	COP	4,110,560,000	JP Morgan	23/11/2022	23,868
USD	446,486	AUD	642,000	JP Morgan	19/9/2022	6,356
USD	658,000	KRW	870,073,400	Citigroup	19/9/2022	8,532
USD	111,000	ZAR	1,899,136	Citigroup	21/9/2022	(120)
USD	111,000	ZAR	1,887,244	BNP Paribas	21/9/2022	575
USD	663,000	BRL	3,413,223	HSBC Bank	4/10/2022	8,992
USD	1,423,838	AUD	2,060,000	Barclays	21/9/2022	11,551
USD	144,000	BRL	733,150	JP Morgan	4/10/2022	3,517
USD	508,000	GBP	434,408	HSBC Bank	9/9/2022	3,645
USD	508,000	CAD	661,731	HSBC Bank	9/9/2022	4,141
USD	508,000	EUR	508,543	HSBC Bank	9/9/2022	(1,005)
USD	508,000	AUD	737,597	HSBC Bank	9/9/2022	2,426
ZAR	12,950,000	EUR	756,299	HSBC Bank	21/9/2022	104
ZAR	3,187,268	USD	186,444	JP Morgan	21/9/2022	46
ZAR	11,212,287	USD	654,192	Bank of America	21/9/2022	1,845
ZAR	3,851,597	USD	231,250	Citigroup	21/9/2022	(5,880)
ZAR	5,901,154	USD	359,000	HSBC Bank	19/9/2022	(13,631)
ZAR	4,981,368	USD	298,000	Bank of America	19/9/2022	(6,470)
ZAR	2,967,457	USD	175,625	Goldman Sachs	21/9/2022	(1,993)
Net unrealised depreciation						(22,036,565)
CHF Hedged Share Class						
CHF	9,702	EUR	9,945	BNY Mellon	15/9/2022	(41)
EUR	56	CHF	54	BNY Mellon	15/9/2022	1
Net unrealised depreciation						(40)
GBP Hedged Share Class						
EUR	53	GBP	44	BNY Mellon	15/9/2022	-
GBP	4,183	EUR	4,961	BNY Mellon	15/9/2022	(109)
Net unrealised depreciation						(109)
JPY Hedged Share Class						
EUR	73,642	JPY	10,041,020	BNY Mellon	15/9/2022	1,322
JPY	1,988,062,856	EUR	14,469,283	BNY Mellon	15/9/2022	(150,267)
Net unrealised depreciation						(148,945)
SEK Hedged Share Class						
EUR	2,595,783	SEK	27,543,677	BNY Mellon	15/9/2022	16,207
SEK	1,705,917,978	EUR	164,413,718	BNY Mellon	15/9/2022	(4,648,541)
Net unrealised depreciation						(4,632,334)
USD Hedged Share Class						
EUR	111,227	USD	110,665	BNY Mellon	15/9/2022	709
USD	19,492,482	EUR	19,069,090	BNY Mellon	15/9/2022	397,984
Net unrealised appreciation						398,693
Total net unrealised depreciation (EUR underlying exposure - EUR 1,887,480,034)						(26,419,300)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
(92)	EUR	Euro BOBL	September 2022	11,336,240	274,810
(24)	EUR	Euro Bund	September 2022	3,557,280	88,142
(66)	EUR	Euro BUXL	September 2022	10,966,560	318,343
(374)	EUR	Euro Schatz	September 2022	40,638,840	180,743
(61)	EUR	Euro-BTP	September 2022	7,321,220	356,327
(88)	EUR	Euro-OAT	September 2022	12,170,400	(116,830)
(13)	EUR	Short-Term Euro-BTP	September 2022	1,404,000	(15,666)
(16)	JPY	Japanese 10 Year Bond (OSE)	September 2022	17,228,842	(5,545)
53	AUD	Australian 10 Year Bond	September 2022	4,358,864	42,571
(83)	AUD	Australian 3 Year Bond	September 2022	6,123,599	(25,639)
(3)	EUR	Dax Index	September 2022	970,350	4,651
(11)	EUR	EURO STOXX 50 Index	September 2022	390,610	(14,546)
(113)	EUR	EURO STOXX Banks Index	September 2022	449,175	(6,515)
1	GBP	FTSE 100 Index	September 2022	84,758	1,578
2	EUR	FTSE MIB Market Index	September 2022	217,450	(550)
10	USD	MSCI Emerging Markets Index	September 2022	494,437	(7,097)
3	USD	NASDAQ 100 E-Mini Index	September 2022	747,023	(30,071)
(32)	USD	Russell 2000 E-Mini Index	September 2022	2,966,882	(215,801)
5	USD	S&P 500 E-Mini Index	September 2022	999,757	(31,720)
17	KRW	Korean 10 Year Bond	September 2022	1,403,575	(43,882)
(12)	EUR	3 Month EURIBOR	December 2022	2,945,100	600
(17)	USD	US Long Bond (CBT)	December 2022	2,315,783	12,441
67	USD	US Treasury 10 Year Note (CBT)	December 2022	7,842,949	(36,120)
(393)	USD	US Ultra 10 Year Note	December 2022	49,281,842	200,769
(28)	USD	US Ultra Bond (CBT)	December 2022	4,216,558	(37,609)
(44)	GBP	Long Gilt	December 2022	5,528,789	89,866
373	USD	US Treasury 2 Year Note (CBT)	December 2022	77,687,485	(116,003)
(574)	USD	US Treasury 5 Year Note (CBT)	December 2022	63,628,285	214,031
(139)	EUR	3 Month EURIBOR	March 2023	33,962,912	143,978
43	USD	3 Month SOFR	March 2023	10,343,493	(24,726)
29	GBP	3 Month SONIA	March 2023	8,104,639	(42,860)
5	USD	3 Month SOFR	June 2023	1,201,357	(1,200)
(8)	USD	3 Month SOFR	September 2023	1,923,071	3,424
(126)	USD	3 Month SOFR	June 2024	30,455,252	61,399
127	EUR	3 Month EURIBOR	March 2025	31,065,787	(30,888)
Total				454,333,164	1,190,405

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (261,764)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	(29,747)	438
CDS	USD 495,000	Fund receives default protection on CDX.NA.HY.35.V1; and pays Fixed 5%	Bank of America	20/12/2025	18,873	(4,258)
CDS	USD 476,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	4,098	31,818
CDS	USD 476,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	3,830	31,818
CDS	USD 100,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	710	6,684

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 8,061,296	Fund receives default protection on CDX.NA.IG.38.V1; and pays Fixed 1%	Bank of America	20/6/2027	33,223	(31,578)
CDS	EUR 2,564,000	Fund receives default protection on ITRAXX.FINSR.37.V1; and pays Fixed 1%	Bank of America	20/6/2027	(6,851)	31,574
CDS	USD 55,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	1,541	7,640
CDS	USD 30,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	565	4,167
CDS	USD 524,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	795	6,150
CDS	USD 525,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	796	6,162
CDS	USD 520,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	789	6,103
CDS	USD 740,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	1,265	8,685
CDS	USD (25,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(1,546)	2,699
CDS	USD (35,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(1,787)	3,779
CDS	USD (11,666)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(559)	1,260
CDS	EUR (2,668)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	(151)	(72)
CDS	EUR (7,472)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	(423)	(201)
CDS	EUR (100,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	(4,774)	(2,687)
CDS	USD 4,866,536	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/6/2027	78,579	325,299
CDS	USD 55,000	Fund receives default protection on Xerox; and pays Fixed 1%	BNP Paribas	20/6/2024	(808)	1,089
CDS	USD (102,273)	Fund provides default protection on CCO Holdings / CCO Holdings Capital; and receives Fixed 5%	BNP Paribas	20/12/2025	(7,806)	7,468
CDS	USD (61,364)	Fund provides default protection on CCO Holdings / CCO Holdings Capital; and receives Fixed 5%	BNP Paribas	20/12/2025	(4,690)	4,481
CDS	EUR (60,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	BNP Paribas	20/12/2025	(4,997)	1,662
CDS	USD (150,000)	Fund provides default protection on AT&T; and receives Fixed 1%	BNP Paribas	20/6/2027	(720)	(1,637)
CDS	EUR (140,000)	Fund provides default protection on Saipem Finance International; and receives Fixed 5%	BNP Paribas	20/6/2027	(16,162)	(21,101)
CDS	USD 80,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/6/2027	(428)	625
CDS	USD 47,059	Fund receives default protection on Simon Property; and pays Fixed 1%	BNP Paribas	20/6/2027	(255)	383
CDS	USD 32,941	Fund receives default protection on Simon Property; and pays Fixed 1%	BNP Paribas	20/6/2027	(172)	268
CDS	EUR 250,000	Fund receives default protection on UniCredit; and pays Fixed 1%	BNP Paribas	20/6/2027	1,069	28,952
CDS	USD 45,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2024	2,930	6,251
CDS	EUR (10,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2026	(3,115)	(2,905)
CDS	USD 100,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/12/2026	526	813
CDS	EUR 102,204	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	1,520	662
CDS	EUR 51,096	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	760	331

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 106,700	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	977	691
CDS	EUR 348,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	3,810	2,253
CDS	USD 360,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(1,855)	24,064
CDS	USD 370,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(1,764)	24,732
CDS	USD 464,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(2,123)	31,016
CDS	USD 35,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(1,038)	(2,570)
CDS	USD 70,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(3,486)	(5,140)
CDS	EUR 348,000	Fund receives default protection on Mercedes-Benz; and pays Fixed 1%	Citibank	20/6/2027	3,494	3,689
CDS	EUR (20,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2026	(881)	(9)
CDS	EUR (160,000)	Fund provides default protection on Altice France; and receives Fixed 5%	Credit Suisse	20/12/2026	(20,851)	(10,192)
CDS	EUR (20,000)	Fund provides default protection on Altice France; and receives Fixed 5%	Credit Suisse	20/12/2026	(2,606)	(1,274)
CDS	EUR (80,000)	Fund provides default protection on Intrum; and receives Fixed 5%	Credit Suisse	20/12/2026	(9,384)	(3,634)
CDS	EUR (280,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(19,615)	(7,524)
CDS	EUR (55,916)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(3,263)	(1,503)
CDS	EUR (71,429)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	854	(1,919)
CDS	EUR (107,143)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	1,264	(2,879)
CDS	EUR 62,000	Fund receives default protection on Anheuser Busch Inbev; and pays Fixed 1%	Deutsche Bank	20/6/2027	59	(497)
CDS	USD 700,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Deutsche Bank	20/6/2027	991	(14,034)
CDS	EUR (36,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/6/2023	(2,835)	(6,545)
CDS	EUR (6,369)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(225)	(674)
CDS	EUR (3,631)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(110)	(384)
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2024	489	2,778
CDS	USD 30,000	Fund receives default protection on Staples; and pays Fixed 5%	Goldman Sachs	20/6/2024	1,140	3,676
CDS	USD 100,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(3,279)	(246)
CDS	EUR (10,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	(778)	(5)
CDS	EUR (70,000)	Fund provides default protection on TK Elevator Holdco; and receives Fixed 5%	Goldman Sachs	20/12/2026	(1,198)	(239)
CDS	USD (20,057,415)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(300,569)	(205,504)
CDS	EUR (71,428)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2027	588	(1,919)
CDS	EUR 522,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Goldman Sachs	20/6/2027	5,020	3,379
CDS	USD 383,040	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	10,197	8,355

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 339,675	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	8,573	24,347
CDS	USD 1,561,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(4,525)	11,509
CDS	EUR 2,213,386	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	33,209	67,248
CDS	EUR 620,000	Fund receives default protection on Lloyds Banking; and pays Fixed 1%	Goldman Sachs	20/6/2027	11,128	1,657
CDS	USD 20,000	Fund receives default protection on Macys; and pays Fixed 1%	Goldman Sachs	20/6/2027	(166)	3,091
CDS	USD 60,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/6/2027	(367)	1,550
CDS	USD 2,338,000	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(4,854)	5,752
CDS	USD 210,000	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	4,517	15,964
CDS	USD 140,000	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	3,448	10,643
CDS	USD 80,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2027	740	651
CDS	USD 346,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	7,853	83,042
CDS	USD 173,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	7,208	41,521
CDS	USD 86,500	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	3,341	20,761
CDS	USD 86,500	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	3,341	20,761
CDS	USD (108,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(2,039)	(3,747)
CDS	USD (102,375)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(1,925)	(3,541)
CDS	USD (108,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(2,222)	(3,747)
CDS	USD (650,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	7,781	(105,143)
CDS	USD (70,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(4,783)	(11,323)
CDS	EUR (70,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(6,038)	(12,727)
CDS	EUR (24,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(2,310)	(4,364)
CDS	EUR (80,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2025	(7,339)	2,771
CDS	USD (50,000)	Fund provides default protection on CCO Holdings / CCO Holdings Capital; and receives Fixed 5%	JP Morgan	20/12/2025	(4,234)	3,651
CDS	USD (61,363)	Fund provides default protection on CCO Holdings / CCO Holdings Capital; and receives Fixed 5%	JP Morgan	20/12/2025	(4,848)	4,481
CDS	EUR (140,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(10,870)	3,879
CDS	EUR (30,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(2,380)	831
CDS	EUR (150,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(11,900)	4,156
CDS	EUR (40,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(14,832)	(11,444)
CDS	EUR (40,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(15,252)	(11,444)
CDS	EUR (14,786)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(902)	(397)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (41,401)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(2,527)	(1,113)
CDS	EUR (13,899)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(848)	(373)
CDS	EUR (38,917)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(2,375)	(1,046)
CDS	EUR (3,932)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(239)	(106)
CDS	EUR (11,009)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(669)	(296)
CDS	EUR (140,000)	Fund provides default protection on Novafives; and receives Fixed 5%	JP Morgan	20/6/2027	(9,935)	(40,462)
CDS	USD 55,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	JP Morgan	20/6/2027	792	(4,039)
CDS	USD 45,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	JP Morgan	20/6/2027	339	(3,305)
CDS	USD 20,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	JP Morgan	20/6/2027	(382)	(1,469)
CDS	USD 55,000	Fund receives default protection on General Motors; and pays Fixed 5%	JP Morgan	20/6/2027	(1,253)	(6,889)
CDS	EUR 522,000	Fund receives default protection on Mercedes-Benz; and pays Fixed 1%	JP Morgan	20/6/2027	4,677	5,534
CDS	EUR (1,150,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 1%	Morgan Stanley	20/3/2023	3,027	2,218
CDS	EUR (630,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 5%	Morgan Stanley	20/6/2023	1,352	21,931
CDS	EUR (390,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 5%	Morgan Stanley	20/6/2023	837	13,576
CDS	EUR (630,000)	Fund provides default protection on Naturgy Energy; and receives Fixed 1%	Morgan Stanley	20/6/2023	3,275	1,059
CDS	EUR (390,000)	Fund provides default protection on Naturgy Energy; and receives Fixed 1%	Morgan Stanley	20/6/2023	2,028	655
CDS	USD 30,000	Fund receives default protection on Staples; and pays Fixed 5%	Morgan Stanley	20/12/2023	1,809	2,313
CDS	EUR (50,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2025	(21,010)	(14,142)
CDS	EUR (320,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2026	(99,101)	(92,948)
CDS	USD (150,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Morgan Stanley	20/6/2027	(1,112)	(1,443)
CDS	USD 1,298,727	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2027	28,313	35,112
CDS	EUR 89,362	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	1,016	858
CDS	EUR 55,319	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	629	531
CDS	USD (216,667)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Morgan Stanley	17/9/2058	(4,481)	(7,495)
CDS	USD (1,600,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(15,879)	(258,814)
CDS	USD (40,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	2,568	(6,470)
CDS	USD (480,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(33,997)	(77,644)
CDS	USD (383,600)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(27,410)	(62,051)
CDS	USD (479,500)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(32,933)	(77,563)
CDS	USD (480,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(32,142)	(77,644)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD (480,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(32,134)	(77,644)
IFS	EUR 829,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 7.67%	Bank of America	16/8/2023	(1,173)	(1,224)
IFS	USD 829,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 3.24%	Bank of America	20/8/2023	129	129
IFS	USD 600,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.8675%	Bank of America	13/8/2027	6,771	6,771
IFS	GBP 155,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.85%	Bank of America	16/7/2031	(32,321)	(32,321)
IFS	EUR 135,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.731%	Bank of America	16/8/2032	1,091	1,131
IFS	EUR 420,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	16/8/2032	1,870	1,870
IRS	USD 33,837,275	Fund receives Fixed 1.079%; and pays Floating USD SOFR 1 Day	Bank of America	18/3/2021	(1,287,112)	(1,287,112)
IRS	MXN 42,775,083	Fund receives Fixed 4.415%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	28/2/2023	(54,910)	(54,910)
IRS	MXN 42,775,083	Fund receives Fixed 4.495%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	3/3/2023	(55,054)	(55,054)
IRS	CLP 3,066,817,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	291,717	291,717
IRS	CLP 3,066,817,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(296,772)	(296,772)
IRS	USD 15,800,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5135%	Bank of America	26/8/2023	16,913	16,913
IRS	USD 4,970,000	Fund receives Fixed 0.24%; and pays Floating USD SOFR 1 Day	Bank of America	8/12/2023	(110,780)	(208,111)
IRS	USD 1,480,000	Fund receives Fixed 0.0775%; and pays Floating USD SOFR 1 Day	Bank of America	13/12/2023	(32,520)	(65,625)
IRS	USD 4,974,000	Fund receives Fixed 0.1895%; and pays Floating USD SOFR 1 Day	Bank of America	14/12/2023	(111,364)	(214,048)
IRS	USD 3,831,500	Fund receives Fixed 0.2475%; and pays Floating USD SOFR 1 Day	Bank of America	12/1/2024	(91,467)	(171,854)
IRS	MXN 30,414,742	Fund receives Fixed 4.68%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	27/2/2024	(106,974)	(106,974)
IRS	MXN 30,316,629	Fund receives Fixed 4.855%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	1/3/2024	(103,401)	(103,401)
IRS	USD 5,184,641	Fund receives Fixed 1.1285%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2024	(190,303)	(190,303)
IRS	USD 40,577,070	Fund receives Fixed 1.12925%; and pays Floating USD SOFR 1 Day	Bank of America	8/3/2024	(1,491,130)	(1,491,130)
IRS	USD 774,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.4965%	Bank of America	8/3/2024	38,999	38,999
IRS	USD 1,842,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.349%	Bank of America	8/3/2024	96,792	96,792
IRS	USD 1,215,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.456841%	Bank of America	8/3/2024	62,242	61,925
IRS	USD 2,117,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5045%	Bank of America	19/3/2024	107,833	107,833
IRS	PLN 8,601,500	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.15%	Bank of America	11/4/2024	23,748	23,748
IRS	USD 1,089,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.4275%	Bank of America	6/6/2024	62,735	62,735
IRS	USD 1,880,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.454%	Bank of America	6/6/2024	107,460	107,460
IRS	USD 6,142,279	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.525%	Bank of America	6/6/2024	343,705	343,705
IRS	USD 8,959,745	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5705%	Bank of America	28/6/2024	504,334	504,334

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	EUR 11,792,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 1.545%	Bank of America	6/7/2024	78,444	80,133
IRS	USD 8,414,406	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.51%	Bank of America	13/7/2024	491,836	491,836
IRS	USD 15,667,000	Fund receives Fixed 3.123%; and pays Floating USD SOFR 1 Day	Bank of America	16/7/2024	(120,456)	(120,456)
IRS	USD 12,733,050	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5425%	Bank of America	16/7/2024	741,586	741,586
IRS	MXN 38,716,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 9.51%	Bank of America	18/7/2024	(4,194)	(4,194)
IRS	USD 8,487,494	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5465%	Bank of America	20/7/2024	496,598	496,598
IRS	USD 4,243,747	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.548%	Bank of America	20/7/2024	248,183	248,183
IRS	USD 16,843,950	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.487%	Bank of America	23/7/2024	1,006,069	1,006,069
IRS	GBP 6,470,000	Fund receives Fixed 2.5975%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2024	(112,032)	(112,032)
IRS	USD 339,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.592%	Bank of America	8/8/2024	12,298	12,298
IRS	USD 1,530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.612%	Bank of America	8/8/2024	54,935	54,935
IRS	GBP 6,260,000	Fund receives Fixed 2.83697%; and pays Floating GBP SONIA 1 Day	Bank of America	10/8/2024	(91,754)	(91,754)
IRS	USD 3,030,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9395%	Bank of America	12/8/2024	90,670	90,670
IRS	USD 3,040,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.4785%	Bank of America	12/8/2024	52,516	174,270
IRS	USD 1,530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7515%	Bank of America	12/8/2024	51,178	51,178
IRS	USD 1,530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7605%	Bank of America	12/8/2024	50,920	50,920
IRS	USD 1,520,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.803%	Bank of America	12/8/2024	49,376	49,376
IRS	USD 12,745,189	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5555%	Bank of America	12/8/2024	764,426	764,426
IRS	USD 8,275,143	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.566%	Bank of America	13/8/2024	494,960	494,960
IRS	USD 1,277,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.517%	Bank of America	15/8/2024	22,047	72,545
IRS	GBP 1,245,000	Fund receives Fixed 3.76%; and pays Floating GBP SONIA 1 Day	Bank of America	24/8/2024	(4,560)	(4,551)
IRS	USD 8,357,920	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.565%	Bank of America	27/8/2024	510,032	510,032
IRS	USD 4,137,170	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5665%	Bank of America	27/8/2024	252,347	252,348
IRS	USD 4,199,855	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.56886%	Bank of America	27/8/2024	255,982	255,982
IRS	USD 4,199,860	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5704%	Bank of America	27/8/2024	255,859	255,859
IRS	USD 2,340,000	Fund receives Fixed 3.25%; and pays Floating USD SOFR 1 Day	Bank of America	30/9/2024	(4,132)	(12,175)
IRS	USD 340,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	1/11/2024	4,681	4,827
IRS	USD 37,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.216%	Bank of America	8/11/2024	227	227
IRS	USD 3,079,000	Fund receives Fixed 3.175%; and pays Floating USD SOFR 1 Day	Bank of America	12/1/2025	(17,594)	(17,594)
IRS	USD 1,471,500	Fund receives Fixed 2.66%; and pays Floating USD SOFR 1 Day	Bank of America	31/1/2025	(21,180)	(22,184)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 4,648,140	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2%	Bank of America	17/2/2025	126,419	126,419
IRS	USD 2,720,000	Fund receives Fixed 3.065%; and pays Floating USD SOFR 1 Day	Bank of America	22/2/2025	(18,655)	(18,655)
IRS	USD 400,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.243%	Bank of America	22/2/2025	1,391	1,391
IRS	USD 200,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4685%	Bank of America	2/3/2025	(196)	(196)
IRS	USD 1,410,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.862%	Bank of America	18/4/2025	13,057	13,057
IRS	USD 105,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9765%	Bank of America	21/4/2025	736	736
IRS	USD 415,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.25%	Bank of America	2/5/2025	6,463	16,286
IRS	USD 200,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.224%	Bank of America	26/5/2025	281	281
IRS	USD 200,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2385%	Bank of America	26/5/2025	227	227
IRS	USD 289,000	Fund receives Fixed 2.4385%; and pays Floating USD SOFR 1 Day	Bank of America	10/7/2025	(4,320)	(4,320)
IRS	USD 1,155,000	Fund receives Fixed 2.491%; and pays Floating USD SOFR 1 Day	Bank of America	10/7/2025	(16,130)	(16,130)
IRS	AUD 2,170,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.69%	Bank of America	22/7/2025	321	321
IRS	AUD 7,000,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.71%	Bank of America	22/7/2025	162	162
IRS	USD 240,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.085%	Bank of America	28/8/2025	378	378
IRS	USD 3,800,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1045%	Bank of America	28/8/2025	4,606	4,606
IRS	CNY 7,045,000	Fund receives Fixed 2.245%; and pays Floating CNY CNRR 3 Month	Bank of America	21/12/2025	26	26
IRS	CNY 7,045,000	Fund receives Fixed 2.24%; and pays Floating CNY CNRR 3 Month	Bank of America	21/12/2025	(121)	(121)
IRS	EUR 5,190,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.85%	Bank of America	12/2/2026	141,647	141,647
IRS	USD 7,120,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.315%	Bank of America	26/2/2026	10,479	95,424
IRS	EUR 5,190,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.635%	Bank of America	4/3/2026	163,667	163,667
IRS	EUR 595,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.777%	Bank of America	7/5/2026	5,465	5,465
IRS	USD 7,396,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.15%	Bank of America	27/5/2026	3,491	12,888
IRS	EUR 650,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.14993%	Bank of America	11/6/2026	1,204	1,204
IRS	USD 362,000	Fund receives Fixed 2.039%; and pays Floating USD SOFR 1 Day	Bank of America	6/8/2026	(5,085)	(5,085)
IRS	EUR 190,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.11301%	Bank of America	27/8/2026	605	605
IRS	EUR 190,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.1677%	Bank of America	27/8/2026	411	411
IRS	EUR 200,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.17%	Bank of America	27/8/2026	424	424
IRS	USD 395,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.668%	Bank of America	27/8/2026	930	930
IRS	USD 85,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.807%	Bank of America	3/9/2026	(22)	(22)
IRS	USD 85,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8095%	Bank of America	3/9/2026	(26)	(26)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 588,000	Fund receives Fixed 1.158%; and pays Floating USD SOFR 1 Day	Bank of America	20/1/2027	(33,078)	(47,171)
IRS	USD 367,000	Fund receives Fixed 1.173%; and pays Floating USD SOFR 1 Day	Bank of America	20/1/2027	(20,651)	(29,218)
IRS	USD 1,145,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.04%	Bank of America	28/2/2027	3,833	2,913
IRS	USD 1,383,820	Fund receives Fixed 1.549%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2027	(90,638)	(90,638)
IRS	USD 560,000	Fund receives Fixed 1.735%; and pays Floating USD SOFR 1 Day	Bank of America	14/3/2027	(32,401)	(32,401)
IRS	EUR 4,700,000	Fund receives Fixed 0.94%; and pays Floating EUR EURIBOR 1 Day	Bank of America	7/4/2027	(44,908)	(45,394)
IRS	EUR 5,520,000	Fund receives Fixed 1.37%; and pays Floating EUR EURIBOR 1 Day	Bank of America	23/4/2027	(31,576)	(31,362)
IRS	EUR 8,300,000	Fund receives Fixed 1.673%; and pays Floating EUR EURIBOR 1 Day	Bank of America	12/5/2027	(22,934)	(23,976)
IRS	USD 740,000	Fund receives Fixed 1.35%; and pays Floating USD SOFR 1 Day	Bank of America	26/5/2027	(8,026)	(56,386)
IRS	USD 660,000	Fund receives Fixed 1.2145%; and pays Floating USD SOFR 1 Day	Bank of America	1/8/2027	(7,078)	(55,678)
IRS	GBP 7,020,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.9%	Bank of America	4/8/2027	55,742	55,742
IRS	GBP 6,710,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.98697%	Bank of America	10/8/2027	47,293	47,293
IRS	USD 147,500	Fund receives Fixed 1.974%; and pays Floating USD SOFR 1 Day	Bank of America	19/9/2027	(7,442)	(7,442)
IRS	USD 295,000	Fund receives Fixed 1.9985%; and pays Floating USD SOFR 1 Day	Bank of America	19/9/2027	(14,551)	(14,551)
IRS	USD 295,000	Fund receives Fixed 1.9875%; and pays Floating USD SOFR 1 Day	Bank of America	19/9/2027	(14,701)	(14,701)
IRS	MXN 27,000,000	Fund receives Fixed 5.335%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	21/9/2027	(197,025)	(197,025)
IRS	MXN 8,262,000	Fund receives Fixed 5.275%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	2/11/2027	(62,227)	(62,227)
IRS	USD 645,500	Fund receives Fixed 2.943%; and pays Floating USD SOFR 1 Day	Bank of America	8/11/2027	(3,506)	(3,506)
IRS	USD 326,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6815%	Bank of America	4/6/2029	768	768
IRS	USD 335,000	Fund receives Fixed 3.116%; and pays Floating USD SOFR 1 Day	Bank of America	17/6/2029	3,048	3,048
IRS	USD 1,405,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.96%	Bank of America	30/6/2029	7,926	(661)
IRS	USD 2,050,000	Fund receives Fixed 2.929%; and pays Floating USD SOFR 1 Day	Bank of America	26/8/2029	(3,788)	(3,788)
IRS	USD 895,000	Fund receives Fixed 0.6475%; and pays Floating USD SOFR 3 Month	Bank of America	25/9/2030	(160,607)	(160,607)
IRS	USD 895,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.6965%	Bank of America	25/9/2030	157,500	157,500
IRS	USD 715,000	Fund receives Fixed 0.6795%; and pays Floating USD SOFR 3 Month	Bank of America	29/9/2030	(126,833)	(126,833)
IRS	USD 715,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.75%	Bank of America	29/9/2030	123,256	123,256
IRS	EUR 1,685,000	Fund receives Fixed 0.7895%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(198,854)	(198,854)
IRS	EUR 820,000	Fund receives Fixed 1.2395%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(68,296)	(68,296)
IRS	EUR 920,000	Fund receives Fixed 1.465%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(60,466)	(60,619)
IRS	EUR 3,780,000	Fund receives Fixed 1.6988%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(180,885)	(180,885)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	EUR 650,000	Fund receives Fixed 1.9045%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(20,789)	(20,789)
IRS	EUR 600,000	Fund receives Fixed 1.9275%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(21,364)	(21,364)
IRS	EUR 600,000	Fund receives Fixed 2.358%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(458)	(458)
IRS	EUR 3,049,427	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.02%	Bank of America	26/8/2031	577,975	577,975
IRS	EUR 130,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.0455%	Bank of America	1/9/2031	25,533	25,533
IRS	USD 191,500	Fund receives Fixed 1.5255%; and pays Floating USD SOFR 1 Day	Bank of America	4/9/2031	4	(9,148)
IRS	USD 480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.1415%	Bank of America	21/9/2031	7,898	67,322
IRS	USD 480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.1033%	Bank of America	22/9/2031	7,960	68,773
IRS	USD 940,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.11567%	Bank of America	27/9/2031	134,017	134,017
IRS	USD 495,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.3745%	Bank of America	13/10/2031	60,657	60,657
IRS	USD 7,465,053	Fund receives Fixed 1.5638%; and pays Floating USD SOFR 3 Month	Bank of America	14/10/2031	(944,641)	(944,641)
IRS	USD 8,331,383	Fund receives Fixed 1.59%; and pays Floating USD SOFR 3 Month	Bank of America	19/11/2031	(1,050,969)	(1,050,969)
IRS	USD 89,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.3705%	Bank of America	22/11/2031	11,114	11,114
IRS	USD 330,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.3685%	Bank of America	24/11/2031	41,032	41,032
IRS	MXN 4,195,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.6%	Bank of America	1/1/2032	(15,672)	(15,672)
IRS	USD 320,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5325%	Bank of America	10/1/2032	36,019	36,020
IRS	USD 320,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5875%	Bank of America	11/1/2032	34,586	34,586
IRS	MXN 6,355,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.565%	Bank of America	12/1/2032	(24,459)	(24,459)
IRS	USD 1,550,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.981%	Bank of America	24/1/2032	27,050	244,896
IRS	USD 14,532,489	Fund receives Fixed 1.7343%; and pays Floating USD SOFR 3 Month	Bank of America	28/1/2032	(1,692,025)	(1,692,025)
IRS	USD 320,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6935%	Bank of America	8/2/2032	32,050	32,050
IRS	USD 590,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7575%	Bank of America	10/2/2032	56,010	56,010
IRS	EUR 130,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.8395%	Bank of America	16/2/2032	16,831	16,831
IRS	EUR 60,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.8575%	Bank of America	1/3/2032	7,824	7,824
IRS	USD 460,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.687%	Bank of America	7/3/2032	46,643	46,643
IRS	USD 350,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.712%	Bank of America	11/3/2032	34,792	34,792
IRS	EUR 210,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.905%	Bank of America	14/3/2032	26,587	26,587
IRS	EUR 60,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.024%	Bank of America	16/3/2032	6,980	6,980
IRS	USD 380,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.8792%	Bank of America	16/3/2032	32,563	32,563
IRS	EUR 60,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.046%	Bank of America	17/3/2032	6,860	6,860

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 340,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.123%	Bank of America	25/3/2032	21,628	22,324
IRS	EUR 230,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.1255%	Bank of America	29/3/2032	24,717	24,717
IRS	EUR 60,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.338%	Bank of America	8/4/2032	5,342	5,342
IRS	USD 1,057,383	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3525%	Bank of America	8/4/2032	49,463	49,463
IRS	EUR 60,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.641%	Bank of America	21/4/2032	3,761	3,761
IRS	MXN 8,222,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 8.955%	Bank of America	21/4/2032	4,716	4,716
IRS	USD 525,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.697%	Bank of America	25/4/2032	9,541	9,541
IRS	USD 786,000	Fund receives Fixed 2.513%; and pays Floating USD SOFR 1 Day	Bank of America	28/4/2032	(26,387)	(26,387)
IRS	USD 310,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7245%	Bank of America	3/5/2032	4,929	4,929
IRS	EUR 225,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.776%	Bank of America	6/5/2032	11,425	11,425
IRS	USD 781,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.85%	Bank of America	9/5/2032	4,211	4,211
IRS	USD 1,010,000	Fund receives Fixed 2.87%; and pays Floating USD SOFR 1 Day	Bank of America	15/5/2032	(5,997)	(2,607)
IRS	USD 620,842	Fund receives Fixed 2.6565%; and pays Floating USD SOFR 1 Day	Bank of America	16/5/2032	(13,444)	(13,444)
IRS	USD 7,167,463	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.58%	Bank of America	24/5/2032	200,097	201,591
IRS	USD 1,287,359	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.585%	Bank of America	26/5/2032	35,681	35,681
IRS	USD 723,000	Fund receives Fixed 2.5278%; and pays Floating USD SOFR 1 Day	Bank of America	27/5/2032	(23,528)	(23,528)
IRS	USD 566,260	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.715%	Bank of America	3/6/2032	9,509	9,509
IRS	GBP 290,000	Fund receives Fixed 2.7075%; and pays Floating GBP SONIA 1 Day	Bank of America	7/6/2032	(7,533)	(7,533)
IRS	USD 729,421	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.84671%	Bank of America	8/6/2032	4,141	4,141
IRS	USD 657,516	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.77467%	Bank of America	9/6/2032	7,737	7,737
IRS	USD 657,505	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.83485%	Bank of America	13/6/2032	4,395	4,395
IRS	USD 576,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9425%	Bank of America	14/6/2032	(1,400)	(1,400)
IRS	USD 576,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.948%	Bank of America	14/6/2032	(1,669)	(1,669)
IRS	USD 403,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.155%	Bank of America	15/6/2032	(8,228)	(8,228)
IRS	USD 1,623,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.07269%	Bank of America	17/6/2032	(21,842)	(21,842)
IRS	USD 812,979	Fund receives Fixed 2.981%; and pays Floating USD SOFR 1 Day	Bank of America	21/6/2032	4,636	4,636
IRS	USD 730,500	Fund receives Fixed 2.769%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(8,984)	(8,984)
IRS	USD 608,750	Fund receives Fixed 2.818%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(4,949)	(4,949)
IRS	USD 582,032	Fund receives Fixed 2.696%; and pays Floating USD SOFR 1 Day	Bank of America	6/7/2032	(10,773)	(10,773)
IRS	USD 393,752	Fund receives Fixed 2.6095%; and pays Floating USD SOFR 1 Day	Bank of America	7/7/2032	(10,188)	(10,188)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 285,500	Fund receives Fixed 2.6715%; and pays Floating USD SOFR 1 Day	Bank of America	8/7/2032	(5,882)	(5,882)
IRS	USD 338,625	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.892%	Bank of America	12/7/2032	619	619
IRS	EUR 1,220,000	Fund receives Fixed 2.048%; and pays Floating EUR EURIBOR 1 Day	Bank of America	13/7/2032	(8,934)	(8,934)
IRS	EUR 1,220,000	Fund receives Fixed 2.111%; and pays Floating EUR EURIBOR 1 Day	Bank of America	13/7/2032	(5,609)	(5,609)
IRS	EUR 450,000	Fund receives Fixed 2.266%; and pays Floating EUR EURIBOR 1 Day	Bank of America	13/7/2032	949	949
IRS	USD 1,360,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.816%	Bank of America	13/7/2032	(4,773)	(4,773)
IRS	USD 1,400,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.873%	Bank of America	13/7/2032	(8,133)	(8,133)
IRS	EUR 1,079,000	Fund receives Fixed 2.4425%; and pays Floating EUR EURIBOR 6 Month	Bank of America	14/7/2032	(5,395)	(5,395)
IRS	AUD 1,675,000	Fund receives Fixed 4.16%; and pays Floating AUD BBSW 3 Month	Bank of America	21/7/2032	(997)	(997)
IRS	AUD 415,000	Fund receives Fixed 4.14%; and pays Floating AUD BBSW 3 Month	Bank of America	21/7/2032	(459)	(459)
IRS	EUR 130,000	Fund receives Fixed 2.099%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/7/2032	(2,565)	(2,565)
IRS	USD 697,000	Fund receives Fixed 2.58638%; and pays Floating USD SOFR 1 Day	Bank of America	26/7/2032	(19,479)	(19,479)
IRS	USD 144,950	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.5125%	Bank of America	26/7/2032	1,276	1,276
IRS	EUR 870,000	Fund receives Fixed 1.8035%; and pays Floating EUR EURIBOR 1 Day	Bank of America	28/7/2032	(15,697)	(15,697)
IRS	EUR 640,000	Fund receives Fixed 1.747%; and pays Floating EUR EURIBOR 1 Day	Bank of America	11/8/2032	(13,193)	(13,193)
IRS	USD 720,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4025%	Bank of America	11/8/2032	9,588	9,588
IRS	USD 1,000,000	Fund receives Fixed 2.5545%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2032	(30,771)	(30,771)
IRS	USD 10,000	Fund receives Fixed 1.9335%; and pays Floating USD SOFR 1 Day	Bank of America	17/8/2032	(842)	(842)
IRS	USD 45,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6425%	Bank of America	19/8/2032	1,046	1,046
IRS	USD 115,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.645%	Bank of America	19/8/2032	2,649	2,649
IRS	USD 85,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.65%	Bank of America	19/8/2032	377	1,921
IRS	USD 175,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.651%	Bank of America	19/8/2032	3,941	3,941
IRS	USD 35,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7265%	Bank of America	23/8/2032	561	561
IRS	USD 45,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.72735%	Bank of America	23/8/2032	718	718
IRS	USD 85,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7355%	Bank of America	23/8/2032	1,297	1,297
IRS	USD 600,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7435%	Bank of America	23/8/2032	8,743	8,743
IRS	USD 42,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.767%	Bank of America	24/8/2032	533	533
IRS	USD 42,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7915%	Bank of America	24/8/2032	444	444
IRS	USD 85,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8045%	Bank of America	24/8/2032	792	792
IRS	USD 135,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.808%	Bank of America	24/8/2032	1,218	1,218

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 85,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.80918%	Bank of America	24/8/2032	758	758
IRS	USD 45,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8145%	Bank of America	24/8/2032	381	381
IRS	USD 595,000	Fund receives Fixed 2.665%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2032	(1,683)	(1,683)
IRS	USD 55,000	Fund receives Fixed 2.796%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2032	(553)	(553)
IRS	USD 85,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.854%	Bank of America	25/8/2032	430	430
IRS	USD 340,000	Fund receives Fixed 2.9035%; and pays Floating USD SOFR 1 Day	Bank of America	26/8/2032	(270)	(270)
IRS	USD 45,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.874%	Bank of America	26/8/2032	150	150
IRS	USD 45,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.88%	Bank of America	26/8/2032	127	127
IRS	USD 45,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.902%	Bank of America	26/8/2032	42	42
IRS	USD 45,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.905%	Bank of America	26/8/2032	30	30
IRS	USD 45,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9165%	Bank of America	26/8/2032	(15)	(15)
IRS	USD 80,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.919%	Bank of America	26/8/2032	(43)	(43)
IRS	EUR 1,650,000	Fund receives Fixed 2.1495%; and pays Floating EUR EURIBOR 1 Day	Bank of America	27/8/2032	(5,604)	(5,604)
IRS	USD 85,429	Fund receives Fixed 2.828%; and pays Floating USD SOFR 1 Day	Bank of America	29/8/2032	(624)	(624)
IRS	USD 80,000	Fund receives Fixed 2.873%; and pays Floating USD SOFR 1 Day	Bank of America	30/8/2032	(274)	(274)
IRS	USD 90,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9075%	Bank of America	31/8/2032	40	40
IRS	USD 50,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.908%	Bank of America	31/8/2032	20	20
IRS	USD 490,566	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	1/9/2032	(304)	(304)
IRS	EUR 1,030,000	Fund receives Fixed 2.2185%; and pays Floating EUR EURIBOR 1 Day	Bank of America	1/9/2032	(486)	(485)
IRS	USD 2,850,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6925%	Bank of America	1/9/2032	5,027	5,027
IRS	USD 85,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93947%	Bank of America	1/9/2032	(196)	(195)
IRS	USD 85,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.944%	Bank of America	1/9/2032	(229)	(229)
IRS	USD 95,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6885%	Bank of America	6/2/2033	9,768	9,768
IRS	EUR 1,103,000	Fund receives Fixed 1.91%; and pays Floating EUR EURIBOR 6 Month	Bank of America	17/5/2033	(54,959)	(54,959)
IRS	USD 550,000	Fund receives Fixed 2.38%; and pays Floating USD SOFR 1 Day	Bank of America	1/8/2033	(20,467)	(21,364)
IRS	USD 350,000	Fund receives Fixed 2.4635%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2033	(11,045)	(11,045)
IRS	USD 558,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.59%	Bank of America	29/5/2034	8,911	8,911
IRS	USD 750,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6%	Bank of America	29/5/2034	11,351	11,351
IRS	USD 1,150,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.605%	Bank of America	30/5/2034	16,914	16,914
IRS	USD 565,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4%	Bank of America	31/7/2034	17,089	17,469

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 110,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.2795%	Bank of America	6/8/2034	4,479	4,479
IRS	USD 40,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.364%	Bank of America	13/8/2034	1,350	1,350
IRS	USD 90,000	Fund receives Fixed 2.748%; and pays Floating USD SOFR 1 Day	Bank of America	27/8/2034	(205)	(205)
IRS	300,000	Fund receives Fixed 1.61%; and pays Floating USD SOFR 1 Day	Bank of America	4/9/2036	(2,214)	(27,667)
IRS	720,000	Fund receives Fixed 1.672%; and pays Floating USD SOFR 1 Day	Bank of America	14/9/2036	(5,210)	(62,983)
IRS	EUR 3,370,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.8275%	Bank of America	4/2/2037	673,972	673,972
IRS	USD 30,000	Fund receives Fixed 2.059%; and pays Floating USD SOFR 1 Day	Bank of America	1/4/2037	(1,748)	(1,748)
IRS	USD 144,547	Fund receives Fixed 2.9895%; and pays Floating USD SOFR 1 Day	Bank of America	17/5/2037	148	148
IRS	USD 121,675	Fund receives Fixed 2.993%; and pays Floating USD SOFR 1 Day	Bank of America	17/5/2037	140	140
IRS	USD 256,158	Fund receives Fixed 3.00397%; and pays Floating USD SOFR 1 Day	Bank of America	17/5/2037	393	393
IRS	USD 128,079	Fund receives Fixed 3.0055%; and pays Floating USD SOFR 1 Day	Bank of America	17/5/2037	203	203
IRS	USD 67,790	Fund receives Fixed 2.8025%; and pays Floating USD SOFR 1 Day	Bank of America	21/5/2037	(375)	(375)
IRS	USD 71,358	Fund receives Fixed 2.8175%; and pays Floating USD SOFR 1 Day	Bank of America	21/5/2037	(358)	(358)
IRS	EUR 128,992	Fund receives Fixed 2.14946%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2037	(2,404)	(2,404)
IRS	EUR 128,992	Fund receives Fixed 2.19748%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2037	(2,169)	(2,169)
IRS	EUR 128,992	Fund receives Fixed 2.2215%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2037	(2,052)	(2,052)
IRS	EUR 128,992	Fund receives Fixed 2.32113%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2037	(1,565)	(1,565)
IRS	EUR 250,087	Fund receives Fixed 2.50712%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2037	(1,273)	(1,273)
IRS	USD 130,366	Fund receives Fixed 2.9285%; and pays Floating USD SOFR 1 Day	Bank of America	2/6/2037	(148)	(148)
IRS	USD 130,366	Fund receives Fixed 2.9555%; and pays Floating USD SOFR 1 Day	Bank of America	2/6/2037	(25)	(25)
IRS	USD 137,227	Fund receives Fixed 3.07028%; and pays Floating USD SOFR 1 Day	Bank of America	2/6/2037	525	525
IRS	USD 272,169	Fund receives Fixed 2.9985%; and pays Floating USD SOFR 1 Day	Bank of America	9/6/2037	354	354
IRS	USD 274,456	Fund receives Fixed 3.029%; and pays Floating USD SOFR 1 Day	Bank of America	9/6/2037	650	650
IRS	USD 272,169	Fund receives Fixed 3.0593%; and pays Floating USD SOFR 1 Day	Bank of America	9/6/2037	933	933
IRS	EUR 123,727	Fund receives Fixed 2.52853%; and pays Floating EUR EURIBOR 6 Month	Bank of America	11/6/2037	(508)	(508)
IRS	USD 134,941	Fund receives Fixed 3.1175%; and pays Floating USD SOFR 1 Day	Bank of America	15/6/2037	736	736
IRS	USD 137,227	Fund receives Fixed 3.154%; and pays Floating USD SOFR 1 Day	Bank of America	15/6/2037	924	924
IRS	EUR 123,727	Fund receives Fixed 2.80506%; and pays Floating EUR EURIBOR 6 Month	Bank of America	28/6/2037	808	808
IRS	EUR 126,360	Fund receives Fixed 2.909%; and pays Floating EUR EURIBOR 6 Month	Bank of America	28/6/2037	1,322	1,322
IRS	EUR 123,727	Fund receives Fixed 2.545%; and pays Floating EUR EURIBOR 6 Month	Bank of America	20/7/2037	(380)	(380)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	EUR 280,000	Fund receives Fixed 2.2315%; and pays Floating EUR EURIBOR 6 Month	Bank of America	13/8/2037	(4,097)	(4,097)
IRS	USD 590,000	Fund receives Fixed 2.9505%; and pays Floating USD SOFR 1 Day	Bank of America	24/8/2037	(294)	(294)
IRS	USD 600,000	Fund receives Fixed 3.027%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2037	1,297	1,297
IRS	USD 445,000	Fund receives Fixed 3.119%; and pays Floating USD SOFR 1 Day	Bank of America	26/8/2037	2,385	2,385
IRS	USD 296,000	Fund receives Fixed 3.0525%; and pays Floating USD SOFR 1 Day	Bank of America	27/8/2037	901	901
IRS	USD 260,000	Fund receives Fixed 1.835%; and pays Floating USD SOFR 1 Day	Bank of America	17/1/2039	(18,989)	(18,989)
IRS	USD 596,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	26/11/2041	(3,446)	(4,584)
IRS	USD 104,293	Fund receives Fixed 2.5735%; and pays Floating USD SOFR 1 Day	Bank of America	27/5/2042	(295)	(295)
IRS	EUR 760,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.3835%	Bank of America	29/6/2042	(8,417)	(8,417)
IRS	USD 177,298	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.1955%	Bank of America	19/5/2047	(72)	(72)
IRS	USD 88,649	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.132%	Bank of America	21/5/2047	115	115
IRS	USD 133,843	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.14%	Bank of America	28/5/2047	137	137
IRS	EUR 210,000	Fund receives Fixed 2.27%; and pays Floating EUR EURIBOR 6 Month	Bank of America	18/1/2048	4,760	4,760
IRS	USD 1,471,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	28/1/2051	(13,049)	(35,387)
IRS	USD 2,058,400	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	1/2/2051	(18,231)	(45,532)
IRS	USD 1,164,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	4/2/2051	(10,318)	(25,840)
IRS	USD 1,194,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	5/2/2051	(10,583)	(26,505)
IRS	USD 1,815,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	27/5/2051	55,968	(42,607)
IRS	USD 301,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	28/5/2051	9,306	(7,084)
IRS	USD 571,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	7/6/2051	17,635	(13,468)
IRS	USD 2,767,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.79%	Bank of America	21/1/2052	86,022	(67,254)
IRS	USD 250,000	Fund receives Fixed 1.65%; and pays Floating USD SOFR 1 Day	Bank of America	1/4/2052	(5,296)	(5,296)
IRS	EUR 44,850	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.765%	Bank of America	14/4/2052	1,202	1,202
IRS	EUR 22,750	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.648%	Bank of America	14/4/2052	772	772
IRS	EUR 44,850	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.708%	Bank of America	14/4/2052	1,358	1,358
IRS	EUR 42,250	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.729%	Bank of America	14/4/2052	1,225	1,225
IRS	EUR 44,200	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.73728%	Bank of America	14/4/2052	1,260	1,260
IRS	USD 59,150	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9%	Bank of America	22/4/2052	466	475
IRS	JPY 681,993	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.8599%	Bank of America	25/4/2052	180	180
IRS	USD 59,150	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.85%	Bank of America	28/4/2052	650	623

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 58,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9%	Bank of America	2/5/2052	463	463
IRS	USD 58,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9095%	Bank of America	2/5/2052	434	434
IRS	EUR 126,750	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.72806%	Bank of America	9/5/2052	3,655	3,655
IRS	EUR 55,250	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.74936%	Bank of America	9/5/2052	1,522	1,522
IRS	EUR 55,250	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.799%	Bank of America	9/5/2052	1,355	1,355
IRS	JPY 681,993	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.8535%	Bank of America	9/5/2052	189	189
IRS	JPY 681,993	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.857%	Bank of America	9/5/2052	185	185
IRS	USD 59,150	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.91%	Bank of America	12/5/2052	454	430
IRS	USD 58,500	Fund receives Fixed 2.0085%; and pays Floating USD SOFR 1 Day	Bank of America	16/5/2052	(126)	(126)
IRS	USD 134,500	Fund receives Fixed 2.371%; and pays Floating USD SOFR 1 Day	Bank of America	16/5/2052	(7,914)	(7,914)
IRS	USD 239,691	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.902%	Bank of America	17/5/2052	19	19
IRS	USD 479,383	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.91718%	Bank of America	17/5/2052	(140)	(140)
IRS	USD 239,691	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9225%	Bank of America	17/5/2052	(101)	(101)
IRS	USD 65,650	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.983%	Bank of America	19/5/2052	225	225
IRS	USD 61,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0525%	Bank of America	19/5/2052	(9)	(9)
IRS	USD 65,650	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.038%	Bank of America	20/5/2052	38	39
IRS	USD 104,293	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.894%	Bank of America	21/5/2052	27	27
IRS	EUR 45,500	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.95%	Bank of America	23/5/2052	693	693
IRS	JPY 1,328,710	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.88%	Bank of America	23/5/2052	303	303
IRS	EUR 45,500	Fund receives Fixed 1.02637%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2052	(481)	(481)
IRS	EUR 45,500	Fund receives Fixed 1.0713%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2052	(357)	(357)
IRS	EUR 45,500	Fund receives Fixed 1.11%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2052	(250)	(250)
IRS	EUR 45,500	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.031%	Bank of America	26/5/2052	468	468
IRS	EUR 45,500	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.057%	Bank of America	26/5/2052	396	396
IRS	JPY 1,094,847	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.85%	Bank of America	26/5/2052	313	313
IRS	JPY 1,096,153	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.7915%	Bank of America	27/5/2052	436	436
IRS	USD 68,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.98%	Bank of America	27/5/2052	235	238
IRS	USD 68,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.99%	Bank of America	27/5/2052	166	203
IRS	USD 32,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.02794%	Bank of America	27/5/2052	33	33
IRS	USD 126,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.03%	Bank of America	27/5/2052	151	116

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 65,650	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0455%	Bank of America	27/5/2052	8	8
IRS	USD 378,621	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0585%	Bank of America	27/5/2052	(208)	(208)
IRS	EUR 160,582	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.85752%	Bank of America	28/5/2052	939	939
IRS	EUR 160,582	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.89209%	Bank of America	28/5/2052	776	776
IRS	EUR 160,582	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.9075%	Bank of America	28/5/2052	703	703
IRS	EUR 160,582	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.97108%	Bank of America	28/5/2052	403	403
IRS	EUR 347,490	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.22706%	Bank of America	28/5/2052	(1,742)	(1,742)
IRS	EUR 52,000	Fund receives Fixed 1.302%; and pays Floating EUR EURIBOR 6 Month	Bank of America	30/5/2052	324	324
IRS	EUR 1,934,000	Fund receives Fixed 1.6487%; and pays Floating EUR EURIBOR 6 Month	Bank of America	30/5/2052	(53,702)	(112,503)
IRS	EUR 45,500	Fund receives Fixed 1.2135%; and pays Floating EUR EURIBOR 6 Month	Bank of America	2/6/2052	39	39
IRS	EUR 45,500	Fund receives Fixed 1.2403%; and pays Floating EUR EURIBOR 6 Month	Bank of America	2/6/2052	113	113
IRS	USD 65,650	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0785%	Bank of America	3/6/2052	(109)	(109)
IRS	USD 186,858	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.946%	Bank of America	4/6/2052	(198)	(198)
IRS	USD 184,687	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9725%	Bank of America	4/6/2052	(316)	(316)
IRS	USD 196,693	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.99146%	Bank of America	4/6/2052	(427)	(427)
IRS	USD 65,650	Fund receives Fixed 2.15%; and pays Floating USD SOFR 1 Day	Bank of America	6/6/2052	351	353
IRS	EUR 52,000	Fund receives Fixed 1.3%; and pays Floating EUR EURIBOR 6 Month	Bank of America	9/6/2052	325	321
IRS	EUR 61,750	Fund receives Fixed 1.63%; and pays Floating EUR EURIBOR 6 Month	Bank of America	9/6/2052	1,619	1,619
IRS	EUR 52,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.24828%	Bank of America	9/6/2052	(157)	(157)
IRS	EUR 52,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.2785%	Bank of America	9/6/2052	(253)	(253)
IRS	EUR 52,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.29422%	Bank of America	9/6/2052	(302)	(302)
IRS	EUR 52,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.31167%	Bank of America	9/6/2052	(358)	(358)
IRS	EUR 52,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.3165%	Bank of America	9/6/2052	(373)	(373)
IRS	EUR 52,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.32558%	Bank of America	9/6/2052	(401)	(401)
IRS	EUR 52,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.341%	Bank of America	9/6/2052	(450)	(450)
IRS	EUR 52,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.3608%	Bank of America	9/6/2052	(513)	(513)
IRS	EUR 52,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.37%	Bank of America	9/6/2052	(520)	(542)
IRS	EUR 52,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.3705%	Bank of America	9/6/2052	(543)	(543)
IRS	EUR 52,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.37987%	Bank of America	9/6/2052	(573)	(573)
IRS	EUR 52,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.38%	Bank of America	9/6/2052	(583)	(573)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	EUR 52,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.5%	Bank of America	9/6/2052	(946)	(952)
IRS	USD 68,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.014%	Bank of America	9/6/2052	109	109
IRS	USD 68,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0925%	Bank of America	9/6/2052	(167)	(167)
IRS	EUR 165,847	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.25485%	Bank of America	11/6/2052	(967)	(967)
IRS	USD 395,674	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9455%	Bank of America	11/6/2052	(425)	(425)
IRS	USD 393,387	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.959%	Bank of America	11/6/2052	(552)	(552)
IRS	USD 395,674	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0055%	Bank of America	11/6/2052	(1,005)	(1,005)
IRS	USD 68,250	Fund receives Fixed 2.105%; and pays Floating USD SOFR 1 Day	Bank of America	13/6/2052	214	214
IRS	USD 68,250	Fund receives Fixed 2.138%; and pays Floating USD SOFR 1 Day	Bank of America	13/6/2052	330	330
IRS	USD 68,250	Fund receives Fixed 2.0885%; and pays Floating USD SOFR 1 Day	Bank of America	16/6/2052	158	158
IRS	USD 68,250	Fund receives Fixed 2.10274%; and pays Floating USD SOFR 1 Day	Bank of America	16/6/2052	208	208
IRS	USD 68,250	Fund receives Fixed 2.10523%; and pays Floating USD SOFR 1 Day	Bank of America	16/6/2052	217	217
IRS	USD 68,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9115%	Bank of America	16/6/2052	463	463
IRS	USD 68,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9785%	Bank of America	16/6/2052	228	228
IRS	USD 35,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.03438%	Bank of America	16/6/2052	17	17
IRS	USD 65,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.055%	Bank of America	16/6/2052	(39)	(39)
IRS	JPY 1,765,735	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.985%	Bank of America	17/6/2052	52	52
IRS	USD 192,119	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9565%	Bank of America	17/6/2052	(262)	(262)
IRS	USD 194,407	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.964%	Bank of America	17/6/2052	(301)	(301)
IRS	USD 68,250	Fund receives Fixed 2.003%; and pays Floating USD SOFR 1 Day	Bank of America	20/6/2052	(139)	(139)
IRS	EUR 53,950	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.445%	Bank of America	23/6/2052	(813)	(813)
IRS	EUR 167,146	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.19426%	Bank of America	26/6/2052	(677)	(677)
IRS	EUR 167,181	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.2055%	Bank of America	26/6/2052	(732)	(732)
IRS	USD 68,250	Fund receives Fixed 2.086%; and pays Floating USD SOFR 1 Day	Bank of America	8/7/2052	166	166
IRS	USD 68,250	Fund receives Fixed 2.01254%; and pays Floating USD SOFR 1 Day	Bank of America	14/7/2052	(87)	(87)
IRS	USD 68,250	Fund receives Fixed 2.049%; and pays Floating USD SOFR 1 Day	Bank of America	14/7/2052	41	41
IRS	EUR 123,500	Fund receives Fixed 1.15%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/7/2052	(409)	(330)
IRS	EUR 61,750	Fund receives Fixed 1.1715%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/7/2052	(85)	(85)
IRS	EUR 95,000	Fund receives Fixed 1.299%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/7/2052	605	605
IRS	USD 68,250	Fund receives Fixed 2.0225%; and pays Floating USD SOFR 1 Day	Bank of America	21/7/2052	(46)	(46)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 68,250	Fund receives Fixed 2.023%; and pays Floating USD SOFR 1 Day	Bank of America	21/7/2052	(45)	(45)
IRS	EUR 157,950	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.957%	Bank of America	22/7/2052	460	460
IRS	JPY 3,513,900	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.99%	Bank of America	26/7/2052	79	79
IRS	USD 68,250	Fund receives Fixed 2.062%; and pays Floating USD SOFR 1 Day	Bank of America	28/7/2052	97	97
IRS	USD 133,250	Fund receives Fixed 2.11484%; and pays Floating USD SOFR 1 Day	Bank of America	28/7/2052	552	552
IRS	USD 68,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.95715%	Bank of America	1/8/2052	267	267
IRS	EUR 52,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.9625%	Bank of America	4/8/2052	722	722
IRS	EUR 68,250	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.965%	Bank of America	4/8/2052	938	938
IRS	EUR 68,250	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.9705%	Bank of America	4/8/2052	915	915
IRS	USD 68,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9518%	Bank of America	4/8/2052	283	283
IRS	EUR 95,000	Fund receives Fixed 1.048%; and pays Floating EUR EURIBOR 6 Month	Bank of America	5/8/2052	(826)	(826)
IRS	EUR 95,000	Fund receives Fixed 1.07%; and pays Floating EUR EURIBOR 6 Month	Bank of America	11/8/2052	(695)	(695)
IRS	EUR 90,000	Fund receives Fixed 1.1275%; and pays Floating EUR EURIBOR 6 Month	Bank of America	11/8/2052	(345)	(345)
IRS	EUR 85,000	Fund receives Fixed 1.15035%; and pays Floating EUR EURIBOR 6 Month	Bank of America	11/8/2052	(208)	(208)
IRS	USD 105,000	Fund receives Fixed 2.1%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2052	371	371
IRS	USD 100,000	Fund receives Fixed 2.101%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2052	358	358
IRS	USD 105,000	Fund receives Fixed 2.135%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2052	615	559
IRS	USD 105,000	Fund receives Fixed 2.15%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2052	650	640
IRS	EUR 350,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.955%	Bank of America	13/8/2052	1,037	1,037
IRS	EUR 90,000	Fund receives Fixed 1.2013%; and pays Floating EUR EURIBOR 6 Month	Bank of America	19/8/2052	63	63
IRS	USD 865,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9395%	Bank of America	26/8/2052	(1,039)	(1,039)
IRS	USD 865,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.937%	Bank of America	27/8/2052	(987)	(987)
IRS	USD 435,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.975%	Bank of America	27/8/2052	(898)	(898)
IRS	USD 635,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.01%	Bank of America	27/8/2052	(1,852)	(1,852)
IRS	USD 54,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.645%	Bank of America	15/1/2055	8,758	8,758
IRS	USD 30,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.66%	Bank of America	15/1/2057	4,136	4,136
IRS	BRL 10,000,000	Fund receives Fixed 4.13%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2023	(155,812)	(155,812)
IRS	BRL 389,000	Fund receives Fixed 6.9425%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2023	(3,699)	(3,699)
IRS	USD 155,500	Fund receives Fixed 2.46%; and pays Floating USD SOFR 1 Day	BRY10W3S6	11/10/2032	(6,105)	(6,105)
IRS	BRL 1,241,000	Fund receives Fixed 4.83%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2023	(16,360)	(16,360)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	BRL 2,469,000	Fund receives Fixed 11.694%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	(3,347)	(3,347)
IRS	BRL 3,060,000	Fund receives Fixed 4.375%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	(41,354)	(41,354)
IRS	BRL 1,762,620	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(2,709)	(2,709)
IRS	THB 67,875,343	Fund receives Floating THB BKIBOR 3 Month; and pays Fixed 2.17%	Morgan Stanley	21/9/2024	(5,588)	(5,588)
TRS	USD 828,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(24,611)	(24,729)
TRS	USD 718,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(33,506)	(34,587)
TRS	USD (87)	Fund receives USD SOFR 1 Day - 10bps; and pays Sherwin Williams + 0 bps	BNP Paribas	2/9/2022	1,409	2,932
TRS	USD (81)	Fund receives USD SOFR 1 Day - 12bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	(606)	72
TRS	USD (960)	Fund receives USD SOFR 1 Day - 13bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	(7,180)	854
TRS	USD (902)	Fund receives USD SOFR 1 Day - 8bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	(6,746)	802
TRS	USD (451)	Fund receives USD SOFR 1 Day - 8bps; and pays Sherwin Williams + 0 bps	BNP Paribas	2/9/2022	7,304	15,201
TRS	USD 606,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	5,994	5,823
TRS	USD 439,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(14,832)	(15,121)
TRS	USD 713,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(23,675)	(24,497)
TRS	USD 1,375,200	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(7,392)	(7,117)
TRS	USD 1,893,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(5,938)	(6,139)
TRS	USD 576,400	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	1,328	1,205
TRS	USD 187,986	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(1,205)	(1,278)
TRS	USD 362,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(15,560)	(16,052)
TRS	EUR 200,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays Markit iBoxx Euro Liquid High Yield + 0bps	BNP Paribas	20/12/2022	(4,630)	(4,699)
TRS	EUR 527,000	Fund receives iBoxx Euro Corporate + 0bps; and pays EUR EURIBOR 3 Month + 0bps	BNP Paribas	20/12/2022	(18,657)	(18,530)
TRS	USD 120	Fund receives USD SOFR 1 Day + 20bps; and pays S5INDU PERFORMANCE SHELL +0 bps	Citibank	9/9/2022	2,580	2,580
TRS	USD (525)	Fund receives USD SOFR 1 Day - 25bps; and pays Pitney Bowes + 0 bps	Citibank	27/12/2022	376	488
TRS	EUR 100,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays EUR EURIBOR 3 Month + 0bps	Goldman Sachs	20/9/2022	(2,066)	(2,101)
TRS	USD 1,050,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	15,103	14,903
TRS	USD 281,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(2,421)	(2,500)
TRS	USD 606,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(2,884)	(3,053)
TRS	USD 776,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(7,573)	(7,804)
TRS	USD 713,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(29,460)	(30,400)
TRS	USD 713,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(24,174)	(25,017)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
TRS	USD 724,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(18,516)	(19,389)
TRS	USD 351,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(7,850)	(8,569)
TRS	USD 702,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(8,424)	(9,862)
TRS	USD 231,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(3,239)	(3,761)
TRS	EUR 600,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays iboxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/12/2022	(46,261)	(46,281)
TRS	EUR 200,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays iboxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/12/2022	(12,985)	(13,002)
TRS	EUR 270,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays Markit iBoxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/12/2022	(14,741)	(14,763)
TRS	USD 1,100	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	16/9/2022	(5,875)	(5,875)
TRS	USD 788,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(49)	(205)
TRS	USD 776,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(6,326)	(6,561)
TRS	USD 536,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(16,634)	(17,496)
TRS	USD 3,020	Fund receives JPMEMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	15/11/2022	(76,858)	(76,858)
TRS	USD 2,980	Fund receives JPMEMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	16/11/2022	(65,929)	(65,929)
TRS	USD 3,967,587	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	123,673	122,799
TRS	USD 1,056,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(10,818)	(11,257)
TRS	USD 439,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(9,085)	(9,293)
TRS	USD 439,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(8,155)	(8,363)
TRS	USD 1,536,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(46,580)	(47,590)
TRS	USD 362,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(16,008)	(16,501)
TRS	USD 231,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(2,897)	(3,419)
Total (EUR underlying exposure - EUR 606,343,796)					(167,414)	(228,587)

CDS: Credit Default Swaps

IFS: Inflation Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
1,039,000	Put	OTC USD/ZAR	Bank of America	USD 16.5	20/9/2022	(6,527)	3,107
3,519,813	Call	OTC EUR/USD	Bank of America	EUR 1.09	29/9/2022	(3,711)	126
3,519,813	Put	OTC EUR/USD	Bank of America	EUR 1.005	29/9/2022	11,934	48,882
638,767	Put	OTC USD/JPY	Bank of America	USD 136	29/9/2022	(3,422)	966
80,000	Put	OTC EUR/USD	Bank of America	EUR 1	3/10/2022	21,946	33,946
1,170,000	Put	OTC USD/JPY	Bank of America	USD 125	21/12/2022	(1,305)	3,471

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
220,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(10,561)	1,475
220,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(10,561)	1,475
160,000	Put	OTC USD/JPY	Bank of America	USD 110	19/4/2023	(8,634)	2,204
235,000	Put	OTC USD/JPY	Bank of America	USD 110	19/5/2023	(17,128)	4,034
1,590,000	Put	OTC USD/JPY	Barclays	USD 130.04	8/9/2022	(17,346)	4
1,590,000	Put	OTC USD/JPY	Barclays	USD 130.04	8/9/2022	(17,346)	4
3,370,000	Put	OTC USD/JPY	Barclays	USD 115	21/9/2022	(24,645)	-
8,140,000	Put	OTC EUR/USD	BNP Paribas	EUR 0.985	13/10/2022	(4,059)	66,947
2,140,000	Call	OTC USD/CNH	BNP Paribas	USD 6.8	17/10/2022	13,847	19,747
7,210,000	Put	OTC EUR/USD	BNP Paribas	EUR 1	2/11/2022	33,859	111,222
480,000	Put	OTC EUR/USD	Citibank	EUR 0.9	12/2/2022	9,823	15,823
1,488,000	Call	OTC USD/CNH	Citibank	USD 6.85	20/9/2022	8,173	14,009
1,308,000	Put	OTC EUR/USD	Citibank	EUR 0.98	22/9/2022	(5,082)	4,912
17,500	Put	OTC USD/CNH	Citibank	USD 7	11/10/2022	4,558	7,260
8,000	Put	OTC USD/ZAR	Citibank	USD 17	10/11/2022	3,468	7,764
997,000	Put	OTC USD/ZAR	Citibank	USD 16.5	10/11/2022	(903)	11,008
110,000	Put	OTC USD/JPY	Citibank	USD 125	21/12/2022	2,271	6,519
87,500	Put	OTC EUR/USD	Citibank	EUR 0.85	18/1/2023	(1,352)	3,023
1,288,000	Call	OTC AUD/USD	Deutsche Bank	AUD 0.702	15/9/2022	(5,368)	2,122
1,770,000	Put	OTC USD/JPY	Goldman Sachs	USD 115	13/9/2022	(3,529)	-
4,072,686	Call	OTC USD/CNH	Goldman Sachs	USD 6.79	26/9/2022	35,864	68,450
1,310,000	Call	OTC USD/CNH	Goldman Sachs	USD 6.83	28/9/2022	8,386	16,044
1,655,000	Call	OTC USD/CNH	Goldman Sachs	USD 6.8	11/10/2022	16,863	27,133
1,183,000	Put	OTC EUR/USD	Goldman Sachs	EUR 0.99	26/10/2022	(1,213)	13,077
4,242,649	Call	OTC USD/CNH	Goldman Sachs	USD 6.8	27/10/2022	33,477	72,966
186,000	Put	OTC USD/JPY	Goldman Sachs	USD 122	8/12/2022	(15,180)	4,545
100,000	Call	OTC USD/CNH	HSBC Bank	USD 7	12/2/2022	12,521	24,530
1,370,000	Call	OTC USD/CNH	HSBC Bank	USD 6.9	22/9/2022	1,487	7,521
2,799,000	Put	OTC EUR/NOK	HSBC Bank	EUR 9.39	30/9/2022	(26,200)	390
700,000	Call	OTC EUR/CNH	HSBC Bank	EUR 7	18/11/2022	(470)	8,088
2,330,023	Put	OTC EUR/CHF	JP Morgan	EUR 0.965	14/9/2022	(11,922)	4,901
6,184,248	Call	OTC USD/CNH	JP Morgan	USD 6.8	15/9/2022	31,991	92,005
1,420,000	Put	OTC USD/JPY	JP Morgan	USD 130.04	15/9/2022	(21,055)	111
35,000	Put	OTC USD/SEK	JP Morgan	USD 9.5	19/9/2022	(3,375)	8
890,000	Put	OTC USD/ZAR	JP Morgan	USD 16.9	20/10/2022	(3,760)	14,313
928,000	Put	OTC EUR/NOK	JP Morgan	EUR 9.35	26/10/2022	(5,661)	557
580,000	Put	OTC USD/JPY	JP Morgan	USD 130	15/11/2022	(941)	2,572
880,000	Call	OTC USD/CLP	Morgan Stanley	USD 70	8/9/2022	(8,914)	24
298,000	Call	OTC USD/CLP	Morgan Stanley	USD 40	8/9/2022	(428)	27
446,000	Put	OTC USD/CLP	Morgan Stanley	USD 920	8/9/2022	67	13,409
880,000	Put	OTC USD/CLP	Morgan Stanley	USD 970	8/9/2022	44,918	68,230
85,000	Call	OTC USD/CNH	Morgan Stanley	USD 7.2	11/10/2022	780	2,848
86,320	Put	OTC USD/JPY	Morgan Stanley	USD 109	12/10/2022	(2,266)	-
1,942,200	Put	OTC USD/JPY	Morgan Stanley	USD 116	12/10/2022	(8,751)	1
1,312,000	Put	OTC USD/JPY	Morgan Stanley	USD 134	26/10/2022	(10,082)	9,748
3,171,000	Put	OTC EUR/NOK	Morgan Stanley	EUR 9.65	16/11/2022	(12,763)	15,234
1,596,000	Put	OTC USD/CAD	RBC	USD 1.25	10/4/2022	(4,592)	195
4,190,196	Put	OTC USD/JPY	RBC	USD 130	8/9/2022	(49,165)	11
1,272,000	Put	OTC USD/JPY	RBC	USD 127	21/9/2022	(8,521)	39
647,000	Call	OTC USD/JPY	RBC	USD 135	10/12/2022	15,934	20,094

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
210,000	Call	OTC EUR/CHF	UBS	EUR 1.1	9/6/2022	(12,390)	-
1,410,000	Call	OTC EUR/CHF	UBS	EUR 1.06	5/9/2022	(6,740)	-
64,800	Call	OTC AUD/USD	UBS	AUD 0.76	22/9/2022	(3,397)	26
95	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	2/9/2022	(19,398)	35,562
95	Call	Alphabet	Exchange Traded	USD 115	16/9/2022	(12,641)	14,481
21	Put	Apple	Exchange Traded	USD 140	16/9/2022	(8,549)	619
146	Put	Apple	Exchange Traded	USD 125	16/9/2022	(13,291)	803
53	Call	BASF	Exchange Traded	EUR 52	16/9/2022	(10,097)	53
109	Call	BASF	Exchange Traded	EUR 56	16/9/2022	(16,563)	109
38	Call	Cellnex Telecom	Exchange Traded	EUR 54	16/9/2022	(4,625)	-
10	Put	Dollar Tree	Exchange Traded	USD 145	16/9/2022	2,307	9,046
2	Call	Domino's Pizza	Exchange Traded	USD 400	16/9/2022	(2,492)	440
7	Call	Eli Lilly	Exchange Traded	USD 330	16/9/2022	(2,435)	1,210
7	Call	EURO STOXX 50 Index	Exchange Traded	EUR 350	16/9/2022	(466)	7
7	Call	EURO STOXX 50 Index	Exchange Traded	EUR 850	16/9/2022	(5,922)	161
12	Put	EURO STOXX 50 Index	Exchange Traded	EUR 700	16/9/2022	(9,275)	96
23	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,000	16/9/2022	(11,307)	610
12	Put	EURO STOXX 50 Index	Exchange Traded	EUR 300	16/9/2022	(20,702)	1,866
53	Put	EURO STOXX 50 Index	Exchange Traded	EUR 400	16/9/2022	(62,494)	16,006
53	Put	EURO STOXX 50 Index	Exchange Traded	EUR 700	16/9/2022	(46,836)	87,847
92	Call	EURO STOXX Bank Index	Exchange Traded	EUR 140	16/9/2022	(5,101)	230
111	Call	EURO STOXX Bank Index	Exchange Traded	EUR 130	16/9/2022	(3,198)	278
100	Put	Ford Motor	Exchange Traded	USD 10	16/9/2022	(3,188)	100
6	Put	FTSE 100 Index	Exchange Traded	GBP 200	16/9/2022	(8,302)	157
6	Put	FTSE 100 Index	Exchange Traded	GBP 7,000	16/9/2022	(18,846)	2,158
22	Call	General Motors	Exchange Traded	USD 38	16/9/2022	(3,576)	4,464
68	Put	Intel	Exchange Traded	USD 32.5	16/9/2022	4,088	8,089
2	Call	Intuit	Exchange Traded	USD 490	16/9/2022	(3,388)	275
40	Call	Microsoft	Exchange Traded	USD 290	16/9/2022	(27,872)	1,619
41	Call	Mosaic	Exchange Traded	USD 70	16/9/2022	(22,796)	533
12	Put	Sherwin-Williams	Exchange Traded	USD 240	16/9/2022	(3,855)	9,716
86	Call	SOFR 3 Month Index	Exchange Traded	USD 97.125	16/9/2022	(9,820)	1,075
166	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	16/9/2022	(77,874)	3,733
8	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 405	16/9/2022	6,849	8,980
75	Put	Uber Technologies	Exchange Traded	USD 15	16/9/2022	(3,020)	75
2	Call	United Rentals	Exchange Traded	USD 350	16/9/2022	(1,408)	50
16	Put	Vertiv Holdings	Exchange Traded	USD 7.5	16/9/2022	(957)	16
12	Call	Walt Disney	Exchange Traded	USD 125	16/9/2022	(3,677)	288
85	Call	Western Digital	Exchange Traded	USD 60	16/9/2022	(3,415)	382
14	Call	US Treasury 10 Year Note	Exchange Traded	USD 118.5	23/9/2022	66	5,794
17	Put	US Treasury 10 Year Note	Exchange Traded	USD 116.5	23/9/2022	16	12,081
28	Put	US Treasury 10 Year Note	Exchange Traded	USD 116	23/9/2022	(107)	15,087
84	Put	US Treasury 10 Year Note	Exchange Traded	USD 117	23/9/2022	5,529	78,060
1	Put	Nasdaq-100 Index	Exchange Traded	USD 900	30/9/2022	34,169	65,447
3	Put	Nasdaq-100 Index	Exchange Traded	USD 100	30/9/2022	146,388	235,983
31	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 410	30/9/2022	29,674	51,314
171	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 415	30/9/2022	217,688	338,947
39	Put	3 Month SOFR	Exchange Traded	USD 96.125	14/10/2022	(1,041)	8,771
45	Put	Carnival	Exchange Traded	USD 5	21/10/2022	(1,041)	382
6	Put	Change Healthcare	Exchange Traded	USD 17	21/10/2022	(7)	150

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
2	Call	Eli Lilly	Exchange Traded	USD 330	21/10/2022	(1,879)	1,194
26	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,000	21/10/2022	(8,870)	4,901
13	Put	EURO STOXX 50 Index	Exchange Traded	EUR 400	21/10/2022	3,120	10,354
15	Put	iHeartCommunications	Exchange Traded	USD 7.5	21/10/2022	(585)	750
40	Put	KB Home	Exchange Traded	USD 25	21/10/2022	275	2,899
7	Call	Microsoft	Exchange Traded	USD 290	21/10/2022	(2,275)	2,134
1	Call	S&P 500 Index	Exchange Traded	USD 300	21/10/2022	(1,637)	2,349
2	Put	S&P 500 Index	Exchange Traded	USD 500	21/10/2022	(17,599)	4,728
13	Put	Sabre	Exchange Traded	USD 5	21/10/2022	(666)	97
14	Put	Sabre	Exchange Traded	USD 6	21/10/2022	(310)	301
70	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	21/10/2022	(32,793)	15,218
6	Call	Tesla	Exchange Traded	USD 320	21/10/2022	(4,592)	5,368
12	Call	Walt Disney	Exchange Traded	USD 130	21/10/2022	(3,113)	1,026
30	Put	Xerox Holdings	Exchange Traded	USD 15	21/10/2022	427	1,499
5	Call	Dynatrace	Exchange Traded	USD 45	18/11/2022	(1,743)	850
7	Call	Eli Lilly	Exchange Traded	USD 330	18/11/2022	78	7,522
4	Call	Generac Holdings	Exchange Traded	USD 300	18/11/2022	(5,834)	1,599
9	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	18/11/2022	4,380	9,185
2	Call	Tesla	Exchange Traded	USD 320	18/11/2022	(1,516)	2,924
30	Call	Western Digital	Exchange Traded	USD 65	18/11/2022	(2,111)	420
45	Put	Ally Financial	Exchange Traded	USD 20	16/12/2022	(1,743)	787
22	Call	Commerzbank	Exchange Traded	EUR 9	16/12/2022	(1,616)	253
5	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,000	16/12/2022	(2,723)	1,182
15	Put	EURO STOXX 50 Index	Exchange Traded	EUR 100	16/12/2022	(8,819)	10,027
15	Put	EURO STOXX 50 Index	Exchange Traded	EUR 300	16/12/2022	(147)	16,207
44	Call	EURO STOXX Bank Index	Exchange Traded	EUR 100	16/12/2022	(4,293)	935
45	Put	Ford Motor	Exchange Traded	USD 8	16/12/2022	(1,760)	337
5	Call	Lions Gate Entertainment	Exchange Traded	USD 15	16/12/2022	(80)	137
2	Call	LVMH Moët Hennessy Louis Vuitton	Exchange Traded	EUR 640	16/12/2022	2,576	10,775
70	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	16/12/2022	(72,597)	45,026
23	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 350	16/12/2022	(7,408)	6,095
9	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 470	16/12/2022	(689)	9,450
5	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 840	16/12/2022	(2,065)	1,575
6	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 40	16/12/2022	1,641	10,500
3	Put	STOXX Europe 600 Personal & Household Goods Index	Exchange Traded	EUR 800	16/12/2022	(1,689)	1,612
5	Call	Abbott Laboratories	Exchange Traded	USD 125	20/1/2023	(2,488)	350
2	Call	Adobe	Exchange Traded	USD 480	20/1/2023	(5,089)	1,604
2	Call	Align Technology	Exchange Traded	USD 290	20/1/2023	(4,131)	3,788
13	Call	Alphabet	Exchange Traded	USD 125	20/1/2023	(5,534)	5,653
1	Call	Booking Holdings	Exchange Traded	USD 600	20/1/2023	(14,727)	2,309
5	Call	Dynatrace	Exchange Traded	USD 45	20/1/2023	(1,241)	1,362
2	Call	Eli Lilly	Exchange Traded	USD 340	20/1/2023	(1,357)	2,584
1	Call	Humana	Exchange Traded	USD 500	20/1/2023	800	2,819
2	Call	Intuit	Exchange Traded	USD 450	20/1/2023	443	7,947
5	Call	Otis Worldwide	Exchange Traded	USD 85	20/1/2023	(1,052)	600
55	Put	PG&E	Exchange Traded	USD 7	20/1/2023	(513)	825

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
7	Call	S&P 500 Index	Exchange Traded	USD 6,000	20/1/2023	(4,241)	52
2	Call	salesforce.com	Exchange Traded	USD 210	20/1/2023	(2,213)	488
2	Call	salesforce.com	Exchange Traded	USD 200	20/1/2023	(1,831)	760
2	Call	ServiceNow	Exchange Traded	USD 550	20/1/2023	(7,384)	3,039
4	Call	XPO Logistics	Exchange Traded	USD 57.5	20/1/2023	(706)	1,859
72	Call	3 Month SOFR	Exchange Traded	USD 97.125	10/3/2023	(29,906)	13,044
72	Call	3 Month SOFR	Exchange Traded	USD 96.75	10/3/2023	(39,447)	23,840
71	Call	3 Month SOFR	Exchange Traded	USD 96.375	10/3/2023	(28,534)	42,138
107	Call	Nasdaq-100 Index	Goldman Sachs	USD 707.725	16/9/2022	(22,297)	140
Total (EUR underlying exposure - EUR 70,896,446)						(400,009)	2,185,714

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(1,039,000)	Put	OTC USD/ZAR	Bank of America	USD 16.5	20/9/2022	26,425	(3,107)
(7,044,915)	Put	OTC EUR/USD	Bank of America	EUR 0.975	29/9/2022	3,011	(28,233)
(1,170,000)	Put	OTC USD/JPY	Bank of America	USD 120	21/12/2022	792	(1,029)
(1,590,000)	Put	OTC USD/JPY	Barclays	USD 124.71	8/9/2022	5,774	-
(1,590,000)	Put	OTC USD/JPY	Barclays	USD 124.71	8/9/2022	5,774	-
(3,370,000)	Put	OTC USD/JPY	Barclays	USD 112	21/9/2022	14,241	-
(8,140,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.965	13/10/2022	1,756	(33,328)
(7,210,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.98	2/11/2022	(14,328)	(62,635)
(1,488,000)	Call	OTC USD/CNH	Citibank	USD 6.95	20/9/2022	(1,873)	(4,107)
(532,000)	Put	OTC USD/JPY	Citibank	USD 127	21/9/2022	597	(16)
(1,744,000)	Put	OTC EUR/USD	Citibank	EUR 0.95	22/9/2022	2,758	(1,153)
(1,495,000)	Put	OTC USD/ZAR	Citibank	USD 15.75	10/11/2022	57	(4,802)
(277,000)	Call	OTC USD/ZAR	Citibank	USD 17	10/11/2022	803	(8,849)
(1,934,000)	Call	OTC AUD/USD	Deutsche Bank	AUD 0.716	15/9/2022	3,190	(674)
(1,770,000)	Put	OTC USD/JPY	Goldman Sachs	USD 109	13/9/2022	4,021	-
(4,072,686)	Call	OTC USD/CNH	Goldman Sachs	USD 6.99	26/9/2022	(66)	(8,943)
(1,310,000)	Call	OTC USD/CNH	Goldman Sachs	USD 6.93	28/9/2022	(1,897)	(5,859)
(1,183,000)	Put	OTC EUR/USD	Goldman Sachs	EUR 0.96	26/10/2022	2,802	(3,740)
(3,321,649)	Call	OTC USD/CNH	Goldman Sachs	USD 7.05	27/10/2022	(1,540)	(9,798)
(921,000)	Call	OTC USD/CNH	Goldman Sachs	USD 6.8	27/10/2022	(9,617)	(15,840)
(3,321,649)	Call	OTC USD/CNH	Goldman Sachs	USD 7.05	27/10/2022	(4,252)	(9,798)
(1,370,000)	Call	OTC USD/CNH	HSBC Bank	USD 7	22/9/2022	118	(2,278)
(2,330,023)	Put	OTC EUR/CHF	JP Morgan	EUR 0.94	14/9/2022	3,078	(445)
(6,184,248)	Call	OTC USD/CNH	JP Morgan	USD 7	15/9/2022	10,839	(6,692)
(1,420,000)	Put	OTC USD/JPY	JP Morgan	USD 124.71	15/9/2022	9,384	-
(1,655,000)	Call	OTC USD/CNH	JP Morgan	USD 6.8	11/10/2022	(11,877)	(27,133)
(2,140,000)	Call	OTC USD/CNH	JP Morgan	USD 6.8	17/10/2022	(2,276)	(19,747)
(1,334,000)	Put	OTC USD/ZAR	JP Morgan	USD 16.35	20/10/2022	2,828	(8,231)
(592,000)	Call	OTC USD/ZAR	JP Morgan	USD 18	20/10/2022	704	(4,946)
(580,000)	Put	OTC USD/JPY	JP Morgan	USD 125	15/11/2022	357	(733)
(880,000)	Call	OTC USD/CLP	Morgan Stanley	USD 40	8/9/2022	13,496	(79)
(1,320,000)	Put	OTC USD/CLP	Morgan Stanley	USD 920	8/9/2022	(28,391)	(39,686)
(298,000)	Call	OTC USD/CLP	Morgan Stanley	USD 70	8/9/2022	230	(8)
(298,000)	Put	OTC USD/CLP	Morgan Stanley	USD 970	8/9/2022	(2,492)	(23,105)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(647,000)	Call	OTC USD/JPY	Morgan Stanley	USD 135	12/10/2022	(15,019)	(20,094)
(1,312,000)	Put	OTC USD/JPY	Morgan Stanley	USD 130	26/10/2022	5,948	(3,619)
(3,171,000)	Put	OTC EUR/NOK	Morgan Stanley	EUR 9.35	16/11/2022	3,741	(3,809)
(2,158,000)	Put	OTC USD/JPY	Morgan Stanley	USD 109	10/12/2022	3,328	-
(4,190,196)	Put	OTC USD/JPY	RBC	USD 125	8/9/2022	18,048	-
(484)	Put	S&P 500 Index	Citibank	USD 700	16/9/2022	62,331	(5,495)
(72)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	2/9/2022	12,426	(612)
(78)	Call	Alphabet	Exchange Traded	USD 125	16/9/2022	7,426	(975)
(167)	Put	Apple	Exchange Traded	USD 115	16/9/2022	6,972	(250)
(10)	Put	Dollar Tree	Exchange Traded	USD 125	16/9/2022	1,628	(780)
(106)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 550	16/9/2022	122,346	(79,129)
(12)	Put	FTSE 100 Index	Exchange Traded	GBP 600	16/9/2022	25,742	(870)
(40)	Call	Microsoft	Exchange Traded	USD 310	16/9/2022	3,954	(360)
(8)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	16/9/2022	(2,051)	(2,807)
(2)	Put	United Rentals	Exchange Traded	USD 270	16/9/2022	515	(635)
(12)	Put	Walt Disney	Exchange Traded	USD 110	16/9/2022	(915)	(2,105)
(108)	Put	US Treasury 10 Year Note	Exchange Traded	USD 115	23/9/2022	2,131	(30,362)
(37)	Put	US Treasury 10 Year Note	Exchange Traded	USD 114	23/9/2022	(353)	(4,912)
(7)	Put	US Treasury 5 Year Note	Exchange Traded	USD 111.25	23/9/2022	(833)	(5,904)
(3)	Put	Nasdaq-100 Index	Exchange Traded	USD 100	30/9/2022	(53,479)	(85,943)
(1)	Put	Nasdaq-100 Index	Exchange Traded	USD 900	30/9/2022	(11,793)	(22,730)
(171)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 390	30/9/2022	(80,892)	(125,716)
(31)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	30/9/2022	(10,759)	(18,298)
(28)	Put	3 Month SOFR	Exchange Traded	USD 96.5	14/10/2022	(9,209)	(20,816)
(2)	Put	Eli Lilly	Exchange Traded	USD 260	21/10/2022	1,027	(429)
(13)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 200	21/10/2022	(1,488)	(5,070)
(7)	Put	Microsoft	Exchange Traded	USD 250	21/10/2022	(1,610)	(4,093)
(1)	Put	Nasdaq-100 Index	Exchange Traded	USD 600	21/10/2022	(12,005)	(24,684)
(2)	Put	S&P 500 Index	Exchange Traded	USD 250	21/10/2022	12,006	(2,109)
(140)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 440	21/10/2022	41,373	(13,154)
(12)	Put	Tesla	Exchange Traded	USD 240	21/10/2022	207	(11,425)
(12)	Put	Walt Disney	Exchange Traded	USD 110	21/10/2022	(2,189)	(4,828)
(5)	Put	Dynatrace	Exchange Traded	USD 35	18/11/2022	153	(1,075)
(7)	Put	Eli Lilly	Exchange Traded	USD 260	18/11/2022	367	(2,617)
(4)	Put	Generac Holdings	Exchange Traded	USD 220	18/11/2022	(5,113)	(8,636)
(9)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 340	18/11/2022	(1,333)	(3,036)
(2)	Put	Tesla	Exchange Traded	USD 240	18/11/2022	(490)	(2,844)
(22)	Put	Commerzbank	Exchange Traded	EUR 7.2	16/12/2022	(1,232)	(2,277)
(2)	Put	LVMH Moët Hennessy Louis Vuitton	Exchange Traded	EUR 520	16/12/2022	2,395	(2,030)
(27)	Put	SOFR 3 Month Index	Exchange Traded	USD 96.25	16/12/2022	(1,401)	(13,157)
(84)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 310	16/12/2022	47,576	(21,537)
(9)	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 400	16/12/2022	273	(4,163)
(6)	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 940	16/12/2022	(654)	(4,605)
(63)	Put	3 Month SOFR	Exchange Traded	USD 96.25	13/1/2023	(6,845)	(54,708)
(63)	Put	3 Month SOFR	Exchange Traded	USD 96	13/1/2023	(4,596)	(35,422)
(5)	Put	Abbott Laboratories	Exchange Traded	USD 105	20/1/2023	(1,020)	(3,486)
(2)	Put	Adobe	Exchange Traded	USD 400	20/1/2023	(2,649)	(9,151)
(2)	Put	Align Technology	Exchange Traded	USD 230	20/1/2023	60	(4,748)
(13)	Put	Alphabet	Exchange Traded	USD 100	20/1/2023	1,325	(6,042)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(1)	Put	Booking Holdings	Exchange Traded	USD 2,000	20/1/2023	(10,340)	(22,790)
(5)	Put	Dynatrace	Exchange Traded	USD 35	20/1/2023	491	(1,487)
(2)	Put	Eli Lilly	Exchange Traded	USD 280	20/1/2023	331	(2,614)
(1)	Put	Humana	Exchange Traded	USD 390	20/1/2023	1,343	(605)
(2)	Put	Intuit	Exchange Traded	USD 370	20/1/2023	2,240	(3,598)
(5)	Put	Otis Worldwide	Exchange Traded	USD 65	20/1/2023	187	(987)
(5)	Put	salesforce.com	Exchange Traded	USD 160	20/1/2023	(1,932)	(7,309)
(2)	Put	ServiceNow	Exchange Traded	USD 450	20/1/2023	(1,968)	(9,906)
(4)	Put	XPO Logistics	Exchange Traded	USD 45	20/1/2023	385	(1,110)
(72)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 97.625	10/3/2023	14,792	(22,940)
(71)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 96.75	10/3/2023	198	(74,518)
(72)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 97.125	3/10/2023	16,694	(47,230)
Total (EUR underlying exposure - EUR 60,796,091)						212,217	(1,211,635)

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR 700,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2027; and pays 5% Fixed	Bank of America	21/9/2022	(9,508)	4,527
EUR 700,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2027; and pays 5% Fixed	Bank of America	21/9/2022	(2,977)	4,527
EUR 1,900,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Bank of America	21/9/2022	(16,072)	22,403
USD 500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Bank of America	19/10/2022	737	4,619
USD 250,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Bank of America	19/10/2022	443	2,309
USD 1,770,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/6/2024; and pays 3.9% Fixed semi-annually from 15/12/2023	Bank of America	13/6/2023	(11,646)	18,028
USD 1,111,500	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.62% Fixed semi-annually from 30/11/2024; and pays Floating USD SOFR annually from 30/5/2025	Bank of America	28/5/2024	(3,255)	42,796
USD 1,111,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/5/2025; and pays 2.62% Fixed semi-annually from 30/11/2024	Bank of America	28/5/2024	13,381	59,433
USD 1,020,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/8/2028; and pays 3.15% Fixed semi-annually from 25/2/2028	Bank of America	23/8/2027	2,223	29,640
EUR 2,100,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.FINSR.37.V1 quarterly from 20/6/2022; and pays 1% Fixed	Barclays	21/9/2022	(3,693)	3,027
EUR 1,800,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	(15,329)	2,129
EUR 1,400,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	19/10/2022	(2,345)	858

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR 600,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(1,191)	6,219
EUR 600,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	19/10/2022	(5)	115
EUR 400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	848	5,842
USD 2,114,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/6/2024; and pays 2.96% Fixed semi-annually from 26/12/2023	Barclays	22/6/2023	(9,927)	66,653
USD 2,114,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.96% Fixed semi-annually from 26/12/2023; and pays Floating USD SOFR annually from 26/6/2024	Barclays	22/6/2023	5,297	81,877
EUR 4,010,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.05% Fixed annually from 4/3/2025; and pays Floating EUR EURIBOR 6 Month semi-annually from 4/9/2024	Barclays	29/2/2024	(11,945)	3,448
USD 445,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.94% Fixed semi-annually from 12/12/2024; and pays Floating USD SOFR annually from 12/6/2025	Barclays	10/6/2024	4,036	23,462
USD 445,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 12/6/2025; and pays 2.94% Fixed semi-annually from 12/12/2024	Barclays	10/6/2024	(928)	18,499
USD 1,800,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/4/2024; and pays 3.25% Fixed semi-annually from 25/10/2023	BNP Paribas	21/4/2023	16	35,778
EUR 1,540,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023; and pays 2.63% Fixed annually from 15/9/2023	Citibank	13/9/2022	(14,119)	5,439
USD 890,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 11/6/2025; and pays 2.805% Fixed semi-annually from 11/12/2024	Citibank	7/6/2024	4,153	41,214
USD 890,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.805% Fixed semi-annually from 11/12/2024; and pays Floating USD SOFR annually from 11/6/2025	Citibank	7/6/2024	4,287	41,348
USD 3,641,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.24% Fixed semi-annually from 16/12/2023; and pays Floating USD SOFR annually from 16/6/2024	Deutsche Bank	14/6/2023	54,388	192,501
USD 3,641,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/6/2024; and pays 3.24% Fixed semi-annually from 16/12/2023	Deutsche Bank	14/6/2023	(56,279)	81,834
USD 930,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.43% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Deutsche Bank	10/8/2023	(11,994)	19,411
USD 930,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.43% Fixed semi-annually from 14/2/2024	Deutsche Bank	10/8/2023	21,318	52,722
EUR 7,940,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.35% Fixed annually from 12/2/2025; and pays Floating EUR EURIBOR 6 Month semi-annually from 12/8/2024	Deutsche Bank	8/2/2024	(19,358)	10,219
USD 625,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	21/9/2022	(1,523)	3,917
USD 27,546,890	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/2/2024; and pays 3.75% Fixed annually from 13/8/2023	Goldman Sachs	9/2/2023	15,650	96,366
GBP 18,843,264	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 3/4/2024; and pays 2.47% Fixed annually from 3/4/2023	Goldman Sachs	3/4/2023	283,859	395,614

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR 19,965,256	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 4/11/2023; and pays 1% Fixed annually from 4/5/2024	Goldman Sachs	2/5/2023	198,739	302,558
USD 1,020,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 23/6/2028; and pays 3.29% Fixed semi-annually from 23/12/2027	Goldman Sachs	21/6/2027	(3,940)	27,408
EUR 840,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 20/7/2028; and pays 3% Fixed annually from 20/1/2029	Goldman Sachs	18/1/2028	(3,675)	50,325
USD 3,142,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.8725% Fixed semi-annually from 1/3/2024; and pays Floating USD SOFR annually from 1/9/2024	JP Morgan	30/8/2023	4,285	120,604
USD 3,142,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/9/2024; and pays 2.8725% Fixed semi-annually from 1/3/2024	JP Morgan	30/8/2023	(456)	115,863
EUR 400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Morgan Stanley	19/10/2022	4,087	9,915
USD 2,194,435	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.26% Fixed semi-annually from 30/4/2023; and pays Floating USD SOFR annually from 31/10/2023	Morgan Stanley	27/10/2022	(15,709)	4,448
USD 37,993,836	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.8% Fixed semi-annually from 20/9/2023; and pays Floating USD SOFR 3 Month BBA quarterly 20/6/2023	Morgan Stanley	16/3/2023	(101,152)	314
USD 4,200,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/2/2027; and pays 1.84% Fixed semi-annually from 5/8/2026	Morgan Stanley	3/2/2026	(24,378)	224,076
USD 800,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.6793% Fixed semi-annually from 11/8/2026; and pays Floating USD SOFR annually from 11/2/2027	Morgan Stanley	9/2/2026	1,603	12,503
USD 800,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 11/2/2027; and pays 1.6793% Fixed semi-annually from 11/8/2026	Morgan Stanley	9/2/2026	(4,700)	46,245
Total (EUR underlying exposure -EUR 68,071,165)				273,246	2,291,033

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR (500,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Bank of America	19/10/2022	4,585	(2,350)
USD (1,045,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2023; and pays 2.44% Fixed semi-annually from 16/5/2023	Bank of America	14/11/2022	10,780	(5,699)
USD (1,300,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.475% Fixed semi-annually from 14/8/2023; and pays Floating USD SOFR annually from 14/2/2024	Bank of America	10/2/2023	(30,837)	(64,470)
USD (1,300,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/2/2024; and pays 2.475% Fixed semi-annually from 14/8/2023	Bank of America	10/2/2023	17,321	(16,311)
USD (1,933,640)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/4/2024; and pays 3.45% Fixed semi-annually from 20/10/2023	Bank of America	18/4/2023	(2,013)	(29,092)
USD (14,140,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed annually from 15/12/2023; and pays Floating USD SOFR annually from 15/6/2024	Bank of America	13/6/2023	13,780	(15,852)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (1,952,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.765% Fixed semi-annually from 26/12/2024; and pays Floating USD SOFR annually from 26/6/2025	Bank of America	24/6/2024	(556)	(26,989)
USD (1,952,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/6/2025; and pays 2.765% Fixed semi-annually from 26/12/2024	Bank of America	24/6/2024	2,832	(23,601)
USD (510,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/8/2028; and pays 2.15% Fixed semi-annually from 25/2/2028	Bank of America	23/8/2027	107	(12,068)
EUR (700,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	8,258	(2,508)
EUR (1,300,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	8,388	(4,612)
EUR (500,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	21/9/2022	(7,685)	(17,295)
EUR (600,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	3,336	(2,820)
EUR (1,405,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(22,885)	(34,828)
EUR (400,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	2,805	(4,386)
EUR (400,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	16/11/2022	1,598	(2,786)
EUR (400,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	16/11/2022	1,734	(2,786)
EUR (430,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed annually from 25/1/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 25/7/2023	Barclays	23/1/2023	(4,044)	(9,763)
EUR (8,020,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.05% Fixed annually from 4/3/2025; and pays Floating EUR EURIBOR 6 Month semi-annually from 4/9/2024	Barclays	29/2/2024	(165,094)	(219,455)
USD (1,932,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.735% Fixed semi-annually from 26/12/2024; and pays Floating USD SOFR annually from 26/6/2025	Barclays	24/6/2024	(1,529)	(27,210)
USD (1,932,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/6/2025; and pays 2.735% Fixed semi-annually from 26/12/2024	Barclays	24/6/2024	2,872	(22,809)
EUR (1,400,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	BNP Paribas	21/9/2022	12,274	(2,426)
USD (14,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 25/10/2023; and pays Floating USD SOFR annually from 25/4/2024	BNP Paribas	21/4/2023	515	(40,048)
EUR (1,540,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.13% Fixed annually from 15/9/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023	Citibank	13/9/2022	5,076	(237)
USD (990,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/10/2023; and pays 2.07% Fixed semi-annually from 3/4/2023	Citibank	29/9/2022	15,521	(133)
USD (990,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.57% Fixed semi-annually from 3/4/2023; and pays Floating USD SOFR annually from 3/10/2023	Citibank	29/9/2022	(18,456)	(33,754)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (3,397,474)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.88% Fixed semi-annually from 2/5/2023; and pays Floating USD SOFR annually from 2/11/2023	Citibank	31/10/2022	(44,966)	(69,361)
USD (3,797,167)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/11/2023; and pays Floating USD SOFR annually from 9/5/2024	Citibank	5/5/2023	19,861	(40,603)
USD (3,864,100)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.67% Fixed semi-annually from 27/12/2023; and pays Floating USD SOFR annually from 27/6/2024	Citibank	23/6/2023	9,649	(52,941)
USD (4,670,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/9/2023; and pays 1.95% Fixed semi-annually from 21/3/2023	Deutsche Bank	19/9/2022	13,485	-
USD (655,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.54% Fixed semi-annually from 12/4/2023; and pays Floating USD SOFR annually from 12/10/2023	Deutsche Bank	7/10/2022	(1,128)	(78,129)
USD (1,030,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/10/2023; and pays 2.34% Fixed semi-annually from 14/4/2023	Deutsche Bank	12/10/2022	14,431	(1,675)
USD (1,030,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.84% Fixed semi-annually from 14/4/2023; and pays Floating USD SOFR annually from 14/10/2023	Deutsche Bank	12/10/2022	(1,996)	(20,139)
USD (655,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.535% Fixed semi-annually from 17/4/2023; and pays Floating USD SOFR annually from 17/10/2023	Deutsche Bank	13/10/2022	(1,019)	(78,398)
USD (2,110,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 20/1/2024; and pays 1.36% Fixed semi-annually from 20/7/2023	Deutsche Bank	18/1/2023	7,388	(149)
USD (975,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.765% Fixed semi-annually from 18/11/2023; and pays Floating USD SOFR annually from 18/5/2024	Deutsche Bank	16/5/2023	(1,955)	(37,093)
USD (975,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/5/2024; and pays 2.765% Fixed semi-annually from 18/11/2023	Deutsche Bank	16/5/2023	7,930	(27,207)
USD (451,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/7/2024; and pays 2.75% Fixed semi-annually from 21/1/2024	Deutsche Bank	19/7/2023	2,004	(13,991)
USD (451,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed semi-annually from 21/1/2024; and pays Floating USD SOFR annually from 21/7/2024	Deutsche Bank	19/7/2023	(2,578)	(18,387)
USD (821,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.435% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Deutsche Bank	10/8/2023	(18,422)	(46,325)
USD (821,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.435% Fixed semi-annually from 14/2/2024	Deutsche Bank	10/8/2023	10,643	(17,259)
EUR (7,940,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.35% Fixed annually from 12/2/2025; and pays Floating EUR EURIBOR 6 Month semi-annually from 12/8/2024	Deutsche Bank	8/2/2024	(139,300)	(182,970)
USD (1,932,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/6/2025; and pays 2.78% Fixed semi-annually from 26/12/2024	Deutsche Bank	24/6/2024	2,326	(23,637)
USD (1,932,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.78% Fixed semi-annually from 26/12/2024; and pays Floating USD SOFR annually from 20/6/2025	Deutsche Bank	24/6/2024	(503)	(26,466)
USD (3,300,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.15% Fixed semi-annually from 18/12/2025; and pays Floating USD SOFR annually from 18/6/2026	Deutsche Bank	16/6/2025	39,286	(138,524)
USD (3,300,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/6/2026; and pays 3.15% Fixed semi-annually from 18/12/2025	Deutsche Bank	16/6/2025	(52,630)	(230,440)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (1,835,041)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.555% Fixed semi-annually from 30/1/2026	Deutsche Bank	28/7/2025	11,904	(80,929)
USD (554,730)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.555% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Deutsche Bank	28/7/2025	(7,063)	(35,126)
USD (554,730)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.555% Fixed semi-annually from 30/1/2026	Deutsche Bank	28/7/2025	3,599	(24,465)
USD (1,835,041)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.555% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Deutsche Bank	28/7/2025	(23,364)	(116,197)
USD (19,564)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 31/7/2026; and pays 2.545% Fixed semi-annually from 31/1/2026	Deutsche Bank	29/7/2025	104	(857)
USD (19,564)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.545% Fixed semi-annually from 31/1/2026; and pays Floating USD SOFR annually from 31/7/2026	Deutsche Bank	29/7/2025	(287)	(1,247)
USD (860,658)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.545% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 31/7/2026	Deutsche Bank	29/7/2025	6,167	(35,738)
USD (860,658)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.484% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 31/7/2026	Deutsche Bank	29/7/2025	(15,146)	(57,050)
EUR (6,616,234)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed annually from 9/9/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 9/3/2023	Goldman Sachs	7/9/2022	(12,355)	(29,337)
EUR (700,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	21/9/2022	6,644	(811)
USD (625,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	21/9/2022	1,014	(1,071)
USD (525,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	21/9/2022	(87)	(899)
EUR (400,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	19/10/2022	1,916	(4,386)
USD (4,093,581)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 28/4/2023; and pays Floating USD SOFR annually from 28/10/2023	Goldman Sachs	26/10/2022	(27,468)	(52,892)
USD (3,429,730)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.92% Fixed semi-annually from 4/5/2023; and pays Floating USD SOFR annually from 4/11/2023	Goldman Sachs	2/11/2022	(38,005)	(64,734)
USD (5,626,573)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed semi-annually from 15/5/2023; and pays Floating USD SOFR annually from 15/11/2023	Goldman Sachs	10/11/2022	(77,637)	(116,354)
EUR (539,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.821% Fixed annually from 15/11/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/5/2023	Goldman Sachs	11/11/2022	9,022	(2,915)
EUR (539,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.821% Fixed annually from 15/11/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/5/2023	Goldman Sachs	11/11/2022	(21,488)	(32,371)
USD (2,814,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/11/2023; and pays 1.74% Fixed semi-annually from 17/5/2023	Goldman Sachs	15/11/2022	13,629	(70)
USD (5,628,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/11/2023; and pays 1.78% Fixed semi-annually from 17/5/2023	Goldman Sachs	15/11/2022	25,933	(160)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (3,711,580)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 28/5/2023; and pays Floating USD SOFR annually from 28/11/2023	Goldman Sachs	23/11/2022	(3,351)	(42,987)
EUR (560,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed annually from 14/12/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/6/2023	Goldman Sachs	12/12/2022	(3,816)	(9,304)
USD (55,093,779)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed annually from 13/8/2023; and pays Floating USD SOFR annually from 13/2/2024	Goldman Sachs	9/2/2023	(4,341)	(75,985)
USD (11,745,870)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(120,658)	(210,299)
USD (3,820,400)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.28% Fixed semi-annually from 28/9/2023; and pays Floating USD SOFR annually from 28/3/2024	Goldman Sachs	24/3/2023	(38,096)	(67,602)
GBP (37,687,528)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.22% Fixed annually from 3/4/2023; and pays Floating GBP SONIA annually from 3/4/2024	Goldman Sachs	3/4/2023	(427,646)	(539,403)
EUR (39,929,513)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed annually from 4/5/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 4/11/2023	Goldman Sachs	2/5/2023	(266,879)	(367,901)
USD (3,704,416)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.57% Fixed semi-annually from 15/11/2023; and pays Floating USD SOFR annually from 15/5/2024	Goldman Sachs	11/5/2023	16,366	(51,031)
USD (1,057,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.104% Fixed semi-annually from 20/12/2023; and pays Floating USD SOFR annually from 20/6/2024	Goldman Sachs	15/6/2023	10,649	(27,928)
USD (1,057,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/6/2024; and pays 3.104% Fixed semi-annually from 20/12/2023	Goldman Sachs	15/6/2023	(9,523)	(48,100)
EUR (20,358,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed annually from 28/7/2028; and pays Floating EUR EURIBOR 6 Month semi-annually from 28/1/2028	Goldman Sachs	26/7/2027	(175,794)	(505,594)
EUR (2,562,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed annually from 27/8/2028; and pays Floating USD SOFR semi-annually from 27/2/2028	Goldman Sachs	25/8/2027	(9,457)	(63,771)
USD (1,113,678)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	JP Morgan	21/9/2022	4,215	(569)
USD (1,890,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.22% Fixed semi-annually from 4/5/2023; and pays Floating USD SOFR annually from 4/11/2023	JP Morgan	2/11/2022	(22,911)	(84,089)
USD (640,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.45% Fixed semi-annually from 7/6/2023; and pays Floating USD SOFR 1 Day annually from 7/12/2023	JP Morgan	5/12/2022	(63,475)	(80,766)
USD (1,043,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.421% Fixed semi-annually from 19/6/2023; and pays Floating USD SOFR 1 Day annually from 19/12/2023	JP Morgan	15/12/2022	(107,909)	(133,939)
EUR (190,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.81% Fixed annually from 10/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023	JP Morgan	8/2/2023	(7,343)	(13,138)
EUR (190,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023; and pays 1.81% Fixed annually from 10/2/2024	JP Morgan	8/2/2023	3,778	(2,017)
USD (975,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.674% Fixed semi-annually from 24/11/2023; and pays Floating USD SOFR annually from 24/5/2024	JP Morgan	22/5/2023	(8,262)	(41,332)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (975,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/5/2024; and pays 2.674% Fixed semi-annually from 24/11/2023	JP Morgan	22/5/2023	8,908	(24,162)
USD (887,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 23/8/2024; and pays 2.678% Fixed semi-annually from 23/2/2024	JP Morgan	21/8/2023	5,400	(26,450)
USD (887,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.678% Fixed semi-annually from 23/2/2024; and pays Floating USD SOFR annually from 23/8/2024	JP Morgan	21/8/2023	(7,836)	(39,686)
USD (1,290,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.265% Fixed semi-annually from 6/3/2023; and pays Floating USD SOFR annually from 6/9/2023	Morgan Stanley	1/9/2022	(8,039)	(184,379)
USD (7,876,758)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.91% Fixed semi-annually from 6/4/2023; and pays Floating USD SOFR annually from 6/10/2023	Morgan Stanley	4/10/2022	(45,664)	(100,859)
EUR (400,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Morgan Stanley	19/10/2022	3,150	(1,090)
USD (8,129,120)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 31/10/2023; and pays 2.47% Fixed semi-annually from 30/4/2023	Morgan Stanley	27/10/2022	15,106	(1,126)
USD (515,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 9/5/2023; and pays Floating USD SOFR annually from 9/11/2023	Morgan Stanley	7/11/2022	5,122	(5,108)
USD (515,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2023; and pays 2.7% Fixed semi-annually from 9/5/2023	Morgan Stanley	7/11/2022	2,814	(5,369)
USD (7,857,782)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.35% Fixed semi-annually from 12/6/2023; and pays Floating USD SOFR annually from 12/12/2023	Morgan Stanley	8/12/2022	4,524	(73,941)
USD (1,042,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4325% Fixed semi-annually from 15/6/2023; and pays Floating USD SOFR 1 Day annually from 15/12/2023	Morgan Stanley	13/12/2022	(106,751)	(132,875)
EUR (190,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.798% Fixed annually from 14/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023	Morgan Stanley	10/2/2023	(7,687)	(13,340)
EUR (190,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023; and pays 1.798% Fixed annually from 14/2/2024	Morgan Stanley	10/2/2023	3,663	(1,990)
USD (16,522,808)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/2/2024; and pays 1.4% Fixed semi-annually from 17/2/2023	Morgan Stanley	15/2/2023	45,901	(2,180)
USD (16,522,808)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually from 17/2/2024	Morgan Stanley	15/2/2023	(213,211)	(268,125)
USD (16,522,808)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.6% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually from 17/2/2024	Morgan Stanley	15/2/2023	(231,748)	(293,384)
USD (37,993,836)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 20/6/2023; and pays 0.4% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	35,004	(95)
USD (37,993,836)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 20/6/2023; and pays 0.6% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	60,450	(175)
USD (3,912,950)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed semi-annually from 10/10/2023; and pays Floating USD SOFR annually from 10/4/2024	Morgan Stanley	6/4/2023	(19,435)	(60,576)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (2,820,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/4/2024; and pays 2.849% Fixed semi-annually from 14/10/2023	Morgan Stanley	12/4/2023	14,512	(11,232)
USD (2,820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.849% Fixed semi-annually from 14/10/2023; and pays Floating USD SOFR annually from 14/4/2024	Morgan Stanley	12/4/2023	(13,392)	(39,136)
USD (2,820,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/4/2024; and pays 2.831% Fixed semi-annually from 14/10/2023	Morgan Stanley	12/4/2023	14,612	(10,938)
USD (2,820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.831% Fixed semi-annually from 14/10/2023; and pays Floating USD SOFR annually from 14/4/2024	Morgan Stanley	12/4/2023	(14,244)	(39,793)
USD (9,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/4/2024; and pays 2.785% Fixed semi-annually from 24/10/2023	Morgan Stanley	20/4/2023	54,934	(243,677)
USD (9,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.785% Fixed semi-annually from 24/10/2023; and pays Floating USD SOFR annually from 24/4/2024	Morgan Stanley	20/4/2023	(26,883)	(325,494)
USD (2,510,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4075% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR annually from 16/8/2024	Morgan Stanley	14/8/2023	6,690	(313,765)
USD (2,510,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/8/2024; and pays 1.4075% Fixed semi-annually from 16/2/2024	Morgan Stanley	14/8/2023	2,382	(10,201)
USD (671,250)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.4041% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	Morgan Stanley	5/9/2023	611	(2,957)
USD (671,250)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4041% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	Morgan Stanley	5/9/2023	2,018	(83,843)
USD (403,787)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.828% Fixed semi-annually from 15/11/2024; and pays Floating USD SOFR annually from 15/5/2025	Morgan Stanley	13/5/2024	48	(11,846)
USD (403,787)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/5/2025; and pays 2.828% Fixed semi-annually from 15/11/2024	Morgan Stanley	13/5/2024	1,220	(10,673)
USD (700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed semi-annually from 15/11/2024; and pays Floating USD SOFR annually from 15/5/2025	Morgan Stanley	13/5/2024	(579)	(17,952)
USD (1,109,460)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.555% Fixed semi-annually from 30/1/2026	Morgan Stanley	28/7/2025	7,635	(48,929)
USD (1,109,460)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.555% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Morgan Stanley	28/7/2025	(13,688)	(70,252)
USD (1,109,461)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.53% Fixed semi-annually from 30/1/2026	Morgan Stanley	28/7/2025	8,514	(47,886)
USD (1,109,461)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.53% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Morgan Stanley	28/7/2025	(14,997)	(71,398)
USD (490,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed semi-annually from 22/5/2023; and pays Floating USD SOFR annually from 22/11/2023	Nomura	18/11/2022	(62)	(8,573)
USD (490,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/11/2023; and pays 2.5% Fixed semi-annually from 22/5/2023	Nomura	18/11/2022	5,139	(3,373)
USD (605,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/6/2024; and pays 2.715% Fixed semi-annually from 2/12/2023	Nomura	31/5/2023	2,789	(16,243)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund⁽²⁾ continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (605,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.715% Fixed semi-annually from 2/12/2023; and pays Floating USD SOFR annually from 2/6/2024	Nomura	31/5/2023	(5,633)	(24,665)
USD (880,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.1% Fixed semi-annually from 22/11/2024; and pays Floating USD SOFR annually from 22/5/2025	Nomura	20/5/2024	(3,156)	(19,153)
USD (880,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/5/2025; and pays 2.1% Fixed semi-annually from 22/11/2024	Nomura	20/5/2024	1,415	(13,165)
Total (EUR underlying exposure - EUR 214,456,662)				(2,076,676)	(7,431,400)

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) EUR
Belgium			
1,323	Telenet Group Holding	Bank of America	(1,310)
			(1,310)
China			
(4,250)	ZTO Express Cayman	Bank of America	(5,249)
			(5,249)
Hong Kong			
4,000	CIMC Enric Holdings	Bank of America	194
			194
Italy			
45,057	Telecom Italia	Bank of America	(595)
			(595)
United Kingdom			
4,007	Liberty Global	Bank of America	(3,845)
			(3,845)
Total (EUR underlying exposure - EUR 226,764)			(10,805)

To Be Announced Securities Contracts as at 31 August 2022

Holding	Description	Market Value EUR	% of Net Assets
TBA			
United States			
USD (22,387,200)	Fannie Mae or Freddie Mac 2.5% TBA	(20,062,812)	(3.55)
USD (294,000)	Fannie Mae or Freddie Mac 3% TBA	(273,245)	(0.05)
USD 3,466,100	Fannie Mae or Freddie Mac 3.5% TBA	3,317,361	0.59
USD 10,159,000	Fannie Mae or Freddie Mac 4% TBA	9,955,499	1.76
USD (4,136,500)	Fannie Mae or Freddie Mac 4.5% TBA	(4,125,108)	(0.73)
USD 15,360,000	Fannie Mae or Freddie Mac 5% TBA	15,543,802	2.75
USD 10,200	Fannie Mae or Freddie Mac 2% TBA	8,818	0.00
USD (16,297,400)	Fannie Mae or Freddie Mac 3% TBA	(15,138,213)	(2.67)
USD (49,600,000)	Fannie Mae or Freddie Mac 4% TBA	(48,547,773)	(8.58)
USD (15,500,000)	Fannie Mae or Freddie Mac 4.5% TBA	(15,437,947)	(2.73)
USD 13,600,000	Fannie Mae or Freddie Mac 5% TBA	13,742,032	2.43
Total TBA			
(EUR underlying exposure - EUR 146,152,610)		(61,017,586)	(10.78)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Global Bond Income Fund⁽²⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				722	Gores VIII (Wts 31/12/2027)	433	0.00	
				157	Halliburton	4,682	0.01	
				112	Hilton Worldwide	14,294	0.01	
				18	Intuit	7,865	0.01	
				10	IQVIA	2,178	0.00	
COMMON STOCKS (SHARES) & WARRANTS				26	Microchip Technology	1,686	0.00	
				12	Micron Technology	675	0.00	
Bermuda				28	NVIDIA	4,287	0.00	
83	Bunge	8,182	0.01	16	Otis Worldwide	1,163	0.00	
36	Signet Jewelers	2,361	0.00	9,280	Planet Labs PBC	51,411	0.04	
		10,543	0.01	58	Raymond James Financial	6,072	0.00	
British Virgin Islands				61	Salesforce	9,783	0.01	
158	Capri	7,672	0.01	4	ServiceNow	1,777	0.00	
Canada				373	Starwood Property Trust	8,564	0.01	
575	Enbridge	23,943	0.02	9	Tesla	2,510	0.00	
Curacao				215	Toast	4,105	0.00	
110	Schlumberger	4,172	0.00	29	United Rentals	8,493	0.01	
Germany				77	Western Digital	3,264	0.00	
100	Mercedes-Benz	5,677	0.01	75	WillScot Mobile Mini	3,036	0.00	
Ireland						285,370	0.24	
10	ICON	2,124	0.00	Total Common Stocks (Shares) & Warrants			393,876	0.33
Netherlands				BONDS				
7	ASML	3,464	0.00					
11	NXP Semiconductors	1,819	0.00					
		5,283	0.00					
Taiwan								
31	Taiwan Semiconductor Manufacturing	2,616	0.00	USD 14,000	Australia FMG Resources August 2006 Pty 4.5% 15/9/2027	12,761	0.01	
United Kingdom				USD 21,000	FMG Resources August 2006 Pty 5.125% 15/5/2024	20,824	0.02	
1,149	BP	5,830	0.01	USD 83,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	77,066	0.06	
90	BP	2,742	0.00			110,651	0.09	
8,899	Lloyds Banking	4,547	0.00	Austria				
605	Rio Tinto	33,357	0.03	EUR 200,000	BAWAG 5% 14/11/2170	173,575	0.14	
		46,476	0.04	EUR 200,000	Lenzing 5.75% 7/12/2170	190,602	0.16	
United States				EUR 42,000	Republic of Austria Government Bond 2.1% 20/9/2117	35,867	0.03	
67	Activision Blizzard	5,288	0.01	USD 31,000	Suzano Austria 3.125% 15/1/2032	24,552	0.02	
3	Adobe	1,137	0.00			424,596	0.35	
79	Alcoa	3,932	0.00	Bahrain				
7,250	Altus Power	76,487	0.07	USD 210,000	Bahrain Government International Bond 6.75% 20/9/2029	207,610	0.17	
33	Applied Materials	3,105	0.00	Belgium				
82	Archer-Daniels-Midland	7,160	0.01	EUR 200,000	Solvay 2.5% 2/3/2171	172,384	0.15	
4,144	Astra Space	3,730	0.00	EUR 200,000	Solvay 4.25% 4/3/2171	196,155	0.16	
182	Blend Labs	562	0.00			368,539	0.31	
1	Booking	1,912	0.00	Brazil				
8	Broadcom	4,040	0.00	USD 200,000	Brazilian Government International Bond 3.875% 12/6/2030	174,894	0.15	
61	CF Industries	6,285	0.01	Canada				
97	Coupang	1,662	0.00	USD 25,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	22,419	0.02	
23	Crowdstrike	4,408	0.01	USD 205,000	Bank of Montreal 1.85% 1/5/2025	193,688	0.16	
39	Datadog	4,240	0.00	USD 95,000	Bausch Health 4.875% 1/6/2028	67,012	0.06	
20	Domino's Pizza	7,561	0.01	USD 13,000	Bausch Health 5.75% 15/8/2027	9,556	0.01	
205	Dynatrace	7,946	0.01					
11	Eli Lilly	3,385	0.00					
186	Ford Motor	2,866	0.01					
8	Generac	1,787	0.00					
41	General Motors	1,599	0.00					

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Global Bond Income Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Canadian National Railway 2.75% 1/3/2026	191,988	0.16	USD 250,000	Marble Point CLO XVII 6.46% 20/4/2033	228,786	0.19
USD 11,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	10,891	0.01	USD 250,000	Palmer Square CLO 2020-3 4.505% 15/11/2031	240,904	0.20
USD 195,000	Manulife Financial 3.703% 16/3/2032	180,221	0.15	USD 250,000	Pikes Peak CLO 1 3.963% 24/7/2031	246,331	0.20
USD 13,000	Masonite International 5.375% 1/2/2028	12,063	0.01	USD 200,000	Redsun Properties 10.5% 3/10/2022	17,000	0.01
USD 75,000	Mattamy 5.25% 15/12/2027	66,149	0.05	USD 250,000	Rockford Tower CLO 2018-1 4.084% 20/5/2031	246,714	0.21
USD 8,000	Toronto-Dominion Bank/The 2% 10/9/2031	6,531	0.01	USD 250,000	Rockford Tower CLO 2018-1 5.984% 20/5/2031	227,065	0.19
USD 260,000	Toronto-Dominion Bank/The 2.35% 8/3/2024	254,116	0.21	USD 500,000	RR 19 9.012% 15/10/2035	461,586	0.38
		1,014,634	0.85	USD 250,000	RR 3 3.602% 15/1/2030	246,982	0.21
Cayman Islands				USD 250,000	RR 5 4.162% 15/10/2031	245,962	0.20
USD 250,000	AGL CLO 11 8.872% 15/4/2034	233,499	0.19	USD 300,000	Sinic 8.5% 24/1/2022***	7,206	0.01
USD 250,000	AGL CLO 3 5.812% 15/1/2033	235,209	0.20	USD 18,000	Transocean Phoenix 2 7.75% 15/10/2024	17,485	0.02
USD 250,000	AGL CLO 5 9.16% 20/7/2034	232,822	0.19	USD 53,550	Transocean Proteus 6.25% 1/12/2024	51,584	0.04
USD 250,000	AGL CLO 7 5.612% 15/7/2034	235,488	0.20	USD 98,061	Venture XXVI CLO 3.81% 20/1/2029	97,287	0.08
USD 250,000	AGL CLO 7 8.862% 15/7/2034	233,031	0.19			12,125,582	10.09
USD 275,000	AGL CLO 9 6.41% 20/1/2034	260,856	0.22	Chile			
USD 250,000	AIMCO CLO Series 2017-A 5.86% 20/4/2034	233,379	0.19	USD 200,000	Chile Government International Bond 3.1% 7/5/2041	147,850	0.12
USD 350,000	Apidos CLO XXXII 6.21% 20/1/2033	342,152	0.28	China			
USD 200,000	Arabian Centres Sukuk II 5.625% 7/10/2026	181,779	0.15	USD 200,000	Prime Bloom 0% 5/7/2022***	33,500	0.03
USD 500,000	Bain Capital Credit CLO 2021-3 5.883% 24/7/2034	464,884	0.39	Colombia			
USD 250,000	Bardot CLO 5.759% 22/10/2032	234,296	0.19	USD 261,000	Colombia Government International Bond 3.125% 15/4/2031	197,313	0.16
USD 250,000	Brookside Mill CLO 2013-1 5.39% 17/1/2028	242,060	0.20	USD 47,000	Ecopetrol 4.625% 2/11/2031	36,719	0.03
USD 250,000	CarVal CLO I 5.63% 16/7/2031	231,353	0.19	USD 96,000	Ecopetrol 5.375% 26/6/2026	90,519	0.08
USD 700,000	CIFC Funding 2014-II-R 5.583% 24/4/2030	658,801	0.55	USD 30,000	Ecopetrol 6.875% 29/4/2030	27,825	0.02
USD 800,000	CIFC Funding 2017-I 4.432% 23/4/2029	787,392	0.66			352,376	0.29
USD 250,000	CIFC Funding 2017-IV 3.733% 24/10/2030	246,359	0.21	Denmark			
USD 300,000	CIFC Funding 2017-V 5.59% 16/11/2030	275,635	0.23	EUR 200,000	Nykredit Realkredit 4.125% 15/4/2171	183,369	0.15
USD 491,000	CIFC Funding 2018-I 3.74% 18/4/2031	482,776	0.40	Dominican Republic			
USD 250,000	CIFC Funding 2018-V 5.512% 15/1/2032	239,205	0.20	USD 213,000	Dominican Republic International Bond 6.4% 5/6/2049	169,868	0.14
USD 1,250,000	Flatiron CLO 18 3.692% 17/4/2031	1,234,475	1.03	France			
USD 500,000	Generate CLO 3 6.31% 20/10/2029	475,533	0.40	USD 200,000	BNP Paribas 4.625% 25/8/2171	149,110	0.12
USD 250,000	Gilbert Park CLO 5.462% 15/10/2030	237,665	0.20	EUR 300,000	Credit Agricole 4% 23/12/2170*	262,978	0.22
USD 250,000	Goldentree Loan Management US CLO 5 4.26% 20/10/2032	240,127	0.20	USD 200,000	Credit Agricole 4.75% 23/3/2171	157,091	0.13
USD 500,000	GoldenTree Loan Opportunities IX 8.466% 29/10/2029	452,137	0.38	EUR 200,000	Electricite de France 3.375% 15/9/2170	148,864	0.12
USD 250,000	Goldentree Loan Management US CLO 1 8.06% 20/10/2034	223,784	0.19	EUR 300,000	Engie 1.5% 30/11/2170	238,615	0.20
USD 200,000	Grupo Aval 4.375% 4/2/2030	161,941	0.13	EUR 100,000	Faurecia 2.75% 15/2/2027	82,593	0.07
USD 500,000	Madison Park Funding XIII 4.238% 19/4/2030	491,991	0.41	EUR 100,000	Loxam 3.75% 15/7/2026	90,975	0.07
USD 250,000	Madison Park Funding XXX 7.462% 15/4/2029	222,061	0.18	EUR 33,000	Vallourec 8.5% 30/6/2026	31,606	0.03
				EUR 300,000	Veolia Environnement 2.5% 20/4/2171	245,055	0.21
						1,406,887	1.17
				Germany			
				USD 200,000	Allianz 3.2% 30/4/2171	152,796	0.13
				EUR 100,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	83,407	0.07

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***This security is in default, see Note 2(b).

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Global Bond Income Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 566,000	Deutsche Bank 1.686% 19/3/2026	510,198	0.42	USD 200,000	Nexa Resources 5.375% 4/5/2027	192,806	0.16
EUR 100,000	Deutsche Lufthansa 2.875% 16/5/2027	81,092	0.07	EUR 100,000	SES 2.875% 27/8/2171	82,370	0.07
EUR 100,000	IHO Verwaltungs 3.75% 15/9/2026	88,573	0.07	EUR 300,000	Traton Finance Luxembourg 1.25% 24/3/2033	218,351	0.18
EUR 100,000	Nidda Healthcare 3.5% 30/9/2024	92,377	0.08			676,813	0.56
EUR 100,000	Tele Columbus 3.875% 2/5/2025	85,444	0.07		Mexico		
EUR 100,000	thyssenkrupp 2.875% 22/2/2024	96,856	0.08	USD 200,000	BBVA Bancomer 5.125% 18/1/2033	178,999	0.15
EUR 100,000	TK Elevator Midco 4.375% 15/7/2027	88,879	0.07	USD 200,000	Mexico City Airport Trust 4.25% 31/10/2026	189,500	0.16
EUR 400,000	ZF Finance 2% 6/5/2027	321,042	0.27	USD 200,000	Mexico Government International Bond 3.75% 11/1/2028	192,850	0.16
EUR 100,000	ZF Finance 3.75% 21/9/2028	82,061	0.07			561,349	0.47
		1,682,725	1.40		Netherlands		
	Guatemala			USD 200,000	ABN AMRO Bank 2.47% 13/12/2029	168,275	0.14
USD 200,000	Guatemala Government Bond 5.375% 24/4/2032	192,384	0.16	EUR 200,000	ABN AMRO Bank 4.75% 22/3/2171	168,773	0.14
	Hong Kong			EUR 100,000	Ferrovial Netherlands 2.124% 14/5/2171	83,846	0.07
USD 200,000	Yango Justice International 7.5% 17/2/2025	13,000	0.01	USD 194,000	Greenko Dutch 3.85% 29/3/2026	163,930	0.14
USD 200,000	Yango Justice International 10.25% 15/9/2022	12,590	0.01	EUR 100,000	Iberdrola International 1.825% 9/2/2171	76,883	0.06
		25,590	0.02	USD 200,000	ING Groep 4.25% 16/11/2170	139,352	0.12
	Indonesia			EUR 100,000	Koninklijke KPN 2% 8/2/2171	93,445	0.08
USD 200,000	Indonesia Government International Bond 4.2% 15/10/2050	174,500	0.15	USD 200,000	LyondellBasell Industries 5.75% 15/4/2024	204,594	0.17
	Ireland			USD 95,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	76,817	0.07
EUR 200,000	AIB 6.25% 23/12/2170	190,682	0.16	USD 147,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	100,090	0.08
EUR 250,000	CIFC European Funding CLO III 3.6% 15/1/2034	235,511	0.20	USD 98,000	NXP / NXP Funding / NXP USA 3.875% 18/6/2026	95,090	0.08
EUR 350,000	Invesco Euro CLO V 3.8% 15/1/2034	331,590	0.27	EUR 90,000	OCI 3.625% 15/10/2025	90,249	0.07
USD 200,000	Shire Acquisitions Investments Ireland 3.2% 23/9/2026	191,559	0.16	EUR 100,000	OI European 2.875% 15/2/2025	92,397	0.08
		949,342	0.79	EUR 100,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025	94,235	0.08
	Israel			EUR 700,000	Telefonica Europe 2.376% 12/5/2171	524,428	0.43
USD 200,000	Bank Leumi Le-Israel 3.275% 29/1/2031	178,937	0.15	EUR 350,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	307,975	0.25
	Italy			EUR 100,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	96,315	0.08
EUR 100,000	doValue 3.375% 31/7/2026	86,814	0.07	EUR 400,000	Volkswagen International Finance 3.875% 17/6/2171	342,191	0.28
EUR 250,000	Eni 2.75% 11/5/2171*	190,895	0.16	EUR 100,000	Volkswagen International Finance 4.375% 28/3/2171	84,350	0.07
EUR 200,000	Eni 3.375% 13/10/2170	164,321	0.14	EUR 350,000	Volkswagen International Finance 4.625% 24/3/2171	343,350	0.29
		442,030	0.37	EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	79,728	0.07
	Japan					3,426,313	2.85
USD 200,000	Mizuho Financial 3.261% 22/5/2030	178,357	0.15		Oman		
USD 200,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	173,062	0.14	USD 285,000	Oman Government International Bond 6.5% 8/3/2047	250,800	0.21
USD 200,000	Takeda Pharmaceutical 3.175% 9/7/2050	148,703	0.13		Panama		
		500,122	0.42	USD 200,000	Aeropuerto Internacional de Tocumen 4% 11/8/2041	163,725	0.14
	Jersey						
USD 202,000	Aptiv 3.1% 1/12/2051	128,150	0.11				
USD 276,000	Aptiv / Aptiv 2.396% 18/2/2025	263,313	0.22				
		391,463	0.33				
	Luxembourg						
EUR 100,000	Garfunkelux Holdco 3 6.75% 1/11/2025	88,821	0.07				
EUR 100,000	Monitchem HoldCo 3 5.25% 15/3/2025	94,465	0.08				

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The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Global Bond Income Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Carnival 10.125% 1/2/2026	104,077	0.09	United Arab Emirates			
USD 200,000	Panama Government International Bond 3.875% 17/3/2028	192,658	0.16	USD 220,000	DP World /United Arab Emirates 6.85% 2/7/2037	244,305	0.20
		460,460	0.39	United Kingdom			
Paraguay				USD 8,000	AstraZeneca 1.375% 6/8/2030	6,598	0.00
USD 200,000	Paraguay Government International Bond 4.95% 28/4/2031	193,092	0.16	USD 12,000	AstraZeneca 2.125% 6/8/2050	7,925	0.01
Peru				USD 75,000	AstraZeneca 3% 28/5/2051	59,460	0.05
USD 52,000	Peruvian Government International Bond 2.392% 23/1/2026	48,736	0.04	USD 106,134	Avianca Midco 2.9% 1/12/2028	89,683	0.07
USD 28,000	Peruvian Government International Bond 2.783% 23/1/2031	23,952	0.02	USD 200,000	Barclays 8% 15/9/2170	197,182	0.16
USD 55,000	Peruvian Government International Bond 4.125% 25/8/2027	54,064	0.05	GBP 225,000	Barclays 8.875% 15/12/2170	264,230	0.22
USD 200,000	SAN Miguel Industrias Pet / NG PET R&P Latin America 3.5% 2/8/2028	169,093	0.14	GBP 100,000	Bellis Acquisition 3.25% 16/2/2026	92,004	0.08
		295,845	0.25	GBP 200,000	BUPA Finance 4% 24/3/2171	163,297	0.14
Philippines				GBP 100,000	Constellation Automotive Financing 4.875% 15/7/2027	92,204	0.07
USD 200,000	Philippine Government International Bond 2.95% 5/5/2045	149,500	0.12	EUR 100,000	eG Global Finance 4.375% 7/2/2025	92,773	0.08
Puerto Rico				GBP 100,000	Jerrold Finco 5.25% 15/1/2027	101,525	0.08
USD 26,000	Commonwealth of Puerto Rico 0% 1/11/2043	13,423	0.01	USD 200,000	Lloyds Banking 7.5% 27/6/2171	198,026	0.17
USD 120,397	Commonwealth of Puerto Rico 0% 1/11/2051	39,430	0.03	GBP 100,000	Market Bidco Finco 5.5% 4/11/2027	96,060	0.08
USD 288,220	Commonwealth of Puerto Rico 0% 1/11/2051	131,415	0.11	USD 200,000	NatWest 4.6% 30/9/2170	150,573	0.13
		184,268	0.15	USD 8,000	Royalty Pharma 2.15% 2/9/2031	6,369	0.00
Romania				USD 80,000	Royalty Pharma 3.55% 2/9/2050	56,751	0.05
USD 50,000	Romanian Government International Bond 5.25% 25/11/2027	48,844	0.04	EUR 100,000	Sherwood Financing 4.5% 15/11/2026	84,371	0.07
Saudi Arabia						1,759,031	1.46
USD 257,000	Saudi Government International Bond 3.25% 17/11/2051*	198,190	0.17	United States			
Singapore				USD 310,000	Abbott Laboratories 3.75% 30/11/2026	311,571	0.26
USD 193,500	Continuum Energy Levanter 4.5% 9/2/2027	161,572	0.14	USD 105,000	Abbott Laboratories 4.9% 30/11/2046	111,928	0.09
USD 200,000	Theta Capital 8.125% 22/1/2025	170,781	0.14	USD 190,000	AbbVie 4.25% 14/11/2028	187,457	0.16
		332,353	0.28	USD 130,000	AbbVie 4.875% 14/11/2048	127,344	0.11
Spain				USD 144,000	Acadia Healthcare 5% 15/4/2029	134,146	0.11
EUR 400,000	Banco Santander 3.625% 21/12/2170	274,238	0.23	USD 24,000	Acadia Healthcare 5.5% 1/7/2028	22,622	0.02
Sweden				USD 90,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	74,362	0.06
EUR 100,000	Heimstaden Bostad 2.625% 1/5/2171	72,481	0.06	USD 67,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	61,373	0.05
EUR 100,000	Intrum 4.875% 15/8/2025	95,661	0.08	USD 25,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	23,817	0.02
USD 200,000	Svenska Handelsbanken 4.375% 1/3/2171	173,521	0.14	USD 8,000	Alexandria Real Estate Equities 1.875% 1/2/2033	6,098	0.00
USD 295,000	Swedbank 3.356% 4/4/2025	288,083	0.24	USD 222,000	Alexandria Real Estate Equities 2% 18/5/2032	176,219	0.15
		629,746	0.52	USD 66,000	Alexandria Real Estate Equities 2.95% 15/3/2034	55,894	0.05
Switzerland				USD 29,000	Allegiant Travel 7.25% 15/8/2027	28,837	0.02
USD 8,000	UBS 2.095% 11/2/2032	6,288	0.00	USD 8,000	Allstate 1.45% 15/12/2030	6,453	0.01
USD 220,000	UBS 4.875% 12/8/2171	190,264	0.16	USD 65,000	Ally Financial 3.875% 21/5/2024	64,522	0.05
		196,552	0.16	USD 8,000	Alphabet 1.1% 15/8/2030	6,575	0.01
Thailand				USD 12,000	Alphabet 2.25% 15/8/2060	7,802	0.01
USD 200,000	Bangkok Bank Hong Kong 5% 23/3/2171	187,966	0.16	USD 12,000	Amazon.com 2.7% 3/6/2060	8,194	0.01
				USD 392,000	American Express 2.25% 4/3/2025	374,535	0.31

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The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Global Bond Income Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 100,000	American Honda Finance 2.25% 12/1/2029	88,292	0.07	USD 398,954	Bayview Commercial Asset Trust 2005-3 3.494% 25/11/2035	357,877	0.30
USD 8,000	American Tower 1.875% 15/10/2030	6,345	0.00	USD 328,299	Bayview Commercial Asset Trust 2006-3 2.954% 25/10/2036	308,040	0.26
USD 12,000	American Tower 3.1% 15/6/2050	8,469	0.01	USD 431,875	Bayview Commercial Asset Trust 2006-SP2 2.864% 25/1/2037	402,828	0.34
USD 185,000	American Tower 3.375% 15/10/2026	175,466	0.15	USD 379,748	Bayview Commercial Asset Trust 2007-1 2.714% 25/3/2037	349,962	0.29
USD 70,000	American Tower 3.65% 15/3/2027	66,806	0.06	USD 324,081	Bayview Financial Revolving Asset Trust 2005-A 3.493% 28/2/2040	311,145	0.26
USD 120,000	American Tower 5% 15/2/2024	120,989	0.10	USD 150,000	BBCMS 2017-DELC Mortgage Trust 5.016% 15/8/2036	144,436	0.12
USD 8,000	Amgen 2% 15/1/2032	6,541	0.01	USD 299,691	BCAP 2012-RR3 Trust 2.578% 26/12/2037	292,437	0.24
USD 325,000	Amgen 2.6% 19/8/2026	308,292	0.26	USD 751,911	BCAP Trust 2007-AA4 3.89% 25/6/2047	411,009	0.34
USD 12,000	Amgen 2.77% 1/9/2053	8,070	0.01	USD 158,000	Becton Dickinson 1.957% 11/2/2031	129,839	0.11
USD 85,000	Amgen 3% 15/1/2052	60,830	0.05	USD 32,000	Becton Dickinson 3.794% 20/5/2050	26,778	0.02
USD 8,000	Amphenol 2.2% 15/9/2031	6,661	0.01	USD 245,000	Berry Global 1.57% 15/1/2026	219,368	0.18
USD 150,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 3.65% 1/2/2026	147,896	0.12	USD 8,000	Blackstone Finance 2% 30/1/2032	6,330	0.00
USD 30,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.7% 1/2/2036	29,234	0.02	USD 200,000	BorgWarner 2.65% 1/7/2027	182,532	0.15
USD 355,000	Anheuser-Busch InBev Worldwide 3.5% 1/6/2030	336,208	0.28	USD 550,000	Boston Properties 2.55% 1/4/2032	439,863	0.37
USD 185,000	Antelope Valley Community College District 3% 1/8/2050	139,385	0.12	USD 8,000	Bristol-Myers Squibb 1.45% 13/11/2030	6,568	0.01
USD 365,000	Apple 1.4% 5/8/2028	318,757	0.27	USD 12,000	Bristol-Myers Squibb 2.55% 13/11/2050	8,399	0.01
USD 12,000	Apple 2.4% 20/8/2050	8,458	0.01	USD 190,000	Bristol-Myers Squibb 3.9% 20/2/2028	189,170	0.16
USD 200,000	Apple 3% 13/11/2027	192,993	0.16	USD 175,000	Bristol-Myers Squibb 4.55% 20/2/2048	171,601	0.14
USD 60,000	Applied Materials 3.9% 1/10/2025	60,123	0.05	USD 8,000	Broadcom 2.45% 15/2/2031	6,444	0.01
GBP 100,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	90,627	0.07	USD 150,000	Broadcom / Broadcom Cayman Finance 3.625% 15/1/2024	148,898	0.12
USD 135,000	Ashford Hospitality Trust 2018-ASHF 5.491% 15/4/2035	125,294	0.10	USD 400,000	BWAY 2013-1515 Mortgage Trust 4.058% 10/3/2033	359,058	0.30
USD 163,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	131,686	0.11	USD 184,000	Calpine 4.5% 15/2/2028	167,898	0.14
USD 345,000	Astrazeneca Finance 1.75% 28/5/2028	305,497	0.25	USD 41,000	Calpine 5.125% 15/3/2028	36,533	0.03
USD 150,000	AT&T 1.65% 1/2/2028	129,528	0.11	USD 29,000	Carrier Global 2.493% 15/2/2027	26,792	0.02
USD 65,000	AT&T 1.7% 25/3/2026	59,532	0.05	USD 81,000	CCO / CCO Capital 5.375% 1/6/2029	74,609	0.06
USD 130,000	AT&T 2.3% 1/6/2027	118,920	0.10	USD 17,000	Cedar Fair 5.25% 15/7/2029	15,527	0.01
USD 85,000	AT&T 4.1% 15/2/2028	83,302	0.07	USD 13,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	12,265	0.01
USD 29,000	AT&T 4.3% 15/2/2030	28,228	0.02	USD 73,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	71,612	0.06
USD 41,398	Banc of America Commercial Mortgage Trust 2007-4 6.35% 10/2/2051	41,325	0.03	USD 39,000	Centene 3% 15/10/2030	32,730	0.03
USD 455,000	Bank of America 0.981% 25/9/2025	422,518	0.35	USD 56,000	Centene 4.25% 15/12/2027	53,154	0.04
USD 8,000	Bank of America 1.922% 24/10/2031	6,371	0.00	USD 66,000	Centene 4.625% 15/12/2029	62,476	0.05
USD 12,000	Bank of America 2.972% 21/7/2052	8,522	0.01	USD 131,000	Century Communities 6.75% 1/6/2027	128,521	0.11
USD 185,000	Bank of America 3.004% 20/12/2023	184,334	0.15	USD 500,000	CFCRE Commercial Mortgage Trust 2016-C3 4.912% 10/1/2048	465,622	0.39
USD 250,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2016-UBS10 5.005% 15/7/2049	238,450	0.20	USD 140,000	CFCRE Commercial Mortgage Trust 2018-TAN 4.236% 15/2/2033	138,638	0.12
USD 140,000	Bank of New York Mellon 1.6% 24/4/2025	132,009	0.11	USD 13,000	Charles River Laboratories International 4.25% 1/5/2028	11,937	0.01
USD 8,000	Bank of New York Mellon 1.65% 28/1/2031	6,506	0.01				
USD 570,000	BankAmerica Manufactured Housing Contract Trust 7.07% 10/2/2022***	194,787	0.16				
USD 415,000	Baxter International 1.915% 1/2/2027	374,556	0.31				
USD 145,000	Baxter International 2.272% 1/12/2028	126,726	0.11				

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Sustainable Global Bond Income Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 8,000	Charles Schwab 1.65% 11/3/2031	6,493	0.01	USD 17,000	Darling Ingredients 5.25% 15/4/2027	16,655	0.01
USD 8,000	Charter Communications Operating / Charter Communications Operating Capital 2.8% 1/4/2031	6,519	0.00	USD 8,000	Dave & Buster's 7.625% 1/11/2025	8,069	0.01
USD 12,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	7,857	0.01	USD 140,000	DBGS 2018-5BP Mortgage Trust 3.891% 15/6/2033	131,211	0.11
USD 101,000	Charter Communications Operating / Charter Communications Operating Capital 5.05% 30/3/2029	97,619	0.08	USD 12,000	Dell International / EMC 3.45% 15/12/2051	8,079	0.01
USD 245,000	Chartiers Valley School District 3% 15/10/2049	183,812	0.15	USD 19,000	Dell International / EMC 8.35% 15/7/2046	23,406	0.02
USD 72,000	Cheniere Energy Partners 4.5% 1/10/2029	66,159	0.06	USD 156,000	Dominion Energy 2.25% 15/8/2031	130,040	0.11
USD 125,000	Cigna 3.05% 15/10/2027	117,004	0.10	USD 135,000	DR Horton 1.3% 15/10/2026	117,211	0.10
USD 93,000	Citigroup 2.014% 25/1/2026	87,506	0.07	USD 160,000	DTE Electric 3.25% 1/4/2051	129,338	0.11
USD 500,000	Citigroup Commercial Mortgage Trust 2016-C1 5.107% 10/5/2049	439,718	0.37	USD 439,000	Duke Realty 1.75% 1/2/2031	357,058	0.30
USD 266,000	Citigroup Commercial Mortgage Trust 2016-C1 5.107% 10/5/2049	252,776	0.21	USD 8,000	Duke Realty 2.25% 15/1/2032	6,675	0.01
USD 686,046	Citigroup Mortgage Loan Trust 2007-AHL2 2.644% 25/5/2037	510,322	0.43	USD 350,000	eBay 1.4% 10/5/2026	316,477	0.26
USD 210,000	City of Boston MA 5% 1/11/2037	245,733	0.20	USD 21,000	Elanco Animal Health 6.4% 28/8/2028	19,687	0.02
USD 235,000	City of Salt Lake City UT Airport Revenue 5% 1/7/2047	240,403	0.20	USD 360,000	Elevance Health 2.25% 15/5/2030	308,892	0.26
USD 115,000	Clear Channel Outdoor 5.125% 15/8/2027	103,045	0.09	USD 262,000	Eli Lilly 2.25% 15/5/2050	183,943	0.15
USD 8,000	Clorox 1.8% 15/5/2030	6,568	0.01	USD 190,000	Eli Lilly 3.1% 15/5/2027	185,704	0.15
USD 250,000	Clorox 3.9% 15/5/2028	246,650	0.20	EUR 100,000	Encore Capital 4.875% 15/10/2025	97,035	0.08
USD 8,000	Coca-Cola 1.375% 15/3/2031	6,565	0.01	USD 360,000	Equinix 1.55% 15/3/2028	306,411	0.25
USD 12,000	Coca-Cola 2.5% 15/3/2051	8,662	0.01	USD 134,000	Equinix 2.5% 15/5/2031	111,008	0.09
USD 8,000	Comcast 1.5% 15/2/2031	6,449	0.00	USD 6,000	Equinix 3% 15/7/2050	4,137	0.00
USD 12,000	Comcast 2.45% 15/8/2052	7,932	0.01	USD 404,000	Exelon 2.75% 15/3/2027	378,851	0.32
USD 179,717	COMM 2015-CCRE25 Mortgage Trust 3.505% 10/8/2048	173,744	0.14	USD 8,000	Expedia 2.95% 15/3/2031	6,724	0.01
USD 120,000	Commercial Metals 4.125% 15/1/2030	105,067	0.09	USD 1,656,646	Fannie Mae Pool 4% 1/5/2050	1,650,436	1.37
USD 75,000	Commercial Metals 4.375% 15/3/2032	63,666	0.05	USD 330,000	FedEx 3.25% 1/4/2026	322,843	0.27
USD 8,000	Costco Wholesale 1.75% 20/4/2032	6,623	0.01	USD 135,000	Fidelity National Information Services 1.15% 1/3/2026	120,011	0.10
USD 200,000	Covanta 4.875% 1/12/2029	169,100	0.14	USD 152,000	Five Point Operating / Five Point Capital 7.875% 15/11/2025	132,886	0.11
USD 8,000	Crown Castle 2.5% 15/7/2031	6,620	0.01	USD 135,000	Ford Motor 3.25% 12/2/2032	105,997	0.09
USD 150,000	Crown Castle 2.9% 15/3/2027	139,454	0.12	USD 99,000	Ford Motor 6.1% 19/8/2032	97,296	0.08
USD 145,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.711% 15/11/2048	128,027	0.11	USD 200,000	Ford Motor Credit 5.584% 18/3/2024	199,345	0.17
USD 500,000	CSAIL 2018-C14 Commercial Mortgage Trust 5.087% 15/11/2051	452,726	0.38	USD 75,000	Forestar 3.85% 15/5/2026	63,429	0.05
USD 140,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.898% 15/8/2051	129,842	0.11	USD 81,000	Forestar 5% 1/3/2028	67,229	0.06
USD 200,000	CSC 5.375% 1/2/2028	182,053	0.15	USD 2,690,512	Freddie Mac Multifamily Structured Pass Through Certificates 0.943% 25/5/2029	113,042	0.09
USD 12,000	CSX 2.5% 15/5/2051	8,167	0.01	USD 82,000	Freedom Mortgage 8.25% 15/4/2025	71,272	0.06
USD 8,000	CVS Health 1.75% 21/8/2030	6,503	0.01	USD 125,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	109,082	0.09
USD 12,000	CVS Health 2.7% 21/8/2040	8,788	0.01	USD 20,999,614	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	91,913	0.08
USD 150,000	CVS Health 2.875% 1/6/2026	143,531	0.12	USD 85,000	General Mills 3% 1/2/2051	63,570	0.05
USD 125,000	CVS Health 5.05% 25/3/2048	121,727	0.10	USD 305,000	General Mills 4.2% 17/4/2028	304,479	0.25
USD 85,000	Dana 5.625% 15/6/2028	76,273	0.06	USD 186,000	General Motors 5.4% 15/10/2029	181,882	0.15
USD 102,000	Danaher 2.8% 10/12/2051	74,063	0.06	USD 210,000	General Motors Financial 1.2% 15/10/2024	196,529	0.16
				USD 8,000	General Motors Financial 2.35% 8/1/2031	6,268	0.00
				USD 8,000	Gilead Sciences 1.65% 1/10/2030	6,553	0.01
				USD 97,000	Gilead Sciences 2.8% 1/10/2050	67,464	0.06
				USD 190,000	Gilead Sciences 2.95% 1/3/2027	180,776	0.15
				USD 200,000	Gilead Sciences 3.65% 1/3/2026	196,760	0.16

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Global Bond Income Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 135,000	Goldman Sachs 1.093% 9/12/2026	120,388	0.10	USD 135,000	International Business Machines 1.7% 15/5/2027	121,727	0.10
USD 125,000	Goldman Sachs 1.217% 6/12/2023	120,985	0.10	USD 12,000	International Business Machines 2.95% 15/5/2050	8,607	0.01
USD 200,000	Goldman Sachs 1.431% 9/3/2027	178,136	0.15	USD 125,000	International Business Machines 3.3% 15/5/2026	121,436	0.10
USD 220,000	Goldman Sachs 1.542% 10/9/2027	193,704	0.16	USD 100,000	International Business Machines 3.43% 9/2/2052	77,357	0.06
USD 8,000	Goldman Sachs 2.383% 21/7/2032	6,512	0.01	USD 210,000	John Deere Capital 1.7% 11/1/2027	191,870	0.16
USD 20,000	Goldman Sachs 2.908% 21/7/2042	14,757	0.01	USD 150,000	John Deere Capital 3.35% 18/4/2029	143,734	0.12
USD 679,000	GSAMP Trust 2007-HSBC1 5.819% 25/2/2047	630,850	0.53	USD 12,000	Johnson & Johnson 2.25% 1/9/2050	8,344	0.01
USD 250,000	GSK Consumer Healthcare Capital US 3.024% 24/3/2024	244,646	0.20	USD 257,919	JP Morgan Mortgage Trust 2017-5 3.079% 26/10/2048	251,892	0.21
USD 335,000	GSK Consumer Healthcare Capital US 3.375% 24/3/2029	305,801	0.25	USD 214,000	JPMBB Commercial Mortgage Trust 2015-C33 4.274% 15/12/2048	187,474	0.16
USD 27,000	Hanesbrands 4.625% 15/5/2024	26,041	0.02	USD 505,000	JPMorgan Chase 1.47% 22/9/2027	443,871	0.37
USD 8,000	HCA 2.375% 15/7/2031	6,373	0.00	USD 8,000	JPMorgan Chase 1.764% 19/11/2031	6,332	0.00
USD 125,000	HCA 3.125% 15/3/2027	115,683	0.10	USD 20,000	JPMorgan Chase 2.525% 19/11/2041	14,178	0.01
USD 187,000	HCA 3.5% 1/9/2030	163,689	0.14	USD 60,000	JPMorgan Chase 2.7% 18/5/2023	59,680	0.05
USD 12,000	HCA 3.5% 15/7/2051	8,381	0.01	USD 22,000	KAR Auction Services 5.125% 1/6/2025	21,785	0.02
USD 120,000	HCA 5% 15/3/2024	120,869	0.10	USD 136,000	KB Home 4.8% 15/11/2029	117,912	0.10
USD 49,000	HCA 5.375% 1/2/2025	49,555	0.04	USD 100,000	Keurig Dr Pepper 3.35% 15/3/2051	73,726	0.06
USD 20,000	HCA 5.375% 1/9/2026	20,179	0.02	USD 70,000	Keurig Dr Pepper 3.8% 1/5/2050	55,678	0.05
USD 29,000	HCA 5.875% 15/2/2026	29,606	0.02	USD 773,000	Kilroy Realty 2.5% 15/11/2032	601,771	0.50
USD 200,000	Healthpeak Properties 1.35% 1/2/2027	175,955	0.15	USD 8,000	Kimco Realty 2.25% 1/12/2031	6,443	0.01
USD 108,000	Healthpeak Properties 2.125% 1/12/2028	93,593	0.08	USD 120,000	KLA 4.65% 1/11/2024	122,036	0.10
USD 24,000	Hilton Domestic Operating 4.875% 15/1/2030	21,970	0.02	USD 130,000	Kraft Heinz Foods 4.375% 1/6/2046	111,169	0.09
USD 87,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Escrow 4.875% 1/7/2031	72,384	0.06	USD 14,000	Lamar Media 3.75% 15/2/2028	12,578	0.01
USD 56,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Escrow 5% 1/6/2029	49,065	0.04	USD 63,000	Level 3 Financing 3.625% 15/1/2029	50,657	0.04
USD 8,000	Home Depot 1.375% 15/3/2031	6,461	0.00	USD 61,000	Level 3 Financing 4.25% 1/7/2028	51,470	0.04
USD 12,000	Home Depot 2.375% 15/3/2051	8,069	0.01	USD 139,000	Level 3 Financing 4.625% 15/9/2027	123,006	0.10
USD 325,000	Home Depot 2.5% 15/4/2027	307,695	0.26	EUR 100,000	Liberty Mutual 3.625% 23/5/2059	90,940	0.08
USD 80,000	Home Depot 2.75% 15/9/2051	57,985	0.05	USD 140,760	Long Beach Mortgage Loan Trust 2006-1 3.044% 25/2/2036	121,702	0.10
USD 52,000	Home Depot 3.625% 15/4/2052	44,077	0.04	USD 8,000	Lowe's 1.7% 15/10/2030	6,447	0.00
USD 224,000	Howard Hughes 5.375% 1/8/2028	198,752	0.17	USD 130,000	Lowe's 2.625% 1/4/2031	111,896	0.09
USD 350,000	HP 2.65% 17/6/2031	278,691	0.23	USD 12,000	Lowe's 3% 15/10/2050	8,393	0.01
USD 13,000	iHeartCommunications 4.75% 15/1/2028	11,195	0.01	USD 82,000	Lowe's 3.35% 1/4/2027	79,243	0.07
USD 21,000	iHeartCommunications 5.25% 15/8/2027	18,963	0.02	USD 125,000	Lowe's 4.25% 1/4/2052	107,886	0.09
USD 21,179	iHeartCommunications 6.375% 1/5/2026	20,315	0.02	USD 175,000	LYB International Finance III 3.625% 1/4/2051	131,147	0.11
USD 130,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	124,224	0.10	USD 250,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	234,084	0.20
USD 500,875	IndyMac INDX Mortgage Loan Trust 2007-FLX5 2.684% 25/8/2037	448,235	0.37	USD 330,000	Magallanes 3.428% 15/3/2024	322,850	0.27
USD 140,000	Intel 3.05% 12/8/2051	102,042	0.08	USD 58,000	Marriott Ownership Resorts 4.5% 15/6/2029	48,712	0.04
USD 3,000	Intel 3.1% 15/2/2060	2,092	0.00	USD 84,000	Marriott Ownership Resorts 4.75% 15/1/2028	73,562	0.06
USD 8,000	Intercontinental Exchange 1.85% 15/9/2032	6,367	0.00	USD 35,000	Marsh & McLennan 2.375% 15/12/2031	29,768	0.02
USD 12,000	Intercontinental Exchange 3% 15/9/2060	8,342	0.01	USD 130,000	Marsh & McLennan 3.5% 3/6/2024	129,351	0.11

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Global Bond Income Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 356,898	Mastr Resecuritization Trust 2008-1 6% 27/9/2037	323,375	0.27	USD 88,000	Northern States Power 3.2% 1/4/2052	70,136	0.06
USD 123,000	Mauser Packaging Solutions 5.5% 15/4/2024	119,193	0.10	USD 67,000	Oncor Electric Delivery 4.15% 1/6/2032	67,191	0.06
USD 289,000	Medline Borrower 3.875% 1/4/2029	244,284	0.20	USD 500,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	460,361	0.38
USD 128,000	Merck 1.9% 10/12/2028	113,223	0.09	USD 200,000	Oracle 2.95% 1/4/2030	171,662	0.14
USD 12,000	Merck 2.45% 24/6/2050	8,410	0.01	USD 12,000	Oracle 3.6% 1/4/2050	8,277	0.01
USD 80,000	Merck 2.9% 10/12/2061	56,526	0.05	USD 13,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	10,863	0.01
USD 130,000	Microsoft 2.4% 8/8/2026	124,252	0.10	USD 19,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	17,460	0.01
USD 12,000	Microsoft 2.675% 1/6/2060	8,636	0.01	USD 18,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	15,869	0.01
USD 130,000	Microsoft 3.125% 3/11/2025	128,017	0.11	USD 194,000	Parker-Hannifin 4.5% 15/9/2029	192,041	0.16
USD 8,000	Mondelez International 1.5% 4/2/2031	6,363	0.00	USD 90,000	Pfizer 2.7% 28/5/2050	68,200	0.06
USD 3,000	Moody's 2.55% 18/8/2060	1,876	0.00	USD 355,000	Pfizer 3.6% 15/9/2028	352,540	0.29
USD 9,000	Moody's 3.1% 29/11/2061	6,264	0.00	USD 24,000	Playtika 4.25% 15/3/2029	20,504	0.02
USD 140,000	Morgan Stanley 0.79% 30/5/2025	131,027	0.11	USD 260,000	Pomona Unified School District 3% 1/8/2048	202,236	0.17
USD 8,000	Morgan Stanley 1.794% 13/2/2032	6,315	0.00	USD 135,000	Procter & Gamble 2.45% 3/11/2026	129,963	0.11
USD 68,000	Morgan Stanley 2.475% 21/1/2028	61,938	0.05	USD 155,000	Progressive 3.7% 15/3/2052	132,509	0.11
USD 175,000	Morgan Stanley 2.699% 22/1/2031	151,766	0.13	USD 485,170	RALI Series 2006-QO5 Trust 2.824% 25/5/2046	448,533	0.37
USD 12,000	Morgan Stanley 2.802% 25/1/2052	8,297	0.01	USD 8,000	Republic Services 1.45% 15/2/2031	6,352	0.00
USD 245,000	Morgan Stanley 3.62% 17/4/2025	241,917	0.20	USD 200,000	Republic Services 2.5% 15/8/2024	194,325	0.16
USD 125,000	Morgan Stanley 3.625% 20/1/2027	121,777	0.10	USD 310,000	Republic Services 3.95% 15/5/2028	304,809	0.25
USD 25,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	18,858	0.02	USD 21,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	19,075	0.02
USD 120,000	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	110,770	0.09	USD 12,000	Roche 2.607% 13/12/2051	8,652	0.01
USD 355,000	Morgan Stanley Capital I Trust 2018-H4 5.24% 15/12/2051	327,599	0.27	USD 138,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	111,294	0.09
USD 140,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	130,846	0.11	USD 19,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	14,846	0.01
USD 207,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	175,881	0.15	USD 8,000	Roper Technologies 1.75% 15/2/2031	6,336	0.01
USD 220,000	Morgan Stanley Capital I Trust 2018-SUN 4.941% 15/7/2035	210,876	0.18	USD 500,000	RR 1 4.112% 15/7/2035	485,324	0.40
USD 482,817	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	459,126	0.38	USD 125,000	Ryder System 2.9% 1/12/2026	116,731	0.10
USD 125,000	Motorola Solutions 4.6% 23/2/2028	123,570	0.10	USD 8,000	S&P Global 1.25% 15/8/2030	6,419	0.00
USD 19,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	16,238	0.01	USD 195,000	S&P Global 2.45% 1/3/2027	182,643	0.15
USD 148,272	Multi Security Asset Trust Commercial Mortgage-Backed Pass-Through 4.78% 28/11/2035	100,248	0.08	USD 185,000	S&P Global 4.75% 1/8/2028	189,984	0.16
USD 57,000	Nationstar Mortgage 5.5% 15/8/2028	48,081	0.04	USD 100,000	Salesforce 1.5% 15/7/2028	87,896	0.07
USD 3,000	Nationstar Mortgage 6% 15/1/2027	2,682	0.00	USD 12,000	Salesforce 2.9% 15/7/2051	9,041	0.01
USD 800,000	Natixis Commercial Mortgage Trust 2018-SOX 4.932% 17/6/2038	694,760	0.58	USD 365,000	Salesforce 3.7% 11/4/2028	362,770	0.30
USD 8,000	Nestle 2.5% 14/9/2041	6,172	0.00	USD 50,000	San Diego Gas & Electric 2.95% 15/8/2051	37,512	0.03
USD 255,000	New York City Municipal Water Finance Authority 3.5% 15/6/2048	225,906	0.19	USD 200,000	Sasol Financing USA 5.5% 18/3/2031	167,941	0.14
USD 225,000	New York State Thruway Authority 3% 15/3/2050	173,792	0.15	USD 439,161	Seasoned Credit Risk Transfer Trust Series 2018-3 0.878% 25/8/2057	204,906	0.17
USD 305,000	Newmont 2.6% 15/7/2032	250,232	0.21	USD 79,000	Sempra Energy 3.7% 1/4/2029	74,445	0.06
USD 108,000	Nexstar Media 5.625% 15/7/2027	103,436	0.09	USD 8,000	Sherwin-Williams 2.2% 15/3/2032	6,519	0.00
USD 90,000	NextEra Energy Capital 2.44% 15/1/2032	75,447	0.06	USD 265,000	Sherwin-Williams 3.125% 1/6/2024	261,614	0.22
USD 165,000	Norfolk Southern 2.9% 25/8/2051	119,663	0.10	USD 130,000	Simon Property 3.3% 15/1/2026	126,354	0.10
USD 150,000	Norfolk Southern 3.155% 15/5/2055	110,388	0.09	USD 27,000	Sirius XM Radio 5% 1/8/2027	25,550	0.02

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Global Bond Income Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 23,000	Sirius XM Radio 5.5% 1/7/2029	21,559	0.02	USD 16,968,100	United States Treasury Bill 0% 8/9/2022	16,961,500	14.12
USD 210,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	194,701	0.16	USD 9,000,000	United States Treasury Bill 0% 15/9/2022	8,992,346	7.49
USD 110,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	103,440	0.09	USD 85,000	United Wholesale Mortgage 5.5% 15/11/2025	74,921	0.06
USD 81,000	Sonoco Products 2.25% 1/2/2027	73,821	0.06	USD 88,000	United Wholesale Mortgage 5.75% 15/6/2027	73,062	0.06
USD 75,000	Southern California Edison 3.65% 1/6/2051	59,451	0.05	USD 12,000	UnitedHealth 2.9% 15/5/2050	8,950	0.01
USD 290,000	Sprint 7.875% 15/9/2023	298,863	0.25	USD 190,000	Ventas Realty 3.75% 1/5/2024	188,122	0.16
USD 7,000	SRS Distribution 4.625% 1/7/2028	6,210	0.00	USD 375,000	Verizon Communications 1.5% 18/9/2030	300,548	0.25
USD 24,000	Standard Industries 4.75% 15/1/2028	21,077	0.02	USD 8,000	Verizon Communications 1.68% 30/10/2030	6,430	0.00
USD 13,000	Standard Industries 5% 15/2/2027	11,945	0.01	USD 75,000	Verizon Communications 2.355% 15/3/2032	61,981	0.05
USD 150,000	Steel Dynamics 3.25% 15/10/2050	103,911	0.09	USD 103,000	Verizon Communications 2.85% 3/9/2041	77,202	0.06
USD 7,000	Stem 0.5% 1/12/2028	5,657	0.01	USD 12,000	Verizon Communications 2.987% 30/10/2056	8,206	0.01
USD 16,000	Sunoco / Sunoco Finance 4.5% 15/5/2029	13,830	0.01	USD 120,000	Verizon Communications 4.016% 3/12/2029	116,292	0.10
USD 81,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	69,852	0.06	USD 26,000	VICI Properties / VICI Note 4.5% 1/9/2026	24,633	0.02
USD 14,000	Sunoco / Sunoco Finance 6% 15/4/2027	13,604	0.01	USD 488,000	VICI Properties / VICI Note 5.625% 1/5/2024	488,766	0.41
USD 205,000	Talen Energy Supply 6.625% 15/1/2028	208,376	0.17	USD 33,000	VICI Properties / VICI Note 5.75% 1/2/2027	32,529	0.03
USD 293,000	Talen Energy Supply 7.25% 15/5/2027	301,424	0.25	USD 8,000	Visa 1.1% 15/2/2031	6,437	0.01
USD 16,000	Targa Resources Partners / Targa Resources Partners Finance 5% 15/1/2028	15,641	0.01	USD 12,000	Visa 2% 15/8/2050	7,951	0.01
USD 16,000	Targa Resources Partners / Targa Resources Partners Finance 6.5% 15/7/2027	16,512	0.01	USD 40,000	Vistra 7% 15/6/2171	37,446	0.03
USD 195,000	Target 2.25% 15/4/2025	187,596	0.16	USD 143,000	VMware 2.2% 15/8/2031	112,370	0.09
USD 125,000	Target 3.375% 15/4/2029	120,860	0.10	USD 125,000	VMware 4.65% 15/5/2027	124,192	0.10
USD 123,000	Taylor Morrison Communities 5.75% 15/1/2028	112,825	0.09	USD 150,000	VMware 4.7% 15/5/2030	143,679	0.12
USD 150,000	Taylor Morrison Communities 5.875% 15/6/2027	144,440	0.12	USD 12,000	Walmart 2.65% 22/9/2051	9,142	0.01
USD 74,000	TEGNA 4.625% 15/3/2028	70,855	0.06	USD 12,000	Walt Disney 2.75% 1/9/2049	8,750	0.01
USD 21,000	TEGNA 5% 15/9/2029	20,200	0.02	USD 431,456	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE3 Trust 2.754% 25/8/2036	404,570	0.34
USD 17,000	Teleflex 4.625% 15/11/2027	15,993	0.01	USD 8,000	Waste Management 1.5% 15/3/2031	6,370	0.01
USD 286,000	Tenet Healthcare 4.25% 1/6/2029	248,217	0.21	USD 165,000	Waste Management 2.5% 15/11/2050	112,469	0.09
USD 28,000	Tenet Healthcare 4.375% 15/1/2030	24,481	0.02	USD 43,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	35,858	0.03
USD 103,000	Tenet Healthcare 4.625% 1/9/2024	100,346	0.08	USD 350,000	Wells Fargo Commercial Mortgage Trust 2016-C37 4.638% 15/12/2049	327,731	0.27
USD 192,000	Tenet Healthcare 4.875% 1/1/2026	183,146	0.15	USD 344,796	Wells Fargo Mortgage Backed 2006-AR15 Trust 3.021% 25/10/2036	328,668	0.27
USD 22,000	Tenet Healthcare 5.125% 1/11/2027	20,512	0.02	USD 325,000	Welltower 2.75% 15/1/2032	271,138	0.23
USD 22,000	Tenet Healthcare 6.25% 1/2/2027	21,165	0.02	USD 112,000	Welltower 3.85% 15/6/2032	102,456	0.08
USD 210,000	Thermo Fisher Scientific 1.215% 18/10/2024	198,753	0.17	USD 60,000	Welltower 4.5% 15/1/2024	60,233	0.05
USD 8,000	T-Mobile USA 2.25% 15/11/2031	6,468	0.00	USD 17,000	William Carter 5.625% 15/3/2027	16,506	0.01
USD 200,000	T-Mobile USA 3.5% 15/4/2025	195,369	0.16	USD 298,000	William Lyon Homes 6.625% 15/7/2027	293,743	0.24
USD 190,000	T-Mobile USA 3.75% 15/4/2027	182,748	0.15	USD 286,000	Workday 3.5% 1/4/2027	274,035	0.23
USD 8,000	Toyota Motor Credit 1.9% 12/9/2031	6,643	0.01	USD 120,000	WRKCo 3.9% 1/6/2028	115,727	0.10
USD 29,000	Travel + Leisure 4.625% 1/3/2030	23,250	0.02				
USD 55,000	Travel + Leisure 6.625% 31/7/2026	53,698	0.04				
USD 128,000	Tri Pointe Homes 5.25% 1/6/2027	116,461	0.10				
USD 500,000	Tricon American Homes 2017-SFR2 Trust 5.104% 17/1/2036	495,892	0.41				

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Global Bond Income Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,000	XHR 4.875% 1/6/2029	5,259	0.00	Other Transferable Securities			
USD 350,000	Xylem 2.25% 30/1/2031	293,432	0.24	BONDS			
		78,523,110	65.38	United States			
Total Bonds		109,850,224	91.46	USD 46,668	American Airlines 2011-1 Class B Pass Through Trust 4.87% 22/10/2023**	45,795	0.04
COMMERCIAL PAPER				USD 70,000	American Airlines Pass Through Trust 4% 15/12/2025**	67,200	0.06
	United States					112,995	0.10
USD 600,000	General Motors Financial 0% 7/11/2022	596,256	0.49	Total Bonds		112,995	0.10
USD 340,000	General Motors Financial 0% 13/2/2023	333,825	0.28	Total Other Transferable Securities		112,995	0.10
USD 340,000	General Motors Financial 0% 14/2/2023	333,779	0.28	Total Portfolio		111,620,955	92.94
		1,263,860	1.05	Other Net Assets		8,481,416	7.06
Total Commercial Paper		1,263,860	1.05	Total Net Assets (USD)		120,102,371	100.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
		111,507,960	92.84				

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
EUR	1,696,485	USD	1,780,923	UBS	21/9/2022	(81,493)
EUR	856,000	USD	880,311	JP Morgan	21/9/2022	(22,825)
EUR	1,797,793	USD	1,844,896	Morgan Stanley	21/9/2022	(43,983)
EUR	777,000	USD	785,955	Bank of America	21/9/2022	(7,607)
GBP	79,074	USD	94,938	Morgan Stanley	21/9/2022	(3,110)
USD	275,977	ZAR	4,275,322	HSBC Bank	21/9/2022	25,824
USD	29,033	IDR	422,872,510	JP Morgan	21/9/2022	572
USD	1,079,770	GBP	870,000	HSBC Bank	21/9/2022	69,456
USD	13,530,321	EUR	12,776,000	BNP Paribas	21/9/2022	732,148
USD	277,323	GBP	225,000	JP Morgan	21/9/2022	16,034
USD	110,344	EUR	105,000	BNY Mellon	21/9/2022	5,162
USD	431,155	EUR	423,611	Bank of America	21/9/2022	6,809
USD	24,665	EUR	24,000	JP Morgan	21/9/2022	623
USD	320,000	CNH	2,168,761	JP Morgan	21/9/2022	5,584
USD	307,355	EUR	300,000	Morgan Stanley	21/9/2022	6,834
ZAR	801,454	USD	46,664	JP Morgan	21/9/2022	230
ZAR	3,789,709	USD	220,614	Bank of America	21/9/2022	1,125
Net unrealised appreciation						711,383
AUD Hedged Share Class						
AUD	5,989	USD	4,180	BNY Mellon	15/9/2022	(74)
USD	31	AUD	45	BNY Mellon	15/9/2022	-
Net unrealised depreciation						(74)
BRL Hedged Share Class						
BRL	86,314,984	USD	16,652,701	BNY Mellon	15/9/2022	(33,659)
USD	910,100	BRL	4,706,146	BNY Mellon	15/9/2022	3,988
Net unrealised depreciation						(29,671)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
CAD Hedged Share Class						
CAD	5,695	USD	4,415	BNY Mellon	15/9/2022	(78)
USD	32	CAD	41	BNY Mellon	15/9/2022	-
Net unrealised depreciation						(78)
CHF Hedged Share Class						
CHF	347,012	USD	363,472	BNY Mellon	15/9/2022	(8,757)
USD	2,495	CHF	2,403	BNY Mellon	15/9/2022	38
Net unrealised depreciation						(8,719)
CNH Hedged Share Class						
CNY	30,450	USD	4,507	BNY Mellon	15/9/2022	(92)
USD	34	CNY	231	BNY Mellon	15/9/2022	-
Net unrealised depreciation						(92)
EUR Hedged Share Class						
EUR	38,033,960	USD	38,865,549	BNY Mellon	15/9/2022	(780,559)
USD	684,450	EUR	676,433	BNY Mellon	15/9/2022	7,116
Net unrealised depreciation						(773,443)
GBP Hedged Share Class						
GBP	433,221	USD	524,888	BNY Mellon	15/9/2022	(21,850)
USD	10,521	GBP	8,716	BNY Mellon	15/9/2022	400
Net unrealised depreciation						(21,450)
HKD Hedged Share Class						
HKD	33,543	USD	4,277	BNY Mellon	15/9/2022	(2)
USD	27	HKD	213	BNY Mellon	15/9/2022	-
Net unrealised depreciation						(2)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Global Bond Income Fund⁽²⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
NZD Hedged Share Class						
NZD	119,542	USD	75,118	BNY Mellon	15/9/2022	(1,884)
USD	546	NZD	880	BNY Mellon	15/9/2022	7
Net unrealised depreciation						(1,877)
SGD Hedged Share Class						
SGD	227,190	USD	164,675	BNY Mellon	15/9/2022	(2,075)
USD	1,143	SGD	1,591	BNY Mellon	15/9/2022	4
Net unrealised depreciation						(2,071)
Total net unrealised depreciation (USD underlying exposure - USD 78,423,273)						(126,094)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/(depreciation) USD
(3)	EUR	Euro BOBL	September 2022	369,819	5,072
(9)	EUR	Euro Bund	September 2022	1,334,555	31,013
(2)	EUR	Euro BUXL	September 2022	332,463	10,084
(1)	JPY	Japanese 10 Year Bond (OSE)	September 2022	1,077,267	(3,386)
1	USD	MSCI Emerging Markets Index	September 2022	49,465	(1,199)
1	USD	NASDAQ 100 E-Mini Index	September 2022	249,115	22,186
1	USD	S&P 500 E-Mini Index	September 2022	200,038	(9,921)
4	USD	US Long Bond (CBT)	December 2022	545,125	1,743
24	USD	US Treasury 10 Year Note (CBT)	December 2022	2,810,625	(11,593)
(44)	USD	US Ultra 10 Year Note	December 2022	5,519,937	37,939
(4)	USD	US Ultra Bond (CBT)	December 2022	602,625	(2,380)
108	USD	US Treasury 2 Year Note (CBT)	December 2022	22,503,656	(33,174)
(194)	USD	US Treasury 5 Year Note (CBT)	December 2022	21,514,297	69,852
Total				57,108,987	116,236

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	USD (250,000)	Fund provides default protection on CDX.NA.IG.33.V1; and receives Fixed 1%	Credit Suisse	20/12/2024	(2,966)	1,145
CDS	USD 880,000	Fund receives default protection on CDX.NA.HY.33.V12; and pays Fixed 5%	Credit Suisse	20/12/2024	28,631	(16,867)
CDS	USD (4,072,860)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(84,741)	(41,748)
CDS	EUR (310,000)	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	(13,982)	(9,423)
IRS	USD 2,500,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5155%	HSBC Bank	21/6/2024	109,886	142,161
IRS	USD 2,594,406	Fund receives Fixed 1.412%; and pays Floating USD SOFR 3 Month	HSBC Bank	10/1/2027	(184,312)	(204,584)
IRS	USD 535,573	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.5445%	HSBC Bank	27/5/2031	56,950	66,508
IRS	USD 95,296	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.517%	HSBC Bank	28/5/2031	10,126	12,032
IRS	USD 421,866	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.378%	HSBC Bank	12/10/2031	45,376	59,585

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Global Bond Income Fund⁽²⁾ continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 1,326,149	Fund receives Fixed 1.59%; and pays Floating USD SOFR 3 Month	HSBC Bank	19/11/2031	(144,679)	(167,360)
IRS	USD 277,021	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.98%	HSBC Bank	27/5/2051	56,737	52,121
IRS	USD 45,742	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.945%	HSBC Bank	28/5/2051	9,313	8,912
TRS	USD 60,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(1,413)	(1,426)
TRS	USD 70,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	1,210	1,190
TRS	USD 180,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(1,782)	(1,884)
TRS	USD 120,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(4,238)	(4,259)
TRS	USD 63,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(1,502)	(1,515)
TRS	USD 64,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(867)	(881)
TRS	USD 5,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(198,989)	(206,106)
TRS	USD 593	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 55bps	JP Morgan	16/9/2022	(15,086)	(15,086)
TRS	USD 120	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	16/9/2022	(641)	(641)
TRS	USD 1,565,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(70,335)	(72,768)
TRS	USD 224,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(6,944)	(7,315)
TRS	USD 99,162	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(1,392)	(1,615)
TRS	USD 99,162	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(1,359)	(1,583)
TRS	USD 1,510,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	47,131	46,755
TRS	USD 1,897,500	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	85,770	85,283
Total (USD underlying exposure - USD 23,730,062)					(284,098)	(279,369)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
26	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	2/9/2022	(7,351)	9,737
4	Call	Alphabet	Exchange Traded	USD 115	16/9/2022	(548)	610
1	Put	Apple	Exchange Traded	USD 140	16/9/2022	(418)	30
1	Call	General Motors	Exchange Traded	USD 38	16/9/2022	(176)	203
3	Put	Intel	Exchange Traded	USD 32.5	16/9/2022	176	357
2	Call	Microsoft	Exchange Traded	USD 290	16/9/2022	(1,433)	81
9	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	16/9/2022	(4,381)	203
2	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 410	30/9/2022	1,908	3,312
9	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 415	30/9/2022	11,315	17,847
2	Put	EURO STOXX 50 Index	Exchange Traded	EUR 400	21/10/2022	485	1,594

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Global Bond Income Fund⁽²⁾ continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
4	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	21/10/2022	(1,939)	870
3	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	16/12/2022	(3,392)	1,931
1	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 350	16/12/2022	(332)	265
1	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 470	16/12/2022	(73)	1,050
1	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 40	16/12/2022	279	1,751
Total (USD underlying exposure - USD 1,223,165)						(5,880)	39,841

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(15)	Put	S&P 500 Index	Citibank	USD 700	16/9/2022	2,200	(170)
(26)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	2/9/2022	6,819	(221)
(5)	Call	Alphabet	Exchange Traded	USD 125	16/9/2022	481	(63)
(1)	Put	Apple	Exchange Traded	USD 125	16/9/2022	148	(6)
(2)	Call	Microsoft	Exchange Traded	USD 310	16/9/2022	204	(18)
(9)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 390	30/9/2022	(4,202)	(6,620)
(2)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	30/9/2022	(692)	(1,181)
(2)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 200	21/10/2022	(231)	(780)
(7)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 440	21/10/2022	2,133	(658)
(4)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 310	16/12/2022	2,449	(1,026)
(1)	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 400	16/12/2022	29	(463)
(1)	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 940	16/12/2022	(111)	(768)
Total (USD underlying exposure - USD 265,006)						9,227	(11,974)

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (2,550,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(40,976)	(63,237)
USD (665,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 28/5/2023; and pays Floating USD SOFR annually from 28/11/2023	Goldman Sachs	23/11/2022	535	(7,705)
USD (2,135,799)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(21,383)	(38,256)
USD (2,216,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 14/10/2023; and pays Floating USD SOFR annually from 14/4/2024	Morgan Stanley	12/4/2023	2,240	(26,568)
USD (365,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed semi-annually from 20/10/2023; and pays Floating USD SOFR annually from 20/4/2024	Morgan Stanley	18/4/2023	301	(5,501)
Total (USD underlying exposure - USD 3,240,439)				(59,283)	(141,267)

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Sustainable Global Infrastructure Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Spain			
				1,715	Aena SME	211,207	2.02
				14,719	Cellnex Telecom	579,590	5.55
						790,797	7.57
COMMON STOCKS (SHARES)				Switzerland			
	Australia			634	Flughafen Zurich	106,878	1.02
56,860	NEXTDC	408,786	3.91	United Kingdom			
20,962	Transurban	200,555	1.92	14,256	Severn Trent	462,216	4.42
		609,341	5.83	39,277	Smart Metering Systems	415,368	3.97
	Belgium					877,584	8.39
987	Aedifica	93,953	0.90	United States			
	Canada			2,066	Alexandria Real Estate Equities	321,263	3.07
6,613	Hydro One	179,064	1.71	1,438	American Tower	367,222	3.51
	Cayman Islands			671	American Water Works	101,804	0.98
36,548	GDS	126,893	1.21	1,075	Consolidated Edison	105,855	1.01
14,316	IHS	97,062	0.93	3,001	Constellation Energy	242,901	2.32
		223,955	2.14	303	Equinix	202,374	1.94
	France			4,092	Eversource Energy	370,081	3.54
3,467	Eiffage	307,447	2.94	6,095	Exelon	269,521	2.58
	Germany			1,905	NextEra Energy	164,116	1.57
10,032	Fraport Frankfurt Airport Services Worldwide	433,770	4.15	9,150	Physicians Realty Trust	155,001	1.48
7,947	Hamburger Hafen und Logistik	96,995	0.93	7,616	Public Service Enterprise	496,487	4.75
		530,765	5.08	1,585	SBA Communications	519,975	4.98
	Hong Kong			4,079	Welltower	314,817	3.01
39,000	CLP	336,404	3.22	1,476	Xcel Energy	110,685	1.06
	Italy					3,742,102	35.80
100,988	Enel	481,314	4.61	Total Common Stocks (Shares)			
15,491	Infrastrutture Wireless Italiane	145,492	1.39			10,006,922	95.73
65,979	Terna - Rete Elettrica Nazionale	478,026	4.57	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		1,104,832	10.57			10,006,922	95.73
	Japan			Total Portfolio			
238	Canadian Solar Infrastructure Fund	213,301	2.04			10,006,922	95.73
5,500	West Japan Railway	215,237	2.06	Other Net Assets			
		428,538	4.10			446,383	4.27
	New Zealand			Total Net Assets (USD)			
20,104	Vector	57,889	0.55			10,453,305	100.00
	Portugal						
96,928	EDP - Energias de Portugal	465,261	4.45				
57,268	REN - Redes Energeticas Nacionais SGPS	152,112	1.46				
		617,373	5.91				

Sustainable Global Infrastructure Fund continued

Sector Breakdown as at 31 August 2022

	% of Net Assets
Utilities	42.80
Industrial	24.03
Financials	20.93
Communications	5.12
Consumer Non-cyclical	2.85
Other Net Assets	4.27
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Swiss Small & MidCap Opportunities Fund⁽³⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (CHF)	% of Net Assets	Holding	Description	Market Value (CHF)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				174,561	Huber + Suhner	14,348,914	2.03
FUNDS				131,931	Klingelberg	2,143,879	0.30
Ireland				27,530	Komax	7,088,975	1.00
284,689	BlackRock ICS US Dollar Ultra Short Bond Fund [~]	28,210,891	3.99	55,301	Lonza	29,353,771	4.15
Total Funds		28,210,891	3.99	93,913	Medartis	6,620,867	0.94
COMMON STOCKS (SHARES)				144,259	Nestle	16,604,211	2.35
Denmark				10,519	Partners [*]	10,108,759	1.43
169,277	DSV	24,374,438	3.44	196,084	PolyPeptide	7,059,024	1.00
Switzerland				26,270	Roche	8,351,233	1.18
295,156	Alcon	19,273,687	2.72	19,097	Roche [*]	7,142,278	1.01
101,402	ALSO	16,670,489	2.36	18,832	Schindler [*]	3,233,454	0.46
347,065	Baloise [*]	49,387,349	6.98	198,062	Schindler [*]	32,957,517	4.66
19,197	Barry Callebaut [*]	38,662,758	5.47	158,358	Sensirion	14,458,085	2.04
78,413	Belimo	29,483,288	4.17	25,773	Siegfried [*]	20,476,649	2.89
68,325	Burckhardt Compression	28,115,737	3.97	90,045	Sika	20,143,067	2.85
6,205	Chocoladefabriken Lindt & Spruengli [~]	64,407,900	9.10	112,003	SKAN	6,843,383	0.97
53	Chocoladefabriken Lindt & Spruengli	5,702,800	0.81	515,490	Straumann [*]	56,626,576	8.00
81,432	Cie Financiere Richemont	9,067,453	1.28	83,963	Tecan [*]	30,461,776	4.31
62,954	Coltene	5,193,705	0.73	26,985	Vontobel	1,621,799	0.23
27,046	Daetwyler	5,290,198	0.75	244,513	VZ	19,218,722	2.72
220,711	DKSH [*]	16,078,796	2.27			649,446,671	91.81
11,215	Forbo	13,749,590	1.94	Total Common Stocks (Shares)		673,821,109	95.25
130,211	Galenica [*]	9,030,133	1.28	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		702,032,000	99.24
455,253	Georg Fischer [*]	24,469,849	3.46	Total Portfolio		702,032,000	99.24
				Other Net Assets		5,367,037	0.76
				Total Net Assets (CHF)		707,399,037	100.00

[~]Investment in connected party fund, see further information in Note 10.
^{*}All or a portion of this security represents a security on loan.

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	46.91
Industrial	29.03
Financials	11.36
Investment Funds	3.99
Consumer Cyclical	3.64
Communications	2.27
Technology	2.04
Other Net Assets	0.76
	100.00

⁽³⁾Fund closed to subscriptions, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic China A-Share Opportunities Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				1,030,400	China Railway Signal & Communication	661,647	0.12
COMMON STOCKS (SHARES)				10,282,500	China State Construction Engineering	7,660,879	1.36
Cayman Islands				66,200	China Three Gorges Renewables	58,533	0.01
315,434	China Resources Microelectronics	2,395,833	0.43	17,152,600	China United Network Communications	8,826,227	1.57
China				1,950,500	China Vanke	4,701,701	0.83
3,229,153	37 Interactive Entertainment Network Technology	9,534,468	1.69	19,600	China World Trade Center	42,473	0.01
133,800	Advanced Micro-Fabrication Equipment China	2,388,983	0.42	280,300	China Zhenhua Science & Technology	4,558,207	0.81
285,800	AECC Aero-Engine Control	1,109,818	0.20	109,800	Chongqing Department Store	361,758	0.06
61,200	AECC Aviation Power	407,796	0.07	580,600	Chongqing Rural Commercial Bank	301,285	0.05
369,849	Aluminum of China	241,779	0.04	114,000	Chongqing Zhifei Biological Products	1,554,105	0.28
14,578	Amlogic Shanghai	182,062	0.03	2,840,925	CITIC	8,038,155	1.43
1,509,406	Anhui Guangxin Agrochemical	6,012,285	1.07	487,118	CMOC	347,389	0.06
1,247	Anjoy Foods	28,038	0.00	252,944	Contemporary Amperex Technology	17,708,766	3.15
4,200	Autel Intelligent Technology	17,466	0.00	148,900	COSCO SHIPPING	306,478	0.05
1,703,600	AVIC Electromechanical Systems	2,740,990	0.49	86,224	Dazzle Fashion	180,098	0.03
3,735,900	AVIC Industry-Finance	1,830,327	0.33	76,300	Dian Diagnostics	342,075	0.06
444,600	Bank of Changsha	439,512	0.08	1,038,100	Do-Fluoride New Materials	6,110,672	1.09
7,534,481	Bank of Communications	5,001,907	0.89	925,100	ENN Natural Gas	2,754,266	0.49
783,500	Bank of Hangzhou	1,627,429	0.29	220,500	Eve Energy	3,036,011	0.54
322,100	Bank of Jiangsu	338,490	0.06	953,800	FAW Jiefang	1,128,143	0.20
1,441,660	Bank of Suzhou	1,360,381	0.24	826,100	Financial Street	649,006	0.11
7,002,221	Baoshan Iron & Steel	5,409,783	0.96	916,471	Founder	923,252	0.16
901,624	Beijing Easpring Material Technology	10,276,152	1.83	1,007,765	Fuyao Glass Industry	5,705,692	1.01
54,712	Beijing Tiantan Biological Products	176,691	0.03	140,490	Ganfeng Lithium	1,745,191	0.31
34,400	BGI Genomics	301,071	0.05	31,102	G-bits Network Technology Xiamen	1,286,421	0.23
785,600	Blue Sail Medical	940,586	0.17	309,500	GEM	374,597	0.07
263,200	Bluestar Adisseo	406,687	0.07	161,400	Gemdale	272,784	0.05
28,920,995	BOE Technology	15,510,712	2.76	118,409	Glodon	841,861	0.15
6,700	Bright Dairy & Food	11,003	0.00	393,130	GoerTek	1,850,841	0.33
512,320	BYD	21,385,550	3.80	48,100	Gree Electric Appliances of Zhuhai	222,618	0.04
180,933	Centre Testing International	576,975	0.10	1,135,600	GRG Banking Equipment	1,450,167	0.26
195,500	Chacha Food	1,341,220	0.24	1,587,900	Guangdong Baolihua New Energy Stock	1,178,447	0.21
545,200	Chengdu Xingrong Environment	406,986	0.07	1,162,600	Guangzhou Automobile	2,344,090	0.42
310,400	China CITIC Bank	201,566	0.04	1,307,483	Guangzhou Baiyunshan Pharmaceutical	5,154,918	0.91
3,675,593	China Construction Bank	2,940,920	0.52	690,771	Guangzhou Kingmed Diagnostics	6,675,462	1.19
2,845,734	China Galaxy	4,083,629	0.73	10,800	Guangzhou Shiyuan Electronic Technology	105,825	0.02
1,264,200	China International Capital	7,641,324	1.36	35,200	Guangzhou Tinci Materials Technology	242,611	0.04
4,080,865	China International Marine Containers	4,797,223	0.85	32,600	Guangzhou Wondfo Biotech	154,236	0.03
212,600	China Merchants Shekou Industrial Zone	450,534	0.08	669,568	Haier Smart Home	2,510,776	0.45
52,140	China National Medicines	196,499	0.03	9,700	Hangzhou Tigermed Consulting	152,341	0.03
534,200	China National Nuclear Power	493,242	0.09	162,300	Heilongjiang Agriculture	345,352	0.06
259,000	China Northern Rare Earth High-Tech	1,131,514	0.20				
12,746,370	China Petroleum & Chemical	7,889,168	1.40				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic China A-Share Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
179,600	Henan Lingrui Pharmaceutical	333,222	0.06	2,537,200	Northeast	2,644,237	0.47
2,775,649	Henan Shenhua Coal & Power	6,469,450	1.15	498,200	Offshore Oil Engineering	324,240	0.06
654,800	Hengdian DMEGC Magnetics	2,020,697	0.36	374,808	ORG Technology	251,540	0.04
4,200	Hithink RoyalFlush Information Network	51,826	0.01	3,703,600	People's Insurance of China	2,678,807	0.48
1	Huagong Tech	3	0.00	19,988,843	PetroChina	15,471,973	2.75
3,024,200	Huaibei Mining	6,483,290	1.15	143,200	Porton Pharma Solutions	1,265,955	0.22
152,400	Hualan Biological Engineering	436,504	0.08	7,286	Qingdao Gaoce Technology	94,363	0.02
687,800	Huaneng Lancang River Hydropower	724,792	0.13	93,900	Quectel Wireless Solutions	2,009,629	0.36
1,137,717	Huatai	2,166,938	0.38	820,000	Red Star Macalline	590,727	0.10
201,621	Huayu Automotive Systems	545,628	0.10	708,700	RiseSun Real Estate Development	287,632	0.05
40,000	Hubei Jumpcan Pharmaceutical	133,701	0.02	779,400	SAIC Motor	1,747,702	0.31
1,570,687	Hubei Xingfa Chemicals	8,799,458	1.56	505,100	Sanquan Food	1,295,156	0.23
15,900	Huizhou Desay Sv Automotive	352,619	0.06	64	SDIC Capital	61	0.00
131,300	Humanwell Healthcare	354,944	0.06	4,231,200	Sealand	2,189,518	0.39
8,348,880	Hunan Valin Steel	5,397,341	0.96	60,800	Seazen	183,485	0.03
1,623,242	Industrial	1,461,139	0.26	90,900	Shandong Bohui Paper Industrial	96,184	0.02
8,094,420	Industrial Bank	20,074,861	3.57	10,334,763	Shandong Nanshan Aluminum	5,078,284	0.90
354,720	Inner Mongolia ERDOS Resources	904,930	0.16	189,100	Shanghai Fosun Pharmaceutical	1,106,266	0.20
1,094,759	Inner Mongolia Yili Industrial	5,671,395	1.01	82,633	Shanghai Fudan Microelectronics	838,433	0.15
13,800	JA Solar Technology	131,160	0.02	222,900	Shanghai Jinqiao Export Processing Zone Development	384,803	0.07
540,400	JCET	1,941,819	0.35	66,700	Shanghai Lingang	122,302	0.02
81,500	Jiangsu Changshu Rural Commercial Bank	92,263	0.02	32,200	Shanghai Maling Aquarius	35,939	0.01
732,800	Jiangsu King's Luck Brewery	4,907,318	0.87	1,271,160	Shanghai Pharmaceuticals	3,183,910	0.57
223,700	Jiangsu Yanghe Brewery Joint-Stock	5,332,650	0.95	789,000	Shanghai Putailai New Energy Technology	7,248,465	1.29
8,300	Jiangsu Yangnong Chemical	136,923	0.02	411,600	Shanghai Rural Commercial Bank	334,699	0.06
48,500	Jiangzhong Pharmaceutical	109,106	0.02	172,300	Shanghai Tunnel Engineering	140,358	0.02
138,301	Jinyu Bio-Technology	172,000	0.03	70,800	Shanxi	59,727	0.01
453,500	JL Mag Rare-Earth	2,443,355	0.43	250,100	Shanxi Taigang Stainless Steel	177,634	0.03
3,877,278	Joincare Pharmaceutical Industry	6,131,525	1.09	723,680	Shenzhen Capchem Technology	4,410,922	0.78
13,900	Jonjee Hightech	69,309	0.01	604,300	Shenzhen Everwin Precision Technology	1,160,607	0.21
34,300	Jonjee Hi-Tech Industrial And Commercial	171,029	0.03	255,421	Shenzhen Gongjin Electronics	300,998	0.05
59,800	Keda Industrial	157,757	0.03	179,200	Shenzhen Inovance Technology	1,557,718	0.28
44,200	Keeson Technology	79,444	0.01	158,215	Shenzhen Mindray Bio-Medical Electronics	6,845,557	1.22
142,601	Kweichow Moutai	39,768,978	7.06	6,700	Shenzhen Salubris Pharmaceuticals	24,833	0.00
212,419	LB	541,289	0.10	22,200	Shenzhen Senior Technology Material	74,333	0.01
1,269,860	LONGi Green Energy Technology	9,424,159	1.67	124,074	Shijiazhuang Yiling Pharmaceutical	384,688	0.07
35,100	Lushang Health Industry Development	46,553	0.01	122,800	Sichuan Hebang Biotechnology	67,105	0.01
750,100	Luxshare Precision Industry	4,079,423	0.72	17,000	Sichuan Kelun Pharmaceutical	52,905	0.01
345,931	Luzhou Laojiao	11,743,381	2.09	72,100	Sichuan Teway Food	259,181	0.05
100,500	Maanshan Iron & Steel	43,702	0.01	18,400	Sinosoft	60,009	0.01
661,800	Midea	5,107,185	0.91	3,131,033	Sinotrans	1,710,983	0.30
311,600	New China Life Insurance	1,301,240	0.23	1,597,413	SooChow	1,588,394	0.28
77,500	Ninestar	496,974	0.09	34,800	Southwest	19,824	0.00
93,000	Ningbo Haitian Precision Machinery	266,506	0.05	17,800	StarPower Semiconductor	1,023,217	0.18
112,510	Ningbo Ronbay New Energy Technology	1,689,374	0.30	80,500	Sungrow Power Supply	1,299,864	0.23

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic China A-Share Opportunities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
47,500	Sunwoda Electronic	187,963	0.03	2,200	Youngy	38,264	0.01
142,600	Suzhou Dongshan Precision Manufacturing	534,521	0.09	793,300	YTO Express	2,256,074	0.40
5,055,900	TBEA	18,160,030	3.23	34,200	Yunnan Botanee Bio-Technology	923,044	0.16
1,338,800	TCL Zhonghuan Renewable Energy Technology	9,336,151	1.66	1,270,291	Yunnan Copper	2,014,361	0.36
3,169,400	Tian Di Science & Technology	2,347,549	0.42	35,153	Yunnan Energy New Material	983,414	0.18
342,100	Tonghua Dongbao Pharmaceutical	454,715	0.08	49,620	Yunnan Jianzhijia Health Chain	338,762	0.06
1,056,000	Tongwei	8,094,167	1.44	88,100	Yunnan Tin	177,248	0.03
2,667,127	Universal Scientific Industrial Shanghai	6,429,138	1.14	1,060,400	Zhejiang China Commodities City	751,615	0.13
755,700	Visionox Technology	685,710	0.12	147,400	Zhejiang Huayou Cobalt	1,596,862	0.28
240,133	Walvax Biotechnology	1,519,333	0.27	2,014,900	Zhejiang Jiahua Energy Chemical Industry	3,005,285	0.53
161,700	Wanhua Chemical	2,075,934	0.37	5,700	Zhejiang Jiuzhou Pharmaceutical	33,916	0.01
105,405	Weifu High-Technology	281,428	0.05	340,001	Zhejiang Orient Gene Biotech	4,364,008	0.77
17,900	Weihai Guangwei Composites	197,034	0.04	10	Zhejiang Semir Garment	8	0.00
962,826	WuXi AppTec	12,511,659	2.22	197,817	Zhejiang Supcon Technology	2,282,982	0.41
25,526	Wuxi Autowell Technology	1,402,293	0.25	346,883	Zhejiang Weixing New Building Materials	1,048,852	0.19
725,850	Wuxi Lead Intelligent Equipment	5,803,473	1.03	551,800	Zhengzhou Coal Mining Machinery	1,114,965	0.20
120,900	Xiamen Faratronic	3,114,786	0.55	56,200	Zhongji Innolight	238,846	0.04
279,200	Xiamen ITG	280,861	0.05	1,128,400	Zhuhai Huafa Properties	1,292,132	0.23
1,083,604	Xiamen Xiangyu	1,429,318	0.25	1,369,400	ZTE	4,863,100	0.86
186,700	Xi'an Triangle Defense	1,055,962	0.19			562,458,714	99.90
594,600	Xilinmen Furniture	2,957,076	0.53	Total Common Stocks (Shares)		564,854,547	100.33
59,900	Xinyangfeng Agricultural Technology	133,363	0.02	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		564,854,547	100.33
422,400	Xinyu Iron & Steel	261,438	0.05	Total Portfolio		564,854,547	100.33
338,600	Yangzhou Yangjie Electronic Technology	2,885,899	0.51	Other Net Liabilities		(1,873,090)	(0.33)
20,000	YongXing Special Materials Technology	390,175	0.07	Total Net Assets (USD)		562,981,457	100.00
494,300	Youngor	458,551	0.08				

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	10,536,414	USD	10,763,922	BNY Mellon	15/9/2022	(213,374)
USD	839,298	EUR	836,097	BNY Mellon	15/9/2022	2,093
Net unrealised depreciation						(211,281)
SGD Hedged Share Class						
SGD	3,349,664	USD	2,429,967	BNY Mellon	15/9/2022	(32,625)
USD	208,092	SGD	289,207	BNY Mellon	15/9/2022	1,107
Net unrealised depreciation						(31,518)
Total net unrealised depreciation (USD underlying exposure - USD 13,981,276)						(242,799)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic China A-Share Opportunities Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation USD
300	USD	SGX FTSE China A50 Index	September 2022	4,055,700	56,523
Total				4,055,700	56,523

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	22.07
Consumer Cyclical	14.83
Industrial	14.32
Financials	13.59
Basic Materials	12.93
Energy	11.05
Technology	7.17
Communications	2.85
Utilities	0.99
Diversified	0.52
Information Technology	0.01
Other Net Liabilities	(0.33)
	100.00

Systematic Global Equity High Income Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				7,941,000	Want Want China*	5,605,220	0.13
						27,138,511	0.62
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS				China			
Australia				23,503,000	Agricultural Bank of China	7,695,983	0.18
255,276	Aristocrat Leisure	6,245,859	0.14	59,873,000	Bank of China	21,054,638	0.48
440,624	BHP	12,260,499	0.28	14,048,000	Bank of Communications	8,018,630	0.18
5,391	CSL	1,084,553	0.03	14,072,000	China CITIC Bank*	6,042,176	0.14
13,027	Domino's Pizza Enterprises*	567,380	0.02	23,927,000	China Construction Bank	14,846,528	0.34
16,307	REA*	1,425,504	0.03	2,373,000	China Everbright Bank	728,656	0.02
72,878	SEEK	1,041,897	0.02	23,312,000	China Petroleum & Chemical	11,019,480	0.25
434,104	Telstra	1,181,131	0.03	12,427,000	HKT Trust & HKT	16,688,395	0.38
16,724	Wesfarmers	538,821	0.01	33,498,000	Industrial & Commercial Bank of China	17,072,084	0.39
24,958	WiseTech Global	1,005,262	0.02	1,570,700	New China Life Insurance	3,702,309	0.08
73,731	Woodside Energy	1,730,712	0.04	98,600	Nongfu Spring	588,565	0.01
		27,081,618	0.62	3,749,000	People's Insurance of China	1,160,725	0.03
Belgium				14,634,000	PetroChina	6,917,428	0.16
156,628	Proximus*	1,994,734	0.05	4,770,000	PICC Property & Casualty	5,165,888	0.12
Bermuda				5,236,000	Postal Savings Bank of China*	3,135,488	0.07
961,000	CK Infrastructure	5,852,736	0.13	416,000	Zijin Mining*	473,847	0.01
75,000	Jardine Matheson	3,982,500	0.09			124,310,820	2.84
4,330,000	Kunlun Energy	3,779,080	0.09	Denmark			
27,000	Orient Overseas International	756,135	0.02	172,237	Carlsberg	22,325,109	0.51
		14,370,451	0.33	17,544	Genmab	6,256,172	0.14
Brazil				483,296	Novo Nordisk	51,813,373	1.19
690,285	Ambev	2,066,969	0.05	30,762	Novozymes	1,778,903	0.04
1,072,539	Petroleo Brasileiro	7,558,608	0.17			82,173,557	1.88
6,313,949	Petroleo Brasileiro	39,971,589	0.91	Finland			
		49,597,166	1.13	78,245	Kesko	1,644,636	0.04
Canada				368,638	Nokia	1,871,644	0.04
174,130	Agnico Eagle Mines*	7,194,524	0.17			3,516,280	0.08
8,731	Bank of Nova Scotia/The	485,129	0.01	France			
263,335	Barrick Gold*	3,910,136	0.09	8,685	Legrand	637,059	0.01
930,480	BCE*	45,232,292	1.04	146,516	Sanofi	12,180,726	0.28
95,838	Canadian Utilities*	2,933,678	0.07	352,953	Thales	42,407,921	0.97
59,993	CGI	4,796,656	0.11			55,225,706	1.26
1,482	Constellation Software	2,289,171	0.05	Germany			
29,941	Emera	1,388,228	0.03	249,357	Bayerische Motoren Werke*	18,430,434	0.42
91,104	Franco-Nevada	11,062,802	0.25	13,112	Beiersdorf	1,322,259	0.03
354,727	Hydro One	9,605,162	0.22	144,565	Covestro	4,333,034	0.10
303,155	Pembina Pipeline*	10,694,875	0.24	4,550	Deutsche Boerse	770,875	0.02
18,155	Rogers Communications	788,127	0.02	82,382	Deutsche Telekom	1,558,021	0.03
1,587,394	TELUS	35,972,145	0.82	294,703	E.ON	2,540,255	0.06
600,761	Wheaton Precious Metals*	18,385,202	0.42	320,084	Evonik Industries*	5,997,756	0.14
		154,738,127	3.54	53,479	Fresenius Medical Care	1,834,050	0.04
Cayman Islands				26,011	GEA	911,298	0.02
329,700	Budweiser Brewing APAC*	972,473	0.02	6,572	Henkel	413,886	0.01
484,400	Chow Tai Fook Jewellery	978,847	0.02	37,012	Henkel*	2,400,892	0.06
175,700	Kuaishou Technology	1,540,167	0.04	22,349	Infineon Technologies	551,699	0.01
33,399	Pinduoduo	2,371,997	0.05	15,701	LEG Immobilien	1,199,759	0.03
297,200	Tencent	12,389,957	0.28	75,417	Mercedes-Benz	4,281,004	0.10
1,844,000	Tingyi Cayman Islands	3,279,850	0.08	202,666	SAP	17,406,373	0.40

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Global Equity High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
21,314	Scout24*	1,229,068	0.03	79,900	Mitsui OSK Lines*	2,103,919	0.05
1,169,332	Telefonica Deutschland*	3,014,667	0.07	554,600	Mizuho Financial*	6,366,882	0.14
		68,195,330	1.57	244,500	MS&AD Insurance*	7,329,451	0.17
Hong Kong				33,200	Nintendo*	13,631,121	0.31
3,512,400	AIA	33,989,081	0.78	280,600	Nippon Telegraph & Telephone	7,619,187	0.17
246,500	Beijing Enterprises	734,921	0.02	181,100	Nippon Yusen*	13,947,327	0.32
3,412,500	BOC Hong Kong	11,782,831	0.27	9,300	Nissin Foods	667,325	0.01
964,000	CITIC	996,106	0.02	19,400	Nomura Research Institute*	529,707	0.01
992,000	Guangdong Investment	910,022	0.02	45,600	Otsuka	1,498,372	0.03
7,990,000	Lenovo*	6,617,102	0.15	38,600	Shimadzu*	1,137,380	0.03
80,400	Link REIT	623,339	0.01	3,700	Shin-Etsu Chemical*	434,894	0.01
635,000	New World Development	2,075,242	0.05	1,097,900	SoftBank	12,097,820	0.28
2,315,500	Power Assets	13,865,972	0.32	5,131,000	Sumitomo Chemical*	20,331,038	0.46
820,000	Sino Land	1,201,488	0.03	1,198,700	Takeda Pharmaceutical*	33,248,042	0.76
60,000	Sun Hung Kai Properties	705,603	0.01	99,100	Terumo*	3,217,064	0.07
166,000	Swire Pacific	1,149,517	0.03	23,100	Tokio Marine	1,296,748	0.03
181,500	Techtronic Industries*	2,155,263	0.05	57,100	Tokyo Electron*	18,166,030	0.42
		76,806,487	1.76	76,600	Trend Micro*	4,756,975	0.11
Indonesia				70,400	Unicharm	2,460,361	0.06
3,847,200	Bank Mandiri Persero	2,293,934	0.05			284,325,310	6.51
Ireland				Jersey			
39,304	Accenture	11,579,744	0.26	68,511	Experian	2,109,162	0.05
17,928	Horizon Therapeutics	1,083,568	0.02	45,104	Ferguson	5,267,313	0.12
12,161	Kingspan	698,342	0.02	200,616	WPP	1,733,131	0.04
249,064	Medtronic	22,064,580	0.50			9,109,606	0.21
		35,426,234	0.80	Malaysia			
Israel				438,500	AMMB	409,550	0.01
277,336	Check Point Software Technologies	34,320,330	0.79	2,102,000	CIMB	2,522,135	0.06
360,967	Israel Discount Bank	2,246,837	0.05	347,000	IOI	327,968	0.00
2,838	Nice	618,279	0.01	10,509,100	Malayan Banking	21,062,953	0.48
116,722	ZIM Integrated Shipping Services*	4,315,212	0.10	100,400	Nestle Malaysia	2,983,641	0.07
		41,500,658	0.95	196,300	Petronas Gas	760,555	0.02
Italy				98,200	PPB	386,176	0.01
56,668	Eni	661,487	0.01	2,425,500	Public Bank	2,552,604	0.06
523,142	Mediobanca Banca di Credito Finanziario	4,186,940	0.10	3,192,900	RHB Bank	4,095,044	0.09
		4,848,427	0.11	705,300	Sime Darby	360,887	0.01
Japan				1,225,000	Tenaga Nasional	2,460,691	0.06
112,200	Astellas Pharma*	1,604,127	0.04			37,922,204	0.87
38,300	Daito Trust Construction*	3,791,232	0.09	Mexico			
8,400	Fast Retailing*	4,959,331	0.11	661,291	America Movil	578,301	0.01
60,300	Honda Motor*	1,617,789	0.04	79,679	Arca Continental	551,232	0.01
10,400	Hoya	1,067,685	0.02	894,832	Coca-Cola Femsa	5,552,305	0.13
161,600	ITOCHU*	4,474,109	0.10	421,450	Wal-Mart de Mexico	1,402,533	0.03
6,546,900	Japan Post	45,340,833	1.04			8,084,371	0.18
125,700	Japan Post Bank*	918,265	0.02	Netherlands			
2,765,400	Japan Tobacco	47,018,071	1.08	22,532	Heineken	2,033,262	0.05
312,200	KDDI*	9,619,821	0.22	26,385	Wolters Kluwer	2,636,998	0.06
46,100	Kirin	762,051	0.02			4,670,260	0.11
112,500	McDonald's Japan	4,028,133	0.09	New Zealand			
179,100	Mitsubishi	5,888,926	0.14	253,590	Fisher & Paykel Healthcare	3,054,417	0.07
101,800	Mitsui*	2,395,294	0.06	Norway			
				150,837	Aker BP	5,286,274	0.12
				302,017	Equinor	11,562,657	0.26

*All or a portion of this security represents a security on loan.

Systematic Global Equity High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
202,059	Orkla	1,699,134	0.04	409,000	Novatek Microelectronics	3,540,750	0.08
67,725	Telenor	738,916	0.02	249,000	Pegatron	520,293	0.01
		19,286,981	0.44	356,000	Powerchip Semiconductor Manufacturing	402,931	0.01
	Poland			2,166,000	Quanta Computer	5,643,167	0.13
425,491	Powszechny Zaklad Ubezpieczen*	2,537,068	0.06	213,000	Realtek Semiconductor	2,421,291	0.05
	Singapore			2,480,000	Synnex Technology International	4,546,500	0.10
1,903,500	Singapore Technologies Engineering	5,081,129	0.12	1,972,000	Taiwan Semiconductor Manufacturing	32,718,213	0.75
5,301,700	Singapore Telecommunications*	9,940,653	0.23	448,000	United Microelectronics	604,938	0.01
606,300	Venture*	7,935,965	0.18	2,969,480	WPG	5,014,583	0.12
		22,957,747	0.53			109,500,468	2.51
	South Africa				Thailand		
58,371	African Rainbow Minerals	814,525	0.02	2,480	Srisawad (Wts 29/8/2025)	320	0.00
	South Korea				United Kingdom		
9,985	KT&G	621,100	0.01	33,226	Admiral	825,021	0.02
	Sweden			1,415,754	Auto Trader	10,781,216	0.24
323,475	Epiroc	5,056,544	0.12	155,081	BAE Systems	1,404,921	0.03
66,741	Essity	1,479,247	0.03	376,460	Barratt Developments	1,871,292	0.04
2,242,856	Tele2	24,067,105	0.55	13,590	Berkeley	578,820	0.01
747,191	Telefonaktiebolaget LM Ericsson	5,619,448	0.13	699,996	British American Tobacco	27,991,584	0.64
3,501,094	Telia*	12,412,438	0.28	208,174	Burberry	4,278,569	0.10
62,983	Volvo	1,042,392	0.03	138,598	Coca-Cola Europacific Partners	6,889,706	0.15
		49,677,174	1.14	11,244	Croda International	890,709	0.02
	Switzerland			376,061	Diageo	16,553,992	0.38
6,530	Baloise	948,794	0.02	196,011	Imperial Brands	4,319,425	0.10
255	Barry Callebaut	524,389	0.01	3,087,324	J Sainsbury	7,328,185	0.17
152,328	Garmin	13,662,299	0.31	4,083,523	Melrose Industries	6,501,401	0.15
1,556	Givaudan	5,026,896	0.11	164,200	Persimmon	2,803,896	0.07
8,473	Lonza	4,592,212	0.10	206,349	Sage	1,721,336	0.04
862,033	Nestle	101,310,173	2.32	7,479	Spirax-Sarco Engineering	934,183	0.02
63,067	Roche	20,471,353	0.47	59,702	SSE	1,153,583	0.03
6,355	Roche*	2,426,839	0.06	137,562	St James's Place	1,788,515	0.04
77,983	Sika	17,812,290	0.41	4,940,998	Tesco	14,333,658	0.33
10,726	Swiss Prime Site*	921,059	0.02			112,950,012	2.58
102,895	Swiss Re	8,028,883	0.19		United States		
22,750	Zurich Insurance	10,079,173	0.23	63,601	Abbott Laboratories	6,580,795	0.15
		185,804,360	4.25	255,519	AbbVie	34,689,259	0.79
	Taiwan			70,718	Adobe	26,810,608	0.61
36,295	Advantech	390,526	0.01	511,280	Agilent Technologies	66,410,159	1.52
879,000	Asustek Computer	7,364,111	0.17	21,119	Akamai Technologies	1,952,029	0.05
214,000	Catcher Technology	1,304,214	0.03	4,238	Align Technology	1,055,092	0.02
5,747,000	China Steel	5,466,144	0.13	999,990	Alphabet	110,138,899	2.52
11,645,000	Compal Electronics	8,703,866	0.20	409,723	Alphabet	45,516,128	1.04
4,361,000	CTBC Financial	3,367,016	0.08	1,169,898	Altria	52,779,948	1.21
692,214	E.Sun Financial	641,329	0.02	677,677	Amazon.com	87,996,358	2.01
3,640,705	First Financial	3,175,713	0.07	52,853	Ameren	4,939,641	0.11
752,000	Formosa Plastics	2,250,751	0.05	8,433	American Electric Power	854,516	0.02
10,378,000	Inventec	7,893,252	0.18	117,266	American Financial	15,289,141	0.35
4,215,000	Lite-On Technology	9,112,022	0.21	3,832	AmerisourceBergen	561,120	0.01
96,000	MediaTek	2,103,722	0.05	127,537	AMETEK	15,442,180	0.35
1,596,950	Mega Financial	1,883,550	0.04	241,789	Amgen	58,771,652	1.35
246,000	Nanya Technology	431,586	0.01	37,695	Analog Devices	5,717,578	0.13

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Global Equity High Income Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
664,383	Apple	106,377,684	2.43	58,627	Hershey	13,385,717	0.31
85,440	AT&T	1,518,696	0.03	18,202	Hologic	1,228,453	0.03
81,287	Automatic Data Processing	20,028,304	0.46	329,823	Home Depot	95,754,213	2.19
8,818	AutoZone	18,841,773	0.43	22,393	Hormel Foods	1,139,356	0.03
8,175	Best Buy	595,631	0.01	49,361	Huntington Ingalls Industries	11,441,386	0.26
9,111	Biogen	1,801,791	0.04	25,182	IDEXX Laboratories	8,928,782	0.20
20,822	BioMarin Pharmaceutical	1,884,183	0.04	74,862	Incyte	5,306,219	0.12
4,472	Booking	8,550,464	0.20	955,424	Intel	30,611,785	0.70
76,561	Booz Allen Hamilton	7,382,012	0.17	10,339	Intuit	4,517,419	0.10
116,690	Boston Scientific	4,763,286	0.11	630,534	Invitation Homes	22,957,743	0.53
135,315	Bristol-Myers Squibb	9,125,644	0.21	54,611	J M Smucker	7,723,088	0.18
6,059	Broadridge Financial Solutions	1,050,631	0.02	6,715	Jack Henry & Associates	1,306,067	0.03
15,391	Brown-Forman	1,131,315	0.03	647,696	Johnson & Johnson	105,587,402	2.42
81,109	Cadence Design Systems	14,257,340	0.33	255,962	JPMorgan Chase	29,312,768	0.67
7,677	Cboe Global Markets	918,476	0.02	18,698	Kellogg	1,366,263	0.03
55,008	Charter Communications	23,047,802	0.53	43,866	Kraft Heinz	1,652,213	0.04
15,978	Chevron	2,511,582	0.06	101,327	Kroger	4,831,271	0.11
934	Chipotle Mexican Grill	1,516,639	0.04	9,490	Laboratory of America	2,168,370	0.05
36,765	Church & Dwight	3,128,702	0.07	34,961	Lennox International	8,478,043	0.20
22,768	Cigna	6,504,818	0.15	194,442	Lowe's	38,015,356	0.87
19,784	Clorox	2,882,924	0.07	15,453	Marriott International	2,386,098	0.06
16,898	CMS Energy	1,148,895	0.03	16,401	Mastercard	5,420,203	0.12
412,448	Coca-Cola	25,652,203	0.59	16,707	McCormick	1,416,587	0.03
16,702	Cognizant Technology Solutions	1,077,947	0.02	11,891	McDonald's	3,023,287	0.07
40,072	Colgate-Palmolive	3,179,312	0.07	775,400	Merck	67,064,346	1.53
1,221,844	Comcast	44,340,719	1.01	228,698	Meta Platforms	37,806,066	0.86
30,017	Consolidated Edison	2,955,774	0.07	5,470	Mettler-Toledo International	6,755,231	0.16
107,193	Costco Wholesale	56,064,083	1.28	573,236	Microsoft	152,371,861	3.49
15,087	Crown Castle	2,590,589	0.06	18,570	Mid-America Apartment Communities	3,134,430	0.07
230,302	CVS Health	22,855,170	0.52	8,005	Neurocrine Biosciences	843,247	0.02
4,321	Danaher	1,183,263	0.03	22,452	NextEra Energy	1,934,240	0.04
27,732	Domino's Pizza	10,484,637	0.24	17,481	Norfolk Southern	4,270,696	0.10
278,039	DTE Energy	36,462,034	0.83	190,301	NVIDIA	29,133,180	0.67
14,019	Duke Energy	1,516,856	0.04	8,373	Old Dominion Freight Line	2,306,175	0.05
146,178	eBay	6,525,386	0.15	1,374	Palo Alto Networks	780,995	0.02
7,130	Edwards Lifesciences	652,965	0.01	488,316	Paychex	60,785,576	1.39
7,073	Electronic Arts	907,607	0.02	153,227	PepsiCo	26,584,884	0.61
3,891	Elevance Health	1,910,676	0.04	1,022,613	Pfizer	46,958,389	1.07
54,819	Eli Lilly	16,867,806	0.39	575,962	Philip Morris International	55,004,371	1.26
17,283	Entergy	2,021,420	0.05	24,915	Procter & Gamble	3,500,557	0.08
44,128	Equity Residential	3,277,387	0.07	26,881	Public Service Enterprise	1,752,372	0.04
4,813	Essex Property Trust	1,288,777	0.03	41,298	Public Storage	13,789,815	0.32
26,621	Evergy	1,846,166	0.04	39,889	Quest Diagnostics	5,032,795	0.12
33,366	Expedia	3,479,073	0.08	20,430	Regeneron Pharmaceuticals	12,133,786	0.28
176,484	Expeditors International of Washington	18,229,032	0.42	29,542	Republic Services	4,257,889	0.10
35,420	Exxon Mobil	3,342,939	0.07	2,526	ResMed	560,368	0.01
36,325	FactSet Research Systems	15,964,838	0.37	17,022	RingCentral	751,692	0.02
6,193	Fair Isaac	2,863,643	0.07	13,772	Roper Technologies	5,658,226	0.13
101,336	Fox	3,493,052	0.08	34,111	ServiceNow	15,157,223	0.35
10,504	Gartner	3,067,798	0.07	5,450,459	Sirius XM*	33,438,566	0.76
92,714	Genuine Parts	14,501,397	0.33	216,707	Snap-on	47,348,313	1.08
543,636	Gilead Sciences	34,439,341	0.79	66,339	Southern	5,154,540	0.12

*All or a portion of this security represents a security on loan.

Systematic Global Equity High Income Fund continued

Portfolio of Investments 31 August 2022

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
36,312	Teladoc Health	1,154,722	0.03	31,428	Waste Management	5,387,702	0.12
296,879	Texas Instruments	49,451,135	1.13	79,651	WEC Energy*	8,270,960	0.19
2,535	Thermo Fisher Scientific	1,411,589	0.03	49,186	Workday	8,190,945	0.19
4,660	T-Mobile US	679,102	0.02	19,172	WW Grainger	10,708,712	0.25
94,282	Travelers	15,387,765	0.35	23,835	Xcel Energy	1,787,387	0.04
12,013	Twilio	872,504	0.02	33,782	Yum! Brands	3,773,449	0.09
39,612	Ulta Beauty	16,696,458	0.38	85,971	Zoetis	13,635,001	0.31
211,320	Union Pacific	47,654,773	1.09	49,762	Zoom Video Communications	4,077,996	0.09
99,109	UnitedHealth	52,074,842	1.19			2,501,029,704	57.24
104,861	US Bancorp	4,817,314	0.11	Total Common / Preferred Stocks (Shares) & Warrants		4,121,563,667	94.32
7,018	Veeva Systems	1,445,568	0.03	Total Transferable Securities and Money			
49,988	VeriSign	9,114,312	0.21	Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
90,614	Verizon Communications	3,838,862	0.09			4,121,563,667	94.32
24,330	Vertex Pharmaceuticals	6,913,369	0.16	Total Portfolio		4,121,563,667	94.32
280,593	Visa*	56,724,681	1.30	Other Net Assets		248,059,433	5.68
17,941	Walgreens Boots Alliance	637,264	0.01	Total Net Assets (USD)		4,369,623,100	100.00
49,569	Walmart	6,579,789	0.15				

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ Maturity(depreciation) USD
AUD Hedged Share Class						
AUD	397,298,164	USD	277,234,493	BNY Mellon	15/9/2022	(4,885,893)
USD	19,508,759	AUD	28,203,914	BNY Mellon	15/9/2022	174,962
Net unrealised depreciation						(4,710,931)
CAD Hedged Share Class						
CAD	66,716,477	USD	51,718,120	BNY Mellon	15/9/2022	(921,484)
USD	3,602,620	CAD	4,679,111	BNY Mellon	15/9/2022	40,031
Net unrealised depreciation						(881,453)
CHF Hedged Share Class						
CHF	76,239,895	USD	79,866,145	BNY Mellon	15/9/2022	(1,934,044)
USD	4,917,936	CHF	4,735,072	BNY Mellon	15/9/2022	77,809
Net unrealised depreciation						(1,856,235)
CNH Hedged Share Class						
CNY	2,170,917,723	USD	320,968,073	BNY Mellon	15/9/2022	(6,256,217)
USD	18,644,232	CNY	128,109,659	BNY Mellon	15/9/2022	72,569
Net unrealised depreciation						(6,183,648)
EUR Hedged Share Class						
EUR	82,053,493	USD	83,844,763	BNY Mellon	15/9/2022	(1,681,174)
USD	5,415,728	EUR	5,396,479	BNY Mellon	15/9/2022	12,093
Net unrealised depreciation						(1,669,081)
GBP Hedged Share Class						
GBP	99,909,491	USD	120,981,352	BNY Mellon	15/9/2022	(4,970,751)
USD	10,045,532	GBP	8,471,059	BNY Mellon	15/9/2022	209,358
Net unrealised depreciation						(4,761,393)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ Maturity(depreciation) USD
HKD Hedged Share Class						
HKD	5,830,661,498	USD	743,538,441	BNY Mellon	15/9/2022	(428,500)
USD	48,342,507	HKD	379,235,373	BNY Mellon	15/9/2022	9,475
Net unrealised depreciation						(419,025)
NZD Hedged Share Class						
NZD	51,822,637	USD	32,588,843	BNY Mellon	15/9/2022	(841,080)
USD	2,562,780	NZD	4,134,187	BNY Mellon	15/9/2022	30,080
Net unrealised depreciation						(811,000)
SGD Hedged Share Class						
SGD	12,895,659	USD	9,354,686	BNY Mellon	15/9/2022	(125,316)
USD	534,127	SGD	744,501	BNY Mellon	15/9/2022	1,292
Net unrealised depreciation						(124,024)
ZAR Hedged Share Class						
USD	509,577	ZAR	8,556,443	BNY Mellon	15/9/2022	8,656
ZAR	125,526,325	USD	7,509,374	BNY Mellon	15/9/2022	(160,724)
Net unrealised depreciation						(152,068)
Total net unrealised depreciation						
(USD underlying exposure - USD 1,818,560,606)						(21,568,858)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Global Equity High Income Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised depreciation USD
231	JPY	Nikkei 225 (Yen)	September 2022	23,323,833	(590,921)
512	EUR	EURO STOXX 50 Index	September 2022	18,188,954	(616,936)
122	GBP	FTSE 100 Index	September 2022	10,344,903	(226,862)
1,025	USD	S&P 500 E-Mini Index	September 2022	205,038,438	(11,540,808)
Total				256,896,128	(12,975,527)

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(709)	Call	S&P 500 Index	Exchange Traded	USD 215	9/2/2022	3,368,159	(7,090)
(276)	Call	Nikkei 225 Index	Exchange Traded	JPY 250	9/9/2022	517,689	(21,872)
(280)	Call	Nikkei 225 Index	Exchange Traded	JPY 125	9/9/2022	452,711	(34,293)
(746)	Call	S&P 500 Index	Exchange Traded	USD 320	9/9/2022	3,140,122	(20,515)
(914)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 725	16/9/2022	282,345	(115,671)
(936)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 825	16/9/2022	379,839	(29,497)
(300)	Call	FTSE 100 Index	Exchange Traded	GBP 600	16/9/2022	122,774	(35,696)
(318)	Call	FTSE 100 Index	Exchange Traded	GBP 700	16/9/2022	152,593	(13,843)
(694)	Call	S&P 500 Index	Exchange Traded	USD 315	16/9/2022	3,173,503	(121,450)
(618)	Call	S&P 500 Index	Exchange Traded	USD 190	23/9/2022	2,227,683	(1,344,150)
Total (USD underlying exposure - USD 53,639,881)						13,817,418	(1,744,077)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	28.05
Technology	15.93
Communications	15.23
Financials	10.60
Industrial	8.64
Consumer Cyclical	8.58
Utilities	2.45
Energy	2.40
Basic Materials	2.30
Diversified	0.14
Other Net Assets	5.68
	100.00

Systematic Global SmallCap Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				481	Porr*	5,524	0.00
						2,130,258	0.96
COMMON / PREFERRED STOCKS (SHARES)				Belgium			
	Australia			1,532	Etablissements Franz Colruyt*	42,623	0.02
42,353	Abacus Property	78,953	0.04	544	Ion Beam Applications	9,666	0.00
40,273	AGL Energy	211,977	0.10	842	Melexis	64,020	0.03
28,020	Allkem	267,122	0.12	960	Telenet	13,628	0.01
58,424	Arena REIT	168,172	0.08			129,937	0.06
1,581	AUB	24,065	0.01	Bermuda			
1,844	carsales.com	28,562	0.01	429	Argo International	8,546	0.00
8,843	Centuria Office REIT	9,939	0.00	56,000	China Oriental*	10,346	0.00
60,775	Challenger*	266,575	0.12	30,000	China Water Affairs	27,368	0.01
61,823	Charter Hall	572,426	0.26	57,324	Essent	2,299,266	1.04
33,221	Charter Hall Long Wale REIT*	101,773	0.05	284,000	First Pacific	109,640	0.05
170,669	Charter Hall Retail REIT	480,740	0.22	12,105	Golden Ocean	114,628	0.05
41,889	Charter Hall Social Infrastructure REIT	105,935	0.05	6,434	Hafnia	28,170	0.02
48,597	Deterra Royalties	139,552	0.06	481	Helen of Troy	60,688	0.03
6,897	Dexus Industria REIT	12,999	0.01	6,114	Hiscox	63,820	0.03
41,270	Domain Australia	100,693	0.05	13,086	Liberty Latin America	90,948	0.04
325,678	GDI Property Partnership*	202,000	0.09	3,000	Luk Fook International	7,702	0.00
127,472	Growthpoint Properties Australia	308,392	0.14	87,000	Luye Pharma*	25,162	0.01
133,994	Incitec Pivot	359,986	0.16	15,600	Man Wah*	12,363	0.01
11,671	Insignia Financial	27,836	0.01	908	Nabors Industries	117,495	0.05
2,016	JB Hi-Fi*	56,220	0.03	825,000	Pacific Basin Shipping*	294,320	0.13
35,860	Johns Lyng*	174,495	0.08	524,000	Pou Sheng International*	52,743	0.02
5,726	Jumbo Interactive	55,686	0.02	186,000	Sihuan Pharmaceutical*	23,699	0.01
4,499	Lifestyle Communities*	53,559	0.02	180,000	Skyworth	89,901	0.04
785	Lovisa	12,412	0.01	9,637	Stolt-Nielsen	207,580	0.09
13,435	Lynas Rare Earths	81,765	0.04	28,500	Yue Yuen Industrial	42,558	0.02
174,257	National Storage REIT	290,209	0.13			3,686,943	1.65
1,020	Netwealth*	9,193	0.00	Brazil			
28,245	Nine Entertainment	42,587	0.02	4,386	Ambipar Participacoes e Empreendimentos	23,360	0.01
51,340	Orora	116,817	0.05	2,560	Azul	8,210	0.00
8,040	OZ Minerals	141,723	0.07	59,541	Embraer	165,405	0.08
3,427	PEXA	33,868	0.01	27,445	Guararapes Confeccoes	48,354	0.02
19,017	Pilbara Minerals	47,572	0.02	14,919	Light	16,889	0.01
55,339	Pinnacle Investment Management*	391,025	0.18	59,459	Marfrig Global Foods	153,116	0.07
20,231	Pro Medicus	755,385	0.34	11,418	Multiplan Empreendimentos Imobiliarios	54,505	0.02
31,502	Rural Funds*	56,350	0.02	21,094	Odontoprev	38,876	0.02
144,369	Sandfire Resources*	457,119	0.21	56,688	Sao Martinho	358,217	0.16
122,514	Shopping Centres Australasia Property	229,225	0.10	242,123	Sendas Distribuidora	861,588	0.39
7,779	Sims	82,050	0.04			1,728,520	0.78
14,409	Tassal	51,055	0.02	British Virgin Islands			
38,110	Technology One	310,030	0.14	920	Biohaven Pharmaceutical	137,457	0.06
16,390	Viva Energy	33,474	0.01	Canada			
		6,949,516	3.14	5,231	Aclara Resources	1,354	0.00
Austria				7,288	Alamos Gold	52,943	0.02
45,907	ANDRITZ	2,109,876	0.95	1,507	Allied Properties Real Estate Investment Trust*	36,365	0.02
587	Palfinger*	14,858	0.01	43,430	Altius Minerals	602,541	0.27

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Global SmallCap Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
8,235	Aritzia	271,958	0.12	4,000	Health & Happiness H&H International	5,361	0.00
48,276	Atco	1,714,872	0.77	35,524	Herbalife Nutrition	956,661	0.43
16,113	Bausch + Lomb	238,634	0.11	19,000	IGG	8,206	0.00
4,876	Boardwalk Real Estate Investment Trust*	180,892	0.08	32,500	JNBY Design*	35,529	0.02
292	Bombardier	7,235	0.00	369,000	KWG	66,761	0.03
3,213	BRP	226,162	0.10	33,000	KWG Living	5,886	0.00
9,111	Canada Goose	168,169	0.08	22,000	Lee & Man Paper Manufacturing	7,905	0.01
4,557	Capital Power	177,698	0.08	3,000	NetDragon Websoft	6,536	0.00
72,099	Crescent Point Energy	544,066	0.24	11,294	Niu Technologies	66,183	0.03
12,232	CT Real Estate Investment Trust*	151,263	0.07	143,000	Powerlong Commercial Management*	77,981	0.03
739	Descartes Systems	52,496	0.02	183,000	Powerlong Real Estate	23,083	0.01
1,201	Docebo	37,587	0.02	8,000	Q Technology	4,414	0.00
4,545	Enerflex*	22,495	0.01	113,000	TCL Electronics*	54,135	0.02
32,815	Enerplus	494,751	0.22	8,000	Tianneng Power International	8,532	0.00
3,798	Evertz Technologies	41,761	0.02	24,000	TPK	28,662	0.01
7,219	Fortuna Silver Mines	16,436	0.01	493,000	Xiabuxiabu Catering Management China	233,039	0.10
18,565	Freehold Royalties	200,739	0.09	336,000	Yuzhou	14,556	0.01
18,375	Gibson Energy*	347,278	0.16			3,231,839	1.45
1,473	Hudbay Minerals	6,438	0.00		China		
21,869	Innergex Renewable Energy	328,552	0.15	46,000	China BlueChemical	12,015	0.01
28,218	Killam Apartment Real Estate Investment Trust*	364,204	0.16	44,774	Jinzhou Port	11,910	0.01
30,106	Lions Gate Entertainment	314,307	0.14	97,700	Konka	26,763	0.01
9,012	Lions Gate Entertainment*	89,399	0.04	258,000	Qingling Motors*	41,090	0.02
508	Masonite International	42,769	0.02	785,000	Sinopec Engineering	351,062	0.16
28,563	Methanex	1,044,419	0.47			442,840	0.21
1,737	NuVista Energy	14,047	0.01		Cyprus		
1,109	Parex Resources	17,649	0.01	538	Phoenix Vega Mezz	35	0.00
8,498	PrairieSky Royalty	115,959	0.05		Denmark		
1,574	Precision Drilling	96,555	0.04	2,099	ALK-Abello	39,529	0.02
118,205	Sandstorm Gold	670,565	0.30	10,892	D/S Norden	501,076	0.23
52,572	Silvercorp Metals	120,095	0.06	13,386	FLSmidth*	366,966	0.16
2,869	Slate Grocery REIT*	30,956	0.01	5,814	H Lundbeck	22,926	0.01
2,343	Stelco	63,710	0.03	12,852	ISS	226,298	0.10
8,072	Torex Gold Resources	59,990	0.03	240	Netcompany*	9,769	0.01
30,344	TransAlta	280,043	0.13	925	Royal Unibrew	69,305	0.03
		9,247,352	4.16			1,235,869	0.56
	Cayman Islands				Finland		
68,000	Agile	23,913	0.01	9,629	Cargotec*	325,215	0.14
28,801	Baozun	244,521	0.11	23,246	Nokian Renkaat	239,770	0.11
37,000	Central China New Life	16,028	0.01	11,029	Outokumpu*	44,510	0.02
44,000	China Lilang*	21,527	0.01	3,142	Rovio Entertainment	18,860	0.01
22,000	China Resources Medical*	13,090	0.01	7,625	YIT*	24,990	0.01
136,000	China SCE	11,436	0.01			653,345	0.29
268,000	China Shineway Pharmaceutical	206,243	0.09		France		
284,000	CIMC Enric	304,314	0.14	209,317	Air France-KLM	307,305	0.14
121,000	FIH Mobile*	15,725	0.01	32,718	ALD*	358,744	0.16
14,151	FinVolution	68,915	0.03	1,005	Alten	124,372	0.06
554,000	Fufeng	311,989	0.14	3,128	Atos*	31,857	0.01
5,000	General Interface Solution	13,240	0.01	2,485	Coface	24,910	0.01
103,000	Gourmet Master	343,475	0.15	78,256	Elior*	248,648	0.11
40,000	Greentown Management	33,993	0.02				

*All or a portion of this security represents a security on loan.

Systematic Global SmallCap Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1,480	Esker	193,963	0.09	17,681	Aditya Birla Fashion and Retail	68,080	0.03
2,787	Faurecia	40,290	0.02	16,754	Amara Raja Batteries	107,356	0.05
856	Korian	11,013	0.01	1,017	APL Apollo Tubes	12,126	0.01
6,376	Mersen	189,130	0.09	28,903	Apollo Tyres	91,556	0.04
4,350	Rubis	102,443	0.04	9,291	Ashok Leyland	18,007	0.01
545	Sopra Steria SACA	75,515	0.03	19,687	Astral	518,425	0.23
2	Synergie	55	0.00	199	Blue Dart Express	21,402	0.01
20,826	Television Francaise 1*	131,677	0.06	1,878	Blue Star	26,000	0.01
453	Vicat*	11,466	0.00	15,375	Carborundum Universal	163,283	0.07
		1,851,388	0.83	3,794	Central Depository Services India	59,633	0.03
	Germany			1,828	Century Plyboards India	15,438	0.01
2,790	Atoss Software*	371,788	0.17	31,601	Chambal Fertilisers and Chemicals	139,297	0.06
2,064	Aurubis*	126,123	0.06	3,080	Cochin Shipyard	14,598	0.01
422	Eckert & Ziegler Strahlen- und Medizintechnik	16,820	0.01	3,732	Computer Age Management Services	108,210	0.05
3,096	ElringKlinger	21,728	0.01	11,254	Coromandel International	149,155	0.07
36,585	Encavis*	792,407	0.36	167	CRISIL	6,901	0.00
2,691	Evotec*	60,466	0.03	35,896	Cummins India	538,769	0.24
204	FUCHS PETROLUB	5,527	0.00	32,464	Emami	197,931	0.09
3,607	Gerresheimer	190,532	0.09	84,793	Exide Industries	171,329	0.08
1,338	GFT Technologies*	44,776	0.02	14,561	Glenmark Pharmaceuticals	68,015	0.03
7,707	HUGO BOSS	423,759	0.19	41,558	ICICI	262,319	0.12
86	Hypoport*	16,984	0.01	39,968	Indian Energy Exchange	80,984	0.04
2,940	K+S	66,796	0.03	9,069	JK Paper	47,874	0.02
4,907	Krones	407,947	0.18	7,707	JM Financial	6,208	0.00
7,912	LANXESS*	266,987	0.12	20,007	Jyothy Labs	47,513	0.02
844	MLP*	4,661	0.00	48,073	Kajaria Ceramics	704,807	0.32
9,285	MorphoSys*	161,814	0.07	5,044	Kalpataru Power Transmission	25,922	0.01
168	Nagarro	16,975	0.01	43,311	KPIT Technologies	306,089	0.14
3,054	Nordex	29,722	0.01	10,347	Lemon Tree Hotels	9,109	0.00
75,215	ProSiebenSat.1 Media*	577,900	0.26	1,660	Mahanagar Gas	18,143	0.01
3,146	Salzgitter*	77,236	0.03	1,800	Metropolis Healthcare	32,468	0.02
188,384	Schaeffler*	984,730	0.45	1,257	Motilal Oswal Financial Services	12,180	0.00
304	Steico	23,540	0.01	954	Narayana Hrudayalaya	8,399	0.00
2,239	Suedzucker	30,642	0.01	4,189	National Aluminium	4,244	0.00
12,085	TAG Immobilien	111,472	0.05	19,803	Orient Electric	64,724	0.03
52,135	thyssenkrupp	291,769	0.13	6,880	PB Fintech	43,557	0.02
		5,123,101	2.31	11,912	Persistent Systems	527,395	0.24
	Gibraltar			1,645	Praj Industries	8,717	0.00
127,941	888	181,492	0.08	2,079	PVR	47,881	0.02
	Greece			33,797	Redington India	64,121	0.03
2,401	Aegean Airlines	12,010	0.01	650	Schaeffler India	24,873	0.01
	Hong Kong			13,456	Strides Pharma Science	55,952	0.03
32,000	China Overseas Grand Oceans	15,167	0.01	3,005	Supreme Industries	74,336	0.04
60,000	Dah Sing Financial*	160,156	0.07	368	Thermax	11,191	0.00
500	Langham Hospitality Investments and Langham Hospitality Investments	59	0.00	25,225	Vardhman Textiles	105,525	0.05
186,000	Shanghai Industrial	258,787	0.12			5,101,750	2.30
378,000	Shougang Fushan Resources	120,404	0.05		Indonesia		
177,000	SJM*	62,017	0.03	2,190,300	AKR Corporindo	177,084	0.08
		616,590	0.28	52,200	Astra Agro Lestari	32,180	0.01
	India			92,400	Bank Pembangunan Daerah Jawa Barat Dan Banten	8,653	0.01
409	Aavas Financiers	11,708	0.00	522,700	Bank Tabungan Negara Persero	53,001	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Global SmallCap Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
517,400	Erajaya Swasembada	17,011	0.01	148,700	Amada*	1,175,202	0.53
375,800	Industri Jamu Dan Farmasi Sido Muncul	17,977	0.01	28,600	AOKI*	145,467	0.07
1,905,800	Media Nusantara Citra	117,487	0.05	17,700	Arcland Service	264,725	0.12
4,943,600	Mitra Adiperkasa	336,401	0.15	200	BayCurrent Consulting*	59,796	0.03
2,708,900	Perusahaan Gas Negara	335,818	0.15	27,900	Bell System24*	299,492	0.14
476,000	Surya Citra Media	7,248	0.00	6,600	Bengo4.com	183,538	0.08
677,400	XL Axiata	120,031	0.06	23,500	Chugoku Electric Power*	141,198	0.07
		1,222,891	0.55	17,100	Coca-Cola Bottlers Japan	176,045	0.08
	Ireland			3,900	Comture	68,697	0.03
4,739	Adient	156,813	0.07	900	Cosmos Pharmaceutical	95,249	0.04
32,320	Alkermes	786,992	0.36	1,400	Daiseki	42,362	0.02
9,485	Cimpress	338,330	0.15	14,200	Digital Arts*	671,100	0.30
5,621	Uniphar	19,288	0.01	78,100	DMG Mori*	1,026,291	0.46
		1,301,423	0.59	29,400	Doshisha*	322,795	0.15
	Israel			37,300	en Japan*	644,127	0.29
12,027	Alony Hetz Properties & Investments*	195,168	0.09	43,700	EXEO*	674,366	0.30
90,005	Bezeq The Israeli Telecommunication	154,483	0.07	36,300	FCC*	377,894	0.17
1,155	Delek Automotive Systems	17,571	0.01	5	Fukuoka REIT	6,135	0.00
449	Israel	215,606	0.10	3,400	Giken	79,731	0.04
102	Isras Investment	24,490	0.01	9,500	Goldcrest*	119,019	0.06
17,119	Oil Refineries	7,347	0.00	63,700	H2O Retailing*	450,657	0.20
1,660	Plus500	32,701	0.01	24,300	Hino Motors	111,692	0.05
148	Property & Building	15,511	0.00	15,500	Hisamitsu Pharmaceutical*	378,553	0.17
18,571	Radware*	398,627	0.18	200	Horiba	9,207	0.00
259	Rami Levy Chain Stores Hashikma Marketing 2006	20,202	0.01	191	Ichigo Office REIT Investment	118,889	0.05
22,790	Taboola.com	58,115	0.03	25,600	IHI*	688,851	0.31
		1,139,821	0.51	5,200	Infomart	15,884	0.01
	Italy			1,400	Information Services International-Dentsu	45,942	0.02
11,661	A2A	13,323	0.00	43,700	INFRONEER*	313,886	0.14
79,416	Banca Mediolanum	507,687	0.23	37,100	J Front Retailing	295,613	0.13
1,189	Biesse*	15,226	0.01	3,000	JAC Recruitment	42,751	0.02
1,451	Brunello Cucinelli*	74,541	0.03	30,600	Japan Lifeline*	223,980	0.10
1,477	Danieli & C Officine Meccaniche	27,395	0.01	28,900	Japan Wool Textile	213,411	0.10
7,599	Datalogic*	65,835	0.03	9,500	JINS*	291,902	0.13
4,545	El.En.	62,248	0.03	35,400	Kanamoto	548,323	0.25
97,508	Iren	147,593	0.07	18,200	Kaneka*	491,697	0.22
11,160	Leonardo*	90,948	0.04	52,900	Kobe Steel*	242,386	0.11
125,633	Maire Tecnimont*	318,240	0.14	5,800	Konoike Transport	55,407	0.02
51,609	OVS*	78,789	0.03	600	Kyokuto Kaihatsu Kogyo	5,931	0.00
35,689	Piaggio & C*	86,904	0.04	34,500	Kyushu Electric Power*	207,788	0.09
103,994	Pirelli & C	395,348	0.18	500	Life	9,438	0.00
9,742	Reply	1,159,798	0.52	90,400	Lion	1,061,575	0.48
4,125	Sanlorenzo*	130,200	0.06	123,800	Mani*	1,566,174	0.71
1,141	Sesa	141,431	0.07	22,400	Maruwa Unyu Kikan*	271,276	0.12
32,475	Webuild*	45,582	0.02	20,200	Maxell*	215,963	0.10
		3,361,088	1.51	4,300	Menicon*	104,553	0.05
	Japan			200	Milbon	8,501	0.00
5,000	Aeon Delight*	102,698	0.05	189,500	Mitsubishi Motors	763,161	0.34
500	Ai	7,712	0.00	1,500	Mitsubishi Pencil	15,118	0.01
6,100	Alfresa	73,347	0.03	400	Mitsui Mining & Smelting	9,510	0.01
				2,900	Morita	26,534	0.01
				9,400	Nihon Kohden*	216,368	0.10

*All or a portion of this security represents a security on loan.

Systematic Global SmallCap Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
191,500	Nippon Paper Industries*	1,254,086	0.57	147,543	Magnum	53,736	0.02
700	Nittetsu Mining	31,166	0.01	384,800	TIME dotCom	410,123	0.19
2,300	Obara*	54,681	0.02			563,727	0.25
7,200	Okumura*	152,190	0.07		Marshall Islands		
35,700	PeptiDream*	432,345	0.19	17,512	Dorian LPG	247,445	0.11
26,000	Pigeon*	390,173	0.18	2,294	Genco Shipping & Trading	31,611	0.01
1,200	Prestige International	5,818	0.00	8,717	International Seaways	254,275	0.11
9,900	Rohto Pharmaceutical*	299,914	0.13			533,331	0.23
31,100	Santen Pharmaceutical	225,400	0.10		Mexico		
2,300	Sawai	68,186	0.03	470,566	Alsea	858,736	0.39
16,500	Sega Sammy	246,421	0.11	145,181	Concentradora Fibra Danhos de	169,089	0.07
6,800	Shikoku Electric Power	39,780	0.02			1,027,825	0.46
1,600	Shoei*	63,975	0.03		Netherlands		
8,500	SMS	196,877	0.09	1,255	Brunel International*	11,790	0.01
5,000	Sohgo Security Services	130,219	0.06	350	Elastic	30,817	0.01
1,100	Solasto	7,124	0.00	11,375	MFE-MediaForEurope	6,583	0.01
22,700	Sosei*	285,539	0.13	1,232	Playa Hotels & Resorts	8,168	0.00
1,600	Strike	45,762	0.02	98,806	PostNL*	211,239	0.10
25,200	Sumitomo Pharma*	188,630	0.08	1,163	Signify	33,311	0.01
2,300	Taisho Pharmaceutical	85,998	0.04	281	uniQure	5,544	0.00
1,100	Takamatsu Construction	15,184	0.01	4,034	Wereldhave*	54,604	0.02
1,200	Toho Gas	27,016	0.01			362,056	0.16
40,300	Tohoku Electric Power	200,912	0.09		New Zealand		
7,300	Tokai*	97,084	0.04	221,818	Air New Zealand	92,410	0.04
12,600	Toridoll	270,600	0.12	9,559	Contact Energy	46,148	0.02
10,100	Toyo Ink	139,270	0.06			138,558	0.06
21,900	Toyobo	166,926	0.08		Norway		
1,100	Toyota Boshoku	16,135	0.01	5,443	Borregaard	82,862	0.04
18,000	Trusco Nakayama	253,910	0.12	8,449	Elkem	33,683	0.01
5,500	Tsuruha	307,086	0.14	547	Scatec*	5,581	0.00
3,800	ValueCommerce	70,248	0.03	9,437	TOMRA Systems*	215,260	0.10
1,600	Wakita	12,933	0.01			337,386	0.15
19,000	Yokogawa Bridge*	266,784	0.12		Philippines		
39,300	Yurtec*	212,631	0.10	91,040	Cebu Air	66,795	0.03
900	Zenrin	6,192	0.00		Poland		
17,900	Zuken	454,577	0.20	345	Asseco Poland	5,239	0.00
		22,499,679	10.13	20,317	Bank Millennium	16,333	0.01
	Jersey			292	KRUK	18,555	0.01
60,346	Centamin*	63,496	0.03	50	Neuca	7,779	0.00
5,977	Janus Henderson	141,954	0.06			47,906	0.02
4,556	Man	12,947	0.01		Portugal		
		218,397	0.10	119,426	REN - Redes Energeticas Nacionais SGPS	317,213	0.14
	Luxembourg				Puerto Rico		
6,555	InPost*	33,799	0.02	1,890	Popular	146,985	0.07
71,200	Millicom International Cellular	1,030,588	0.47		Saudi Arabia		
1,893	Perimeter Solutions	18,892	0.01	2,040	Al Hammadi	24,313	0.01
51,268	SES	358,928	0.16	819	Dallah Healthcare	25,797	0.01
7,520	Shurgard Self Storage*	365,253	0.16			50,110	0.02
		1,807,460	0.82		Singapore		
	Malaysia			19,600	AIMS APAC REIT	19,216	0.01
169,000	Astro Malaysia	31,531	0.01	76,100	Bumitama Agri*	34,038	0.02
8,500	Genting Plantations	12,744	0.01	20,000	First Resources	21,613	0.01
145,500	Lotte Chemical Titan	55,593	0.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Global SmallCap Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
17,104	Flex	307,017	0.14	192	Mando	7,751	0.00
724,600	Hutchison Port Trust	155,789	0.07	393	NHN	7,448	0.00
176,000	Keppel Infrastructure Trust	71,794	0.03	1,746	NHN KCP	16,578	0.01
84,800	OUE Commercial Real Estate Investment Trust	22,758	0.01	779	Posco International	15,638	0.01
7,000	Raffles Medical	6,963	0.00	29,410	Seah Besteel	410,076	0.18
448,500	Sasseur Real Estate Investment Trust*	248,750	0.11	1,657	Shinsegae	276,879	0.13
480,400	Sembcorp Industries	1,165,470	0.53	9,552	SK Networks	32,422	0.02
121,800	StarHub	107,214	0.05	166	Taekwang Industrial	102,389	0.05
8,600	Suntec Real Estate Investment Trust	9,724	0.01	168	Young Poong	87,545	0.04
				1,875	Youngone	62,521	0.03
		2,170,346	0.99			4,291,172	1.93
	South Africa				Spain		
10,596	AVI	46,086	0.02	7,487	AmRest*	31,774	0.01
141,524	Dis-Chem Pharmacies	294,828	0.13	6,227	Fluidra*	100,796	0.05
61,382	Equites Property Fund	64,836	0.03	39,222	Gestamp Automocion	145,184	0.07
873,825	KAP Industrial	233,054	0.10	30,336	Indra Sistemas*	239,758	0.11
9,747	Truworths International	32,680	0.02	198	Laboratorios Farmaceuticos Rovi	9,773	0.00
		671,484	0.30	29,457	Melia Hotels International*	179,029	0.08
						706,314	0.32
	South Korea				Sweden		
6,019	AfreecaTV	346,052	0.16	39,004	AcadeMedia*	170,631	0.08
14,539	BNK Financial	72,937	0.03	22,647	AddTech	323,667	0.15
1,211	Chong Kun Dang Pharmaceutical	77,773	0.04	10,864	AFRY	144,779	0.07
4,265	Daewoo Engineering & Construction	16,581	0.01	6,854	Arjo	31,205	0.02
1,429	Daewoo Shipbuilding & Marine Engineering	21,528	0.01	440	Atrium Ljungberg*	6,433	0.00
44,778	DGB Financial	249,408	0.11	10,053	Avanza Bank*	163,507	0.07
1,205	Dong-A ST	50,811	0.02	19,432	Biotage	333,990	0.15
29,980	Dongwon Development	83,493	0.04	26,066	Dometic*	152,334	0.07
198	Doosan	12,257	0.00	138,302	Elekta	805,150	0.36
348	Eugene Technology	7,142	0.00	6,391	HMS Networks	235,744	0.11
2,707	GS Retail	51,406	0.02	9,509	Intrum*	171,725	0.08
3,078	Handsome	65,355	0.03	890	Lime Technologies*	26,023	0.01
11,174	Hanwha	266,077	0.12	279	Loomis	7,541	0.00
269	Hanwha Aerospace	16,371	0.01	1,380	New Wave	22,335	0.01
2,895	Hite Jinro	66,014	0.03	62,272	Scandic Hotels*	223,166	0.10
1,626	Hyundai Construction Equipment	49,477	0.02	1,697	SSAB	7,974	0.00
3,836	Hyundai Department Store	177,525	0.08			2,826,204	1.28
183	Hyundai Home Shopping Network	6,834	0.00		Switzerland		
10,343	Hyundai Marine & Fire Insurance	243,583	0.11	31,431	Aryzta	37,035	0.02
534	Ilyang Pharmaceutical	8,703	0.00	3,494	Belimo	1,341,419	0.60
203	Innocean Worldwide	6,443	0.00	666	Bucher Industries*	241,683	0.11
61,546	JB Financial	349,246	0.16	165	Burckhardt Compression	69,328	0.03
4,171	Kolon Industries	163,715	0.07	892	Cembra Money Bank	60,112	0.03
1,557	KT Skylife	9,964	0.01	57	Coltene	4,801	0.00
334	LEENO Industrial	35,858	0.02	1,110	Comet*	194,942	0.09
612	LF	7,756	0.00	1,615	Dufry*	60,882	0.03
1,622	Lotte Chilsung Beverage	187,357	0.09	38	Inficon	26,695	0.01
2,604	LOTTE Himart	30,663	0.01	1,230	PSP Swiss Property	138,151	0.06
4,133	LS	207,337	0.09	6,059	Sensirion*	564,840	0.25
238	LS Electric	9,929	0.00	684	Stadler Rail	20,952	0.01
11,114	LX Hausys	374,330	0.17	13,749	Sulzer*	824,068	0.37
				948	Tecan	351,180	0.16

*All or a portion of this security represents a security on loan.

Systematic Global SmallCap Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
44,928	Transocean	162,190	0.07		United Kingdom		
204	Ypsomed	31,120	0.01	575	Abcam	8,604	0.00
		4,129,398	1.85	3,971	Advanced Medical Solutions	13,776	0.01
	Taiwan			39,981	Ashmore*	94,587	0.04
5,000	Ardentec	7,524	0.00	1,577	Aston Martin Lagonda Global*	8,124	0.00
7,600	ASPEED Technology	508,123	0.23	3,709	Bellway	87,920	0.04
12,000	Chicony Power Technology	27,992	0.01	28,453	Big Yellow	442,928	0.20
157,000	ChipMOS Technologies	184,403	0.08	8,446	Brewin Dolphin	50,297	0.02
38,000	Chroma ATE	235,335	0.11	869,062	Centrica	764,104	0.34
10,000	Compeq Manufacturing	17,314	0.01	6,858	ConvaTec	17,578	0.01
9,000	CTCI	13,321	0.01	523	Craneware	9,752	0.00
30,000	FLEXium Interconnect	92,255	0.04	374	Cranswick	13,355	0.01
223,000	Formosa Advanced Technologies	283,535	0.13	22,489	Crest Nicholson	60,984	0.03
45,000	Global Unichip	801,315	0.36	484,703	Currys*	357,575	0.16
10,305	Hiwin Technologies	70,252	0.03	1,988	CVS	42,140	0.02
13,000	Holtek Semiconductor	31,691	0.01	4,148	Dechra Pharmaceuticals	170,411	0.08
11,000	King Slide Works	165,158	0.07	2,397	Derwent London	68,173	0.03
986,000	King Yuan Electronics	1,209,926	0.55	6,189	Domino's Pizza*	16,812	0.01
14,000	Kinik	73,134	0.03	16,675	DS Smith	51,916	0.02
25,000	Kinsus Interconnect Technology	101,027	0.05	40,642	Dunelm	324,122	0.15
1,000	Lotes	23,918	0.01	626	EMIS	13,676	0.01
641,000	Macronix International	693,913	0.31	6,678	Ferrexpo	11,403	0.01
11,000	Makalot Industrial	65,232	0.03	800	Fevertree Drinks*	8,479	0.00
610,000	Powertech Technology	1,711,508	0.77	95,862	Forterra	295,452	0.13
7,282	Poya International	102,157	0.05	4,448	Gates Industrial	48,038	0.02
76,000	Primax Electronics	167,543	0.08	2,049	Genus	60,559	0.03
8,000	Sercomm	25,574	0.01	5,766	Greggs	124,097	0.06
7,000	Taiwan Hon Chuan Enterprise	17,225	0.01	8,907	Hill & Smith	107,016	0.05
2,000	Taiwan Union Technology	3,778	0.00	41,578	Howden Joinery	276,660	0.12
31,000	Test Research	61,007	0.03	14,546	IG	138,294	0.06
57,000	Tong Yang Industry	102,249	0.05	1,001	IMI	13,421	0.01
14,000	WT Microelectronics	29,759	0.01	15,080	Impax Asset Management	108,185	0.05
39,577	Yulon Finance	210,644	0.09	2,600	Intermediate Capital	41,515	0.02
		7,036,812	3.17	3,375	John Wood	4,939	0.00
	Thailand			100,626	Marks & Spencer	143,094	0.06
544,500	Ananda Development*	19,114	0.01	7,993	Marshalls	30,805	0.01
77,300	Beauty Community	3,095	0.00	9,285	Micro Focus International	55,919	0.02
325,700	MC*	89,325	0.04	7,144	Morgan Advanced Materials	21,973	0.01
8,800	Mega Lifesciences	11,886	0.01	6,262	Morgan Sindall	124,159	0.06
318,100	Pruksa	112,540	0.05	1,405	Nielsen	39,150	0.02
81,500	SPCG	35,316	0.02	5,765	Oxford Biomedica	29,981	0.01
26,600	Thonburi Healthcare	49,790	0.02	10,431	Pagegroup*	52,480	0.02
5,100	Thonburi Healthcare	9,546	0.00	5,142	Pennon	55,602	0.03
11,800	TQM Alpha*	13,835	0.01	45,131	Pets at Home*	167,020	0.07
		344,447	0.16	214	Renishaw	9,211	0.00
	Turkey			114,083	Rightmove	815,259	0.37
45,587	Anadolu Efes Biracilik Ve Malt Sanayii	102,781	0.05	17,105	Safestore*	220,207	0.10
2,820	Mavi Giyim Sanayi Ve Ticaret	10,941	0.00	15,174	Senior	22,723	0.01
285,251	Migros Ticaret	1,275,277	0.57	18,502	Softcat	278,356	0.13
306,491	Sok Marketler Ticaret	285,002	0.13	7,546	Spectris	244,748	0.11
		1,674,001	0.75	21,400	TORM	409,339	0.19

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Global SmallCap Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
4,198	Travis Perkins*	41,345	0.02	3,316	AZZ	142,356	0.06
48,255	Vesuvius	194,378	0.09	892	Bar Harbor Bankshares	24,887	0.01
30,939	Virgin Money UK*	53,748	0.03	1,455	Beam Therapeutics	79,385	0.04
29,728	Wickes	40,825	0.02	10,186	Berry	90,146	0.04
1,558	YouGov*	18,176	0.01	1,536	Beyond Meat*	38,185	0.02
		6,923,390	3.13	1,200	BJ's Wholesale Club	87,852	0.04
United States				10,996	Black Hills	838,445	0.38
3,941	1 Automotive*	706,976	0.32	98	Blueprint Medicines	7,110	0.00
5,707	1-800-Flowers.com	51,420	0.02	59,871	Box	1,562,633	0.70
1,391	1st Source	66,309	0.03	19,683	Boyd Gaming	1,085,911	0.49
2,078	2U	15,356	0.01	1,294	Bread Financial	49,741	0.02
50,346	8x8	266,834	0.12	10,244	Bridgebio Pharma	109,303	0.05
2,264	Academy Sports & Outdoors	98,145	0.04	21,570	Brixmor Property	469,579	0.21
26,035	Acadia Realty Trust	423,589	0.19	15,407	Brookdale Senior Living*	67,791	0.03
3,777	ACCO Brands	22,889	0.01	29,543	Bruker	1,683,065	0.76
6,363	ACI Worldwide	154,303	0.07	11,170	Builders FirstSource*	661,599	0.30
31,836	ADTRAN	748,468	0.34	12,991	BWX Technologies*	683,327	0.31
2,797	Affiliated Managers	362,547	0.16	3,580	Calix	211,721	0.09
10,817	Agios Pharmaceuticals	274,644	0.12	21,903	Callaway Golf	497,198	0.22
3,744	Air Lease	137,592	0.06	2,895	Capital City Bank	92,958	0.04
8,473	Alarm.com	570,148	0.26	4,071	Cardiovascular Systems	55,813	0.03
29,744	Alector	313,502	0.14	7,604	Carriage Services	275,493	0.12
8,444	Alexander & Baldwin	156,130	0.07	1,865	Catalyst Pharmaceuticals	25,383	0.01
228	Allegiant Travel	22,501	0.01	218	CBTX	6,544	0.00
3,018	Allison Transmission	109,493	0.05	1,172	Centerspace	87,619	0.04
3,208	Allscripts Healthcare Solutions	55,723	0.03	2,836	Cerus*	11,854	0.01
680	Alteryx	44,159	0.02	5,869	ChargePoint*	96,545	0.04
46,977	Altice USA	466,482	0.21	4,310	Chefs' Warehouse	143,868	0.07
5,735	Altra Industrial Motion	222,518	0.10	1,859	Chegg	36,715	0.02
406	Amedisys	48,537	0.02	150	Chemed	70,800	0.03
4,503	American Airlines*	60,160	0.03	1,040	Chesapeake Energy*	101,442	0.05
15,009	American Assets Trust	421,603	0.19	1,808	Choice Hotels International	208,806	0.09
1,141	AMN Healthcare Services	120,341	0.05	429	Churchill Downs	86,285	0.04
5,452	Amneal Pharmaceuticals*	12,485	0.01	1,974	Chuy's	44,987	0.02
3,540	Amphastar Pharmaceuticals	106,342	0.05	15,838	Ciena	818,033	0.37
710	AnaptysBio	17,068	0.01	356	Cirrus Logic	27,490	0.01
1,766	Andersons	64,653	0.03	4,908	Clean Energy Fuels	32,540	0.02
314	Anika Therapeutics	7,228	0.00	791	Clearwater Paper	34,100	0.02
9,453	Antero Resources	368,667	0.17	22,732	Clearway Energy	784,481	0.35
172	Apellis Pharmaceuticals	10,289	0.00	2,353	Clearway Energy	87,508	0.04
2,236	Apogee Enterprises	92,459	0.04	8,109	Clover Health Investments	21,732	0.01
30,775	Archrock*	224,965	0.10	41,021	CNO Financial	756,632	0.34
422	Arcus Biosciences	10,331	0.00	5,818	Codexis	41,424	0.02
2,129	Armstrong World Industries	181,221	0.08	9,967	Cogent Communications	530,942	0.24
3,366	Arrowhead Pharmaceuticals	131,308	0.06	34,185	Coherus Biosciences	398,939	0.18
5,407	Artivion	120,198	0.05	8,138	Compass Minerals International	330,525	0.15
3,165	ASGN	306,878	0.14	5,558	Comstock Resources*	105,102	0.05
21,619	AssetMark Financial*	426,759	0.19	5,066	Comtech Telecommunications	57,043	0.03
1,674	Atara Biotherapeutics	6,763	0.00	5,320	ConnectOne Bancorp	134,862	0.06
444	Autoliv	34,907	0.01	8,453	Corcept Therapeutics	223,497	0.10
5,131	AutoNation	636,090	0.29	782	CoreCivic	7,460	0.00
253	Avis Budget	43,058	0.02	7,206	Coronado Global Resources	8,075	0.00
1,335	Azenta	71,890	0.03	750	Corsair Gaming	11,520	0.01

* All or a portion of this security represents a security on loan.

Systematic Global SmallCap Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
228	Credit Acceptance	123,115	0.06	8,911	Gray Television	171,715	0.08
1,631	Crocs*	119,618	0.05	980	Greif	65,386	0.03
2,270	CrossFirst Bankshares	30,123	0.01	319	Greif	21,711	0.01
15,484	CubeSmart	722,948	0.33	440	Grocery Outlet	17,380	0.01
1,452	Cullen/Frost Bankers	189,559	0.08	1,226	GrowGeneration	5,915	0.00
217	Customers Bancorp	7,630	0.00	347	Guardant Health	17,690	0.01
2,852	CVR Energy	93,660	0.04	25,890	H&E Equipment Services	824,338	0.37
23,218	Delek US	646,389	0.29	16,906	H&R Block	762,292	0.34
40,348	Deluxe*	802,925	0.36	9,683	Hackett*	200,051	0.09
5,484	Denny's	52,921	0.02	10,737	Hain Celestial	220,753	0.10
14,617	Dick's Sporting Goods	1,560,657	0.70	2,828	Halozyne Therapeutics	115,156	0.05
4,159	Douglas Emmett	82,431	0.04	3,861	Harmony Biosciences	171,351	0.08
754	Ducommun	33,372	0.02	1,767	Harsco	10,143	0.00
2,627	EastGroup Properties	436,450	0.20	16,928	Haverty Furniture*	471,953	0.21
20,051	EchoStar	371,545	0.17	5,590	Hawaiian	85,192	0.04
27,787	Ecovyst	261,198	0.12	14,351	Hecla Mining	56,256	0.02
17,613	Emergent BioSolutions	430,286	0.19	40,240	Helix Energy Solutions	173,032	0.08
1,684	Encore Capital	92,772	0.04	4,084	Herc	468,312	0.21
6,502	Endeavor	147,856	0.07	21,061	Heritage Commerce	239,885	0.11
95,983	EnLink Midstream	981,906	0.44	2,686	Heritage-Crystal Clean	87,832	0.04
1,907	Ensign	161,656	0.07	9,980	Highwoods Properties	307,883	0.14
1,412	Envista*	52,908	0.02	22,410	Hilltop	597,002	0.27
6,880	Equitrans Midstream	62,814	0.03	784	Horizon Bancorp	15,006	0.01
22,573	Essential Properties Realty Trust	520,308	0.23	2,022	Howard Hughes*	132,097	0.06
1,940	Evercore	182,748	0.08	477	Hubbell	99,111	0.04
14,402	Everi	270,326	0.12	5,449	Hudson Pacific Properties	73,371	0.03
1,380	Evoqua Water Technologies	49,294	0.02	5,047	Huntsman	142,729	0.06
45,811	Exelixis	825,514	0.37	10,399	Independence Realty Trust	204,548	0.09
2,602	eXp World	34,815	0.02	2,226	Independent Bank	45,744	0.02
1,362	Expensify	24,884	0.01	4,405	Industrial Logistics Properties Trust	34,271	0.02
964	Exponent*	91,098	0.04	1,584	Ingevity*	112,369	0.05
2,047	Fate Therapeutics	53,273	0.02	1,762	Inogen	51,803	0.02
6,202	Federal Realty Investment Trust	639,674	0.29	7,582	Insperty	822,799	0.37
4,043	FibroGen*	51,872	0.02	221	Inspire Medical Systems	43,880	0.02
22,756	First Bancshares	686,548	0.31	17,137	Integra LifeSciences	825,489	0.37
821	First Busey	19,055	0.01	14,095	Intercept Pharmaceuticals	233,554	0.11
4,304	First Foundation	82,766	0.04	3,871	International Money Express	89,497	0.04
5,063	First Horizon	116,019	0.05	112	Intra-Cellular Therapies	5,540	0.00
12,005	First Industrial Realty Trust	612,975	0.28	14,003	Ionis Pharmaceuticals	593,587	0.27
3,891	First Interstate BancSystem	157,547	0.07	5,400	IPG Photonics	493,452	0.22
732	First of Long Island	13,564	0.01	67	iRhythm Technologies	9,778	0.00
4,563	Fisker*	41,249	0.02	25,793	Ironwood Pharmaceuticals*	282,433	0.13
822	Flywire	20,879	0.01	2,420	iTeos Therapeutics	54,910	0.03
1,074	Forma Therapeutics	14,080	0.01	3,521	Janus International	36,865	0.02
27,447	Forrester Research	1,140,423	0.51	939	JELD-WEN	10,770	0.00
442	Fox Factory	41,809	0.02	31,943	JetBlue Airways	255,544	0.12
10,320	Frontdoor	245,822	0.11	2,580	Jones Lang LaSalle	447,527	0.20
7,188	GameStop*	210,608	0.10	310	Karuna Therapeutics	78,151	0.04
15,396	Gaming and Leisure Properties	749,477	0.34	3,269	Kearny Financial	37,365	0.02
18,326	Gap	172,448	0.08	3,633	Kforce	199,670	0.09
984	GATX*	95,359	0.04	3,687	Kilroy Realty	183,391	0.08
1,081	Globus Medical	64,698	0.03	3,406	Kinetik	126,329	0.06
1,158	Gogo	17,706	0.01				

* All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Global SmallCap Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
3,336	Kirby*	227,515	0.10	1,683	Omega Healthcare Investors	54,765	0.02
23,357	Kite Realty Trust	461,301	0.21	345	ONE Gas	27,127	0.01
5,617	Kontoor Brands*	213,446	0.10	3,755	OneMain*	132,702	0.06
1,800	Koppers	41,994	0.02	46,351	Option Care Health	1,455,885	0.66
27,310	Lakeland Bancorp	444,061	0.20	2,117	Origin Bancorp	86,628	0.04
6,980	Lamar Advertising	665,403	0.30	1,336	Orthofix Medical	27,014	0.01
484	Landstar System	72,145	0.03	26,354	Outfront Media*	480,697	0.22
486	Lantheus	37,981	0.02	47,017	Ovintiv	2,468,392	1.11
8,729	Lattice Semiconductor	478,524	0.22	9,100	Pactiv Evergreen	100,646	0.05
3,813	LendingTree	124,799	0.06	39,544	PacWest Bancorp	1,047,916	0.47
5,663	Life Storage	725,997	0.33	144	Palomar	11,330	0.00
23,372	LivePerson	274,855	0.12	5,010	Paylocity	1,224,795	0.55
5,011	LiveRamp	102,124	0.05	10,182	Payoneer Global*	68,219	0.03
2,140	LSB Industries	33,341	0.02	20,339	PBF Energy	684,001	0.31
235	Lumentum	19,792	0.01	27,867	Pebblebrook Hotel Trust*	503,278	0.23
31,534	Magnolia Oil & Gas*	738,211	0.33	8,061	Pegasystems*	301,481	0.14
106	Malibu Boats	6,497	0.00	4,489	Penske Automotive	532,216	0.24
1,772	Mandiant	40,535	0.02	2,925	Penumbra	490,201	0.22
8,769	Manhattan Associates	1,252,915	0.56	18,312	Peoples Bancorp	551,191	0.25
2,729	Marathon Digital	32,748	0.02	1,056	Perella Weinberg Partners	7,603	0.00
12,854	Marcus & Millichap	489,866	0.22	3,072	PGT Innovations	65,034	0.03
2,791	MarineMax	106,532	0.05	1,664	Phibro Animal Health	25,193	0.01
2,697	Mattel	60,682	0.03	19,722	Pinnacle Financial Partners	1,601,229	0.72
23,590	MaxLinear	858,676	0.39	92,530	Plains GP	1,113,136	0.50
1,278	McGrath RentCorp	107,237	0.05	9,532	Portland General Electric*	492,805	0.22
81	Medpace	12,384	0.01	194	Premier	6,891	0.00
914	Mercantile Bank	30,509	0.01	12,833	Premier Financial*	351,239	0.16
10,486	Merit Medical Systems	624,966	0.28	12,022	Prestige Consumer Healthcare	620,455	0.28
262	Methode Electronics	10,614	0.01	11,133	PROG	213,865	0.10
7,060	MGIC Investment	100,958	0.05	2,325	Progyny	94,744	0.04
25,858	Midland States Bancorp	662,482	0.30	5,822	ProPetro	53,155	0.02
5,012	Model N	148,957	0.07	385	PROS	8,062	0.00
326	ModivCare	36,030	0.02	4,851	PTC Therapeutics	246,237	0.11
5,905	Moelis*	247,183	0.11	28,053	Pure Storage	830,930	0.37
2,843	Momentive Global	20,441	0.01	671	Q2	27,524	0.01
183	Morningstar	42,489	0.02	504	Quaker Chemical*	89,102	0.04
30,107	MRC Global*	292,941	0.13	2,621	Qualys	406,098	0.18
19,749	Murphy Oil	748,487	0.34	342	Quanex Building Products	7,763	0.00
2,655	Natera	129,378	0.06	3,879	QuidelOrtho	310,630	0.14
10,815	National Fuel Gas	764,512	0.35	74,816	Qurate Retail	238,289	0.11
2,468	National Research	84,480	0.04	183	Qurate Retail	10,552	0.00
14,527	National Retail Properties	662,722	0.30	19,665	Radian	417,685	0.19
5,254	National Storage Affiliates Trust	271,527	0.12	10,827	RadNet	226,393	0.10
5,214	Neogen	107,982	0.05	1,076	Rapid7	64,194	0.03
8,723	NexPoint Residential Trust	465,023	0.21	9,342	Red Rock Resorts*	365,552	0.17
1,556	Nexstar Media	297,865	0.13	4,234	Reinsurance of America	530,944	0.24
501	NGM Biopharmaceuticals	7,149	0.00	1,284	Repligen	284,676	0.13
7,419	Nikola*	40,730	0.02	7,182	RMR	191,472	0.09
3,015	Oak Street Health	81,013	0.04	3,684	Rocket*	29,804	0.01
4,445	OceanFirst Financial	87,433	0.04	9,868	Rocket Pharmaceuticals	154,533	0.07
743	Office Properties Income Trust	13,300	0.01	4,342	RPT Realty	42,465	0.02
1,450	Old National Bancorp/IN	24,345	0.01	1,311	Rush Enterprises	69,601	0.03
6,269	Old Second Bancorp	86,199	0.04	4,222	Rush Enterprises	198,941	0.09

* All or a portion of this security represents a security on loan.

Systematic Global SmallCap Fund continued

Portfolio of Investments 31 August 2022

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets	
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets	
1,314	Rush Street Interactive	6,517	0.00	355	UMH Properties*	6,511	0.00	
1,490	Ryder System	117,457	0.05	3,639	Under Armour	31,405	0.01	
501	Ryman Hospitality Properties	42,059	0.02	18,425	United States Cellular	528,982	0.24	
693	Sabra Health Care REIT	10,513	0.00	339	United Therapeutics	74,966	0.03	
3,262	Sandy Spring Bancorp	126,859	0.06	12,569	Univar Solutions	316,864	0.14	
73,094	Sangamo Therapeutics	397,266	0.18	7,056	Unum	268,340	0.12	
138	Sarepta Therapeutics	15,111	0.01	23,359	Upland Software	246,204	0.11	
371	Scholastic	17,229	0.01	1,055	Upwork	18,863	0.01	
131	Scotts Miracle	9,039	0.00	11,745	Urban Edge Properties	187,333	0.08	
41,242	Select Medical*	1,066,518	0.48	2,521	UWM	9,139	0.00	
618	SEMrush	7,521	0.00	3,927	Valvoline*	114,551	0.05	
28,437	Semtech	1,319,192	0.59	14,677	Vanda Pharmaceuticals	159,979	0.07	
613	Shockwave Medical	183,900	0.08	10,109	Varex Imaging	215,423	0.10	
156	Shutterstock	8,795	0.00	16,597	Varonis Systems	472,185	0.21	
1,331	Simpson Manufacturing	124,781	0.06	1,524	Veeco Instruments	32,248	0.02	
6,556	Skillz	8,785	0.00	8,954	Veritex	270,858	0.12	
17,604	SkyWest	382,887	0.17	10,326	Verra Mobility	166,765	0.08	
3,129	SL Green Realty	139,021	0.06	13,034	Victory Capital	357,914	0.16	
1,508	SLM	23,170	0.01	349	Vir Biotechnology	8,390	0.00	
12,434	SolarWinds	115,885	0.05	5,261	Virgin Galactic*	31,697	0.01	
3,127	Sonic Automotive*	171,141	0.08	16,341	Virtu Financial	374,699	0.17	
1,921	SPS Commerce	238,338	0.11	6,749	Voya Financial	418,640	0.19	
1,617	Standex International	149,281	0.07	11,128	Warrior Met Coal	362,661	0.16	
23,100	Stifel Financial	1,381,149	0.62	3,383	Washington Federal	110,218	0.05	
23,140	STORE Capital	629,408	0.28	213	Williams-Sonoma	31,976	0.01	
583	Summit Materials	16,808	0.01	12,776	WillScot Mobile Mini	517,172	0.23	
11,771	SunCoke Energy	77,218	0.04	2,722	Wingstop	309,083	0.14	
1,274	Supernus Pharmaceuticals	43,889	0.02	24,182	Wintrust Financial	2,057,404	0.93	
1,159	Syneos Health	70,896	0.03	302	Workiva	20,916	0.01	
3,259	Synovus Financial	131,892	0.06	9,023	Xencor*	248,403	0.11	
693	Tandem Diabetes Care	31,892	0.01	42,271	Xerox*	701,699	0.32	
9,659	Taylor Morrison Home	248,816	0.11	4,879	Yelp	167,252	0.07	
1,783	TD SYNEX	172,184	0.08	4,718	YETI	176,217	0.08	
1,244	TechTarget	81,669	0.04	34,370	Yext	152,259	0.07	
15,461	Tempur Sealy International*	394,410	0.18	13,980	Zions Bancorp	775,331	0.35	
2,796	Tenable	115,139	0.05	41,236	ZipRecruiter	699,775	0.32	
3,493	Tenet Healthcare	201,860	0.09	663	Zumiez	17,550	0.01	
8,533	Teradata	280,821	0.13	86,191	Zuora*	685,218	0.31	
11,895	Tetra Tech	1,635,682	0.74			109,731,990	49.42	
9,379	Timken	603,726	0.27	Total Common / Preferred Stocks (Shares)			218,108,451	98.23
8,445	Toll Brothers	376,816	0.17	Total Transferable Securities and Money				
1,098	TopBuild	202,910	0.09	Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			218,108,451	98.23
47,487	Travel + Leisure	2,024,846	0.91					
1,784	Traverse Therapeutics	47,758	0.02					
17,956	Trex	843,932	0.38					
59,049	Tri Pointe Homes	1,042,805	0.47	Other Transferable Securities				
34,734	Trinity Industries	859,319	0.39					
5,373	TripAdvisor	130,080	0.06	COMMON STOCKS (SHARES)				
1,302	TTM Technologies	20,572	0.01	Canada				
5,944	Turning Point Brands	137,009	0.06	1,272,764	Diagnocure**	-	0.00	
1,954	Tutor Perini	13,463	0.01	Cayman Islands				
371	Ultragenyx Pharmaceutical	18,546	0.01	28,400	China Zhongwang**	3,310	0.00	

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Global SmallCap Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets
Total Common Stocks (Shares)		3,310	0.00
RIGHTS			
	Hong Kong		
44,250	SJM (15/9/2022) ^{*,**}	3,777	0.00
Total Rights		3,777	0.00
Total Other Transferable Securities		7,087	0.00
Total Portfolio		218,115,538	98.23
Other Net Assets		3,931,485	1.77
Total Net Assets (USD)		222,047,023	100.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	6,163,534	USD	4,303,500	BNY Mellon	15/9/2022	(78,387)
USD	292,637	AUD	424,506	BNY Mellon	15/9/2022	1,639
Net unrealised depreciation						(76,748)
GBP Hedged Share Class						
GBP	8,102,684	USD	9,817,115	BNY Mellon	15/9/2022	(408,625)
USD	1,440,223	GBP	1,201,508	BNY Mellon	15/9/2022	45,086
Net unrealised depreciation						(363,539)
Total net unrealised depreciation (USD underlying exposure - USD 15,316,383)						(440,287)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised depreciation USD
17	USD	MSCI EAFE Index	September 2022	1,564,680	(68,708)
8	USD	MSCI Emerging Markets Index	September 2022	395,720	(4,365)
23	USD	Russell 2000 E-Mini Index	September 2022	2,133,365	(10,957)
Total				4,093,765	(84,030)

Systematic Global SmallCap Fund continued

Sector Breakdown as at 31 August 2022

	% of Net Assets
Financials	19.81
Consumer Non-cyclical	18.71
Consumer Cyclical	14.82
Industrial	13.44
Technology	10.35
Communications	5.86
Energy	5.82
Basic Materials	4.85
Utilities	4.55
Diversified	0.02
Other Net Assets	1.77
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Multi Allocation Credit Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Ireland			Azerbaijan			
18,000	iShares Core EUR Corp Bond UCITS ETF ¹	2,107,808	2.60	USD 200,000	Southern Gas Corridor CJSC 6.875% 24/3/2026	210,823	0.26
9,000	iShares EUR High Yield Corp Bond UCITS ETF ¹	803,686	0.99	Bahrain			
11,000	iShares JP Morgan ESG USD EM Bond UCITS ETF ¹	52,410	0.06	USD 250,000	Bahrain Government International Bond 4.25% 25/1/2028	227,589	0.28
10,000	iShares USD Corp Bond UCITS ETF ¹	1,049,700	1.29	USD 200,000	Bahrain Government International Bond 6% 19/9/2044	151,156	0.19
Total Funds		4,013,604	4.94	USD 200,000	Bahrain Government International Bond 7% 26/1/2026	205,903	0.25
BONDS				USD 200,000	CBB International Sukuk 5 Spc 5.624% 12/2/2024	202,945	0.25
	Argentina			USD 200,000	CBB International Sukuk Programme WLL 3.875% 18/5/2029	177,381	0.22
USD 515,000	Argentine Republic Government International Bond 0.5% 9/7/2030	121,798	0.15			964,974	1.19
USD 75,000	Argentine Republic Government International Bond 1% 9/7/2029	17,550	0.02	Barbados			
USD 670,000	Argentine Republic Government International Bond 1.5% 9/7/2035	150,080	0.18	USD 100,000	Barbados Government International Bond 6.5% 1/10/2029	95,406	0.12
USD 95,000	Argentine Republic Government International Bond 1.5% 9/7/2046	21,636	0.03	Bermuda			
USD 370,000	Argentine Republic Government International Bond 3.5% 9/7/2041	97,310	0.12	USD 25,000	Aircastle 4.25% 15/6/2026	23,181	0.03
USD 340,000	Argentine Republic Government International Bond 3.875% 9/1/2038	95,181	0.12	USD 20,000	Athene 3.5% 15/1/2031	17,277	0.02
		503,555	0.62	USD 20,000	Athene 4.125% 12/1/2028	18,881	0.02
	Armenia			USD 20,000	Enstar 4.95% 1/6/2029	18,885	0.03
USD 200,000	Republic of Armenia International Bond 7.15% 26/3/2025	200,364	0.25	USD 22,000	NCL 5.875% 15/3/2026	17,952	0.02
	Australia			USD 15,000	NCL 5.875% 15/2/2027	13,662	0.02
USD 25,000	Ausgrid Finance Pty 4.35% 1/8/2028	24,053	0.03	USD 10,000	NCL 7.75% 15/2/2029	8,200	0.01
USD 20,000	Commonwealth Bank of Australia 2.85% 18/5/2026	19,174	0.02	USD 25,000	RenaissanceRe 3.6% 15/4/2029	23,387	0.03
USD 25,000	FMG Resources August 2006 Pty 4.375% 1/4/2031	20,705	0.03	USD 5,000	Sagicor Financial 5.3% 13/5/2028	4,714	0.01
USD 75,000	FMG Resources August 2006 Pty 5.875% 15/4/2030	69,487	0.09	USD 35,000	Weatherford International 6.5% 15/9/2028	33,039	0.04
EUR 100,000	Goodman Australia Finance Pty 1.375% 27/9/2025	94,253	0.12	USD 65,000	Weatherford International 8.625% 30/4/2030	59,053	0.07
USD 60,000	Mineral Resources 8.125% 1/5/2027	60,215	0.07	USD 6,000	Weatherford International 11% 1/12/2024	6,120	0.01
USD 150,000	Mineral Resources 8.5% 1/5/2030	151,344	0.19			244,351	0.31
USD 5,000	Nufarm Australia / Nufarm Americas 5% 27/1/2030	4,159	0.00	Bolivia			
EUR 100,000	Transurban Finance Pty 1.875% 16/9/2024	98,733	0.12	USD 200,000	Bolivian Government International Bond 4.5% 20/3/2028	160,331	0.20
USD 25,000	Westpac Banking 2.65% 16/1/2030	22,355	0.03	Brazil			
		564,478	0.70	USD 200,000	Brazilian Government International Bond 3.75% 12/9/2031	171,000	0.21
				USD 200,000	Brazilian Government International Bond 3.875% 12/6/2030	174,895	0.22
				USD 200,000	Brazilian Government International Bond 4.5% 30/5/2029	185,888	0.23
				USD 200,000	Brazilian Government International Bond 4.625% 13/1/2028	192,243	0.24

¹Investment in connected party fund, see further information in Note 10.
²All or a portion of this security represents a security on loan.

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Brazilian Government International Bond 5.625% 21/2/2047	166,626	0.20	CAD 25,000	Bruce Power 4.132% 21/6/2033	17,753	0.02
USD 50,000	Brazilian Government International Bond 7.125% 20/1/2037	52,463	0.06	CAD 30,000	Canadian Imperial Bank of Commerce 2% 17/4/2025	21,291	0.03
USD 100,000	Brazilian Government International Bond 8.25% 20/1/2034	113,845	0.14	CAD 25,000	Canadian National Railway 3.95% 22/9/2045	17,288	0.02
		1,056,960	1.30	CAD 25,000	Canadian Pacific Railway 3.05% 9/3/2050	13,832	0.02
British Virgin Islands				USD 50,000	CGI 1.45% 14/9/2026	44,348	0.05
USD 200,000	Sinochem Offshore Capital 1.5% 23/9/2026	175,817	0.22	USD 25,000	CI Financial 3.2% 17/12/2030	19,146	0.02
Canada				CAD 25,000	CU 4.085% 2/9/2044	17,612	0.02
USD 25,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	22,419	0.03	CAD 30,000	Enbridge Gas 2.9% 1/4/2030	20,723	0.03
USD 220,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	180,618	0.22	USD 20,000	GFL Environmental 5.125% 15/12/2026	19,352	0.02
USD 100,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	89,878	0.11	CAD 25,000	Greater Toronto Airports Authority 5.3% 25/2/2041	20,966	0.02
USD 25,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	25,169	0.03	CAD 25,000	Hydro One 4% 22/12/2051	17,422	0.02
CAD 25,000	407 International 4.19% 25/4/2042	18,033	0.02	USD 25,000	Magna International 2.45% 15/6/2030	21,434	0.03
USD 35,000	Air Canada 3.875% 15/8/2026	31,028	0.04	CAD 50,000	Manulife Bank of Canada 1.504% 25/6/2025	34,879	0.04
USD 20,000	Akumin Escrow 7.5% 1/8/2028	16,173	0.02	USD 5,000	Masonite International 5.375% 1/2/2028	4,640	0.01
USD 10,000	Algonquin Power & Utilities 4.75% 18/1/2082	8,566	0.01	USD 25,000	Methanex 5.125% 15/10/2027	22,744	0.03
CAD 25,000	AltaLink 4.446% 11/7/2053	18,854	0.03	USD 50,000	Methanex 5.25% 15/12/2029	41,877	0.05
USD 25,000	Bank of Montreal 1.85% 1/5/2025	23,620	0.03	USD 18,000	Methanex 5.65% 1/12/2044	13,230	0.02
CAD 30,000	Bank of Montreal 2.37% 3/2/2025	21,625	0.03	CAD 25,000	Metro 3.39% 6/12/2027	17,878	0.02
CAD 25,000	Bank of Nova Scotia/The 3.1% 2/2/2028	17,850	0.02	CAD 25,000	North West Redwater Partnership / NWR Financing 4.25% 1/6/2029	18,651	0.02
USD 100,000	Bank of Nova Scotia/The 4.5% 16/12/2025	99,924	0.12	USD 20,000	Open Text 3.875% 1/12/2029	16,211	0.02
USD 95,000	Baytex Energy 8.75% 1/4/2027	97,298	0.12	CAD 50,000	Pembina Pipeline 3.54% 3/2/2025	36,808	0.04
USD 25,000	Bell Telephone of Canada or Bell Canada/The 3.65% 15/8/2052	20,218	0.02	USD 50,000	Precision Drilling 6.875% 15/1/2029	45,691	0.06
CAD 30,000	Bell Telephone of Canada or Bell Canada/The 4.45% 27/2/2047	20,210	0.02	USD 20,000	Precision Drilling 7.125% 15/1/2026	19,344	0.02
USD 10,000	Bell Telephone of Canada or Bell Canada/The 4.464% 1/4/2048	9,269	0.01	CAD 30,000	Rogers Communications 3.25% 1/5/2029	20,615	0.03
USD 15,000	Bombardier 6% 15/2/2028	13,300	0.02	USD 25,000	Rogers Communications 5% 15/3/2044	23,017	0.03
USD 100,000	Bombardier 7.125% 15/6/2026	94,624	0.12	USD 50,000	Royal Bank of Canada 1.15% 10/6/2025	46,158	0.06
USD 125,000	Bombardier 7.875% 15/4/2027	119,245	0.15	CAD 60,000	Royal Bank of Canada 1.936% 1/5/2025	42,529	0.05
CAD 25,000	Brookfield Asset Management 5.95% 14/6/2035	20,443	0.03	CAD 25,000	TELUS 3.95% 16/2/2050	15,076	0.02
USD 20,000	Brookfield Finance 4.35% 15/4/2030	19,023	0.02	USD 28,000	Tervita 11% 1/12/2025	30,608	0.04
USD 20,000	Brookfield Finance 4.85% 29/3/2029	19,673	0.03	USD 20,000	Toronto-Dominion Bank/The 2.65% 12/6/2024	19,543	0.02
CAD 25,000	Brookfield Renewable Partners 4.25% 15/1/2029	18,467	0.02	CAD 70,000	Toronto-Dominion Bank/The 3.105% 22/4/2030	50,517	0.06
USD 40,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	31,846	0.04	CAD 30,000	TransCanada PipeLines 3.8% 5/4/2027	21,917	0.03
USD 30,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	26,817	0.03	CAD 20,000	TransCanada PipeLines 4.34% 15/10/2049	12,668	0.02
				USD 10,000	TransCanada PipeLines 5.1% 15/3/2049	10,001	0.01
				USD 5,000	Vermilion Energy 5.625% 15/3/2025	4,815	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 50,000	Vermilion Energy 6.875% 1/5/2030	48,920	0.06	USD 200,000	Costa Rica Costa Rica Government International Bond 4.375% 30/4/2025	195,254	0.24
USD 25,000	Videotron 5.125% 15/4/2027	23,480	0.03	USD 200,000	Costa Rica Government International Bond 7.158% 12/3/2045	178,095	0.22
USD 25,000	Waste Connections 4.25% 1/12/2028	24,622	0.03			373,349	0.46
		2,001,796	2.47		Cote d'Ivoire (Ivory Coast) Ivory Coast Government International Bond 6.375% 3/3/2028	187,477	0.23
	Cayman Islands				Croatia Croatia Government International Bond 6% 26/1/2024	307,897	0.38
USD 200,000	KSA Sukuk 3.628% 20/4/2027	200,750	0.25		Dominican Republic Dominican Republic International Bond 4.5% 30/1/2030	126,304	0.16
USD 25,000	MGM China 4.75% 1/2/2027	19,664	0.02	USD 150,000	Dominican Republic International Bond 4.875% 23/9/2032	121,808	0.15
USD 55,000	Sands China 5.625% 8/8/2025	50,325	0.06	USD 200,000	Dominican Republic International Bond 5.5% 22/2/2029	182,990	0.22
USD 55,000	Sands China 5.9% 8/8/2028	47,300	0.06	USD 185,000	Dominican Republic International Bond 5.875% 30/1/2060	131,583	0.16
USD 5,000	Seagate HDD Cayman 3.375% 15/7/2031	3,931	0.00	USD 200,000	Dominican Republic International Bond 5.95% 25/1/2027	196,055	0.24
USD 200,000	Sharjah Sukuk Program 2.942% 10/6/2027	183,291	0.23	USD 150,000	Dominican Republic International Bond 6% 22/2/2033	131,342	0.16
USD 5,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	5,131	0.01	USD 150,000	Dominican Republic International Bond 6.4% 5/6/2049	119,625	0.15
USD 90,000	Transocean 11.5% 30/1/2027	86,744	0.11			1,009,707	1.24
USD 27,140	Transocean Guardian 5.875% 15/1/2024	25,963	0.03		Ecuador Ecuador Government International Bond 0% 31/7/2030	26,210	0.03
USD 84,000	Transocean Pontus 6.125% 1/8/2025	80,547	0.10	USD 190,000	Ecuador Government International Bond 1.5% 31/7/2040	67,115	0.08
USD 17,500	Transocean Poseidon 6.875% 1/2/2027	16,596	0.02	USD 455,000	Ecuador Government International Bond 2.5% 31/7/2035	179,200	0.22
		720,242	0.89	USD 250,000	Ecuador Government International Bond 5.5% 31/7/2030	134,049	0.17
	Chile					406,574	0.50
USD 200,000	Chile Government International Bond 2.55% 27/1/2032	167,208	0.21		Egypt Egypt Government International Bond 5.875% 16/2/2031	137,316	0.17
USD 200,000	Chile Government International Bond 2.55% 27/7/2033	161,100	0.20	USD 75,000	Egypt Government International Bond 6.2% 1/3/2024	70,219	0.09
USD 200,000	Chile Government International Bond 3.1% 7/5/2041	147,850	0.18	USD 300,000	Egypt Government International Bond 6.875% 30/4/2040	180,750	0.22
USD 350,000	Chile Government International Bond 3.5% 25/1/2050	258,903	0.32	USD 200,000	Egypt Government International Bond 7.625% 29/5/2032	141,669	0.17
USD 200,000	Empresa Nacional del Petroleo 5.25% 6/11/2029	192,500	0.24			529,954	0.65
USD 250,000	Nacional del Cobre de Chile 3.75% 15/1/2031	229,000	0.28				
USD 200,000	Nacional del Cobre de Chile 5.625% 21/9/2035	202,215	0.25				
		1,358,776	1.68				
	Colombia						
USD 250,000	Colombia Government International Bond 3% 30/1/2030	193,942	0.24				
USD 200,000	Colombia Government International Bond 4.125% 15/5/2051	118,785	0.15				
USD 200,000	Colombia Government International Bond 4.5% 15/3/2029	175,506	0.21				
USD 200,000	Colombia Government International Bond 5.625% 26/2/2044	145,757	0.18				
		633,990	0.78				

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
El Salvador				EUR 25,000	Deutsche Lufthansa 0.25% 6/9/2024	23,679	0.03
USD 125,000	El Salvador Government International Bond 6.375% 18/1/2027	48,340	0.06	EUR 100,000	Deutsche Lufthansa 2.875% 16/5/2027	81,092	0.10
USD 150,000	El Salvador Government International Bond 7.125% 20/1/2050	51,189	0.06	USD 25,000	IHO Verwaltungs 6.375% 15/5/2029	22,157	0.03
USD 55,000	El Salvador Government International Bond 7.65% 15/6/2035	19,263	0.02	EUR 100,000	Nidda Healthcare 3.5% 30/9/2024	92,377	0.11
USD 100,000	El Salvador Government International Bond 8.25% 10/4/2032	38,106	0.05	EUR 100,000	Novelis Sheet Ingot 3.375% 15/4/2029	84,892	0.10
		156,898	0.19	EUR 100,000	Schaeffler 2.75% 12/10/2025	93,590	0.11
Finland				EUR 100,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	92,582	0.12
EUR 100,000	Nokia 3.125% 15/5/2028	96,507	0.12	EUR 100,000	TK Elevator Midco 4.375% 15/7/2027	88,879	0.11
USD 5,000	Nokia 6.625% 15/5/2039	5,044	0.01	EUR 100,000	ZF Finance 2.75% 25/5/2027	82,584	0.10
		101,551	0.13			911,847	1.12
France				Ghana			
EUR 100,000	Altice France 4.125% 15/1/2029	79,622	0.10	USD 200,000	Ghana Government International Bond 6.375% 11/2/2027	88,663	0.11
USD 50,000	Altice France 5.125% 15/7/2029	39,562	0.05	USD 200,000	Ghana Government International Bond 8.125% 18/1/2026	125,563	0.15
EUR 100,000	Banijay Entertainment 3.5% 1/3/2025	93,205	0.11	USD 205,000	Ghana Government International Bond 8.125% 26/3/2032	83,281	0.10
EUR 100,000	Banque Federative du Credit Mutuel 1.125% 19/1/2032	79,845	0.10	USD 250,000	Ghana Government International Bond 8.75% 11/3/2061	95,449	0.12
GBP 100,000	BNP Paribas 2% 24/5/2031	99,992	0.12			392,956	0.48
EUR 100,000	BNP Paribas 2.75% 25/7/2028	94,622	0.12	Greece			
EUR 100,000	BPCE 0.375% 2/2/2026	92,424	0.12	EUR 100,000	Alpha Services 4.25% 13/2/2030	84,349	0.10
EUR 100,000	CAB SELAS 3.375% 1/2/2028	83,779	0.11	Guatemala			
USD 10,000	CGG 8.75% 1/4/2027	8,874	0.01	USD 200,000	Guatemala Government Bond 5.375% 24/4/2032	192,384	0.24
EUR 100,000	Chrome Bidco 3.5% 31/5/2028	87,972	0.11	Guernsey			
EUR 100,000	Credit Agricole 0.375% 20/4/2028	83,679	0.10	USD 100,000	Amdocs 2.538% 15/6/2030	83,449	0.10
GBP 50,000	Engie 5% 1/10/2060	58,096	0.07	Hungary			
EUR 100,000	Getlink 3.5% 30/10/2025	97,463	0.12	USD 200,000	Hungary Government International Bond 2.125% 22/9/2031	146,782	0.18
EUR 100,000	Loxam 3.75% 15/7/2026	90,975	0.11	USD 210,000	Hungary Government International Bond 3.125% 21/9/2051	131,956	0.16
EUR 100,000	Mobilux Finance 4.25% 15/7/2028	74,877	0.09	USD 200,000	Hungary Government International Bond 5.25% 16/6/2029	193,112	0.24
EUR 100,000	Orange 2.375% 18/5/2032	94,284	0.11	USD 120,000	Hungary Government International Bond 7.625% 29/3/2041	138,918	0.17
EUR 100,000	Pernod Ricard 0.125% 4/10/2029	82,712	0.10	EUR 100,000	MOL Hungarian Oil & Gas 1.5% 8/10/2027	84,787	0.10
EUR 100,000	Picard Groupe 3.875% 1/7/2026	88,958	0.11			695,555	0.85
EUR 100,000	Renault 1.125% 4/10/2027	77,882	0.10	India			
EUR 100,000	SPIE 2.625% 18/6/2026	94,632	0.11	USD 200,000	Export-Import Bank of India 3.375% 5/8/2026	191,112	0.24
EUR 100,000	TotalEnergies 3.369% 6/10/2170	94,713	0.12	Indonesia			
USD 20,000	TotalEnergies Capital International 2.829% 10/1/2030	18,305	0.02	USD 215,000	Indonesia Government International Bond 3.7% 30/10/2049	176,838	0.22
EUR 100,000	Vallourec 8.5% 30/6/2026	95,777	0.12				
		1,812,250	2.23				
Gabon							
USD 200,000	Gabon Government International Bond 6.95% 16/6/2025	172,862	0.21				
Germany							
EUR 50,000	Commerzbank 4% 30/3/2027	48,655	0.06				
USD 15,000	Deutsche Bank 3.742% 7/1/2033	10,796	0.01				
USD 100,000	Deutsche Bank 4.296% 24/5/2028	91,276	0.12				
EUR 100,000	Deutsche Bank 5.625% 19/5/2031	99,288	0.12				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Indonesia Government International Bond 3.85% 18/7/2027	198,534	0.24	USD 200,000	Jamaica Jamaica Government International Bond 6.75% 28/4/2028	217,442	0.27
USD 200,000	Indonesia Government International Bond 4.1% 24/4/2028	200,609	0.25	USD 200,000	Jamaica Government International Bond 7.875% 28/7/2045	231,489	0.28
USD 200,000	Indonesia Government International Bond 4.2% 15/10/2050	174,500	0.21			448,931	0.55
USD 100,000	Indonesia Government International Bond 8.5% 12/10/2035	129,019	0.16	USD 50,000	Japan Mitsubishi UFJ Financial 3.407% 7/3/2024	49,453	0.06
USD 200,000	Pertamina Persero 5.625% 20/5/2043	192,830	0.24	USD 50,000	Mitsubishi UFJ Financial 3.777% 2/3/2025	49,501	0.06
USD 300,000	Perusahaan Penerbit SBSN Indonesia III 4.15% 29/3/2027	301,294	0.37	EUR 100,000	SoftBank 3.375% 6/7/2029	71,484	0.09
USD 200,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 1/3/2028	202,168	0.25	EUR 100,000	SoftBank 4% 19/9/2029	74,975	0.09
		1,575,792	1.94	USD 50,000	Sumitomo Mitsui Financial 3.784% 9/3/2026	48,942	0.06
	Ireland					294,355	0.36
USD 20,000	Allegion 3.5% 1/10/2029	17,733	0.02	USD 200,000	Jordan Jordan Government International Bond 5.85% 7/7/2030	175,733	0.22
USD 200,000	James Hardie International Finance 5% 15/1/2028	184,418	0.23	USD 200,000	Jordan Government International Bond 6.125% 29/1/2026	194,370	0.24
USD 75,000	Jazz 4.375% 15/1/2029	67,609	0.08			370,103	0.46
USD 10,000	Johnson Controls International 4.625% 2/7/2044	8,899	0.01	USD 250,000	Kazakhstan Kazakhstan Government International Bond 3.875% 14/10/2024	255,556	0.31
USD 25,000	Perrigo Finance Unlimited 3.9% 15/12/2024	23,675	0.03	USD 200,000	Kazakhstan Government International Bond 4.875% 14/10/2044	169,032	0.21
USD 25,000	Perrigo Finance Unlimited 4.375% 15/3/2026	23,727	0.03	USD 200,000	KazMunayGas National 4.75% 24/4/2025	195,237	0.24
USD 55,000	Perrigo Finance Unlimited 4.4% 15/6/2030	47,728	0.06	USD 200,000	KazMunayGas National 4.75% 19/4/2027	184,792	0.23
USD 25,000	Perrigo Finance Unlimited 4.9% 15/12/2044	18,545	0.02	USD 200,000	KazMunayGas National 5.75% 19/4/2047	165,025	0.20
USD 140,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	119,418	0.15			969,642	1.19
		511,752	0.63				
	Italy			USD 200,000	Kenya Republic of Kenya Government International Bond 6.875% 24/6/2024	175,238	0.22
EUR 100,000	Atlantia 1.875% 13/7/2027	83,559	0.10	USD 200,000	Republic of Kenya Government International Bond 8% 22/5/2032	148,000	0.18
EUR 100,000	Autostrade per l'Italia 1.875% 26/9/2029	81,541	0.10			323,238	0.40
EUR 100,000	Banca Monte dei Paschi di Siena 2.625% 28/4/2025	86,039	0.10	USD 200,000	Kuwait Kuwait International Government Bond 3.5% 20/3/2027	200,581	0.25
EUR 100,000	Banco BPM 3.25% 14/1/2031	88,413	0.11				
EUR 100,000	Eni 3.625% 29/1/2029	101,911	0.13	USD 15,000	Liberia Royal Caribbean Cruises 5.375% 15/7/2027	11,716	0.01
EUR 100,000	Infrastrutture Wireless Italiane 1.875% 8/7/2026	91,626	0.11	USD 115,000	Royal Caribbean Cruises 5.5% 31/8/2026	93,123	0.11
EUR 100,000	Intesa Sanpaolo 2.925% 14/10/2030	80,788	0.10	USD 25,000	Royal Caribbean Cruises 10.875% 1/6/2023	25,469	0.03
USD 75,000	Intesa Sanpaolo 4.198% 1/6/2032	55,014	0.07				
EUR 100,000	Telecom Italia 1.625% 18/1/2029	74,799	0.09				
EUR 100,000	Terna - Rete Elettrica Nazionale 2.375% 9/2/2171	78,548	0.10				
EUR 100,000	Unipol Gruppo 3% 18/3/2025	98,775	0.12				
EUR 100,000	UnipolSai Assicurazioni 3.875% 1/3/2028	94,251	0.12				
		1,015,264	1.25				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 55,000	Royal Caribbean Cruises 11.5% 1/6/2025	58,510	0.07	USD 200,000	Morocco		
USD 50,000	Royal Caribbean Cruises 11.625% 15/8/2027	49,569	0.06		Morocco Government International Bond 3% 15/12/2032	150,140	0.19
		238,387	0.28		Netherlands		
	Luxembourg			EUR 100,000	Alcon Finance 2.375% 31/5/2028	94,684	0.11
EUR 100,000	Altice Financing 2.25% 15/1/2025	90,636	0.11	EUR 100,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	95,013	0.12
USD 40,000	Altice Financing 5.75% 15/8/2029	32,254	0.04	EUR 100,000	CTP 0.625% 27/9/2026	82,858	0.10
USD 50,000	Altice France 6% 15/2/2028	34,719	0.04	USD 50,000	Deutsche Telekom International Finance 8.75% 15/6/2030	61,768	0.08
USD 25,000	ARD Finance 6.5% 30/6/2027	19,401	0.02	EUR 100,000	Diageo Capital 0.125% 28/9/2028	86,590	0.11
USD 10,000	Consolidated Energy Finance 5.625% 15/10/2028	8,213	0.01	USD 25,000	E.ON International Finance 6.65% 30/4/2038	26,738	0.03
USD 10,000	DH Europe Finance II 3.4% 15/11/2049	8,174	0.01	USD 25,000	Iberdrola International 6.75% 15/7/2036	28,099	0.03
EUR 100,000	Eurofins Scientific 0.875% 19/5/2031	75,954	0.10	EUR 100,000	ING Groep 1% 16/11/2032	82,903	0.10
EUR 100,000	SES 0.875% 4/11/2027	85,505	0.11	EUR 100,000	Naturgy Finance 2.374% 23/2/2171	78,509	0.10
EUR 100,000	SES 5.625% 29/1/2171	97,862	0.12	USD 20,000	NXP / NXP Funding 5.35% 1/3/2026	20,438	0.03
USD 50,000	Trane Technologies Luxembourg Finance 3.8% 21/3/2029	47,720	0.06	EUR 100,000	PPF Telecom 3.25% 29/9/2027	89,972	0.11
		500,438	0.62	EUR 100,000	Repsol International Finance 3.75% 11/6/2171	92,415	0.11
	Malaysia			EUR 100,000	Samvardhana Motherson Automotive Systems 1.8% 6/7/2024	93,563	0.12
USD 250,000	Malaysia Wakala Sukuk 2.07% 28/4/2031	222,051	0.27	EUR 100,000	Telefonica Europe 3.875% 22/9/2170	90,389	0.11
USD 150,000	Petroliaam Nasional 7.625% 15/10/2026	170,412	0.21	EUR 100,000	Thermo Fisher Scientific Finance I 1.125% 18/10/2033	80,840	0.10
USD 200,000	Petronas Capital 2.48% 28/1/2032	174,068	0.22	EUR 100,000	United 4.875% 1/7/2024	94,641	0.12
USD 200,000	Petronas Capital 4.55% 21/4/2050	197,753	0.24	USD 20,000	VZ Secured Financing 5% 15/1/2032	16,332	0.02
		764,284	0.94	USD 50,000	Ziggo 4.875% 15/1/2030	42,250	0.05
	Marshall Islands			USD 75,000	Ziggo Bond 5.125% 28/2/2030	59,729	0.07
USD 5,000	Alterra Infrastructure LP/Teekay Offshore Finance 8.5% 15/7/2023	238	0.00			1,317,731	1.62
USD 60,000	Danaos 8.5% 1/3/2028	60,262	0.08		Oman		
USD 70,000	Seaspan 5.5% 1/8/2029	58,100	0.07	USD 200,000	Oman Government International Bond 4.75% 15/6/2026	195,250	0.24
		118,600	0.15	USD 200,000	Oman Government International Bond 6% 1/8/2029	200,500	0.25
	Mexico			USD 200,000	Oman Government International Bond 6.25% 25/1/2031	202,500	0.25
GBP 50,000	America Movil 5.75% 28/6/2030	62,231	0.08	USD 270,000	Oman Government International Bond 6.75% 17/1/2048	241,650	0.30
USD 150,000	Coca-Cola Femsa 1.85% 1/9/2032	118,590	0.14	USD 250,000	Oman Sovereign Sukuk 5.932% 31/10/2025	260,000	0.32
USD 200,000	Mexico Government International Bond 3.771% 24/5/2061	134,112	0.16			1,099,900	1.36
USD 200,000	Mexico Government International Bond 4.75% 27/4/2032	194,200	0.24		Panama		
USD 120,000	Mexico Government International Bond 4.75% 8/3/2044	102,147	0.13	USD 25,000	Carnival 6% 1/5/2029	19,286	0.02
USD 200,000	Mexico Government International Bond 4.875% 19/5/2033	192,200	0.24	USD 25,000	Carnival 7.625% 1/3/2026	21,328	0.03
USD 50,000	Mexico Government International Bond 5.55% 21/1/2045	46,954	0.06	USD 25,000	Carnival 10.5% 1/2/2026	25,798	0.03
USD 50,000	Mexico Government International Bond 5.75% 12/10/2110	43,066	0.05	USD 250,000	Panama Government International Bond 2.252% 29/9/2032	194,752	0.24
USD 200,000	Mexico Government International Bond 6.75% 27/9/2034	221,162	0.27	USD 200,000	Panama Government International Bond 3.298% 19/1/2033	170,450	0.21
		1,114,662	1.37				
	Mongolia						
USD 200,000	Mongolia Government International Bond 5.125% 7/4/2026	184,750	0.23				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Panama Government International Bond 3.87% 23/7/2060	138,304	0.17	USD 250,000	Philippine Government International Bond 4.2% 21/1/2024	251,406	0.31
USD 250,000	Panama Government International Bond 3.875% 17/3/2028	240,823	0.30	USD 200,000	Philippine Government International Bond 6.375% 23/10/2034	230,000	0.28
USD 200,000	Panama Government International Bond 4.5% 15/5/2047	161,077	0.20			1,189,156	1.47
USD 200,000	Panama Government International Bond 4.5% 1/4/2056	155,333	0.19		Poland		
USD 175,000	Panama Government International Bond 6.7% 26/1/2036	189,080	0.23	USD 175,000	Republic of Poland Government International Bond 3.25% 6/4/2026	172,157	0.21
		1,316,231	1.62	USD 250,000	Republic of Poland Government International Bond 4% 22/1/2024	249,772	0.31
	Paraguay					421,929	0.52
USD 220,000	Paraguay Government International Bond 6.1% 11/8/2044	205,554	0.25		Qatar		
	Peru			USD 250,000	Qatar Energy 2.25% 12/7/2031	218,437	0.27
USD 50,000	Peruvian Government International Bond 2.392% 23/1/2026	46,861	0.06	USD 200,000	Qatar Energy 3.3% 12/7/2051	159,994	0.20
USD 100,000	Peruvian Government International Bond 2.78% 1/12/2060	62,773	0.08	USD 200,000	Qatar Government International Bond 3.25% 2/6/2026	197,800	0.24
USD 100,000	Peruvian Government International Bond 2.783% 23/1/2031	85,544	0.11	USD 250,000	Qatar Government International Bond 3.75% 16/4/2030	251,562	0.31
USD 50,000	Peruvian Government International Bond 2.844% 20/6/2030	43,538	0.05	USD 325,000	Qatar Government International Bond 4.817% 14/3/2049	335,156	0.41
USD 40,000	Peruvian Government International Bond 3.23% 28/7/2121	25,129	0.03	USD 150,000	Qatar Government International Bond 6.4% 20/1/2040	182,719	0.23
USD 70,000	Peruvian Government International Bond 3.55% 10/3/2051	52,506	0.07			1,345,668	1.66
USD 50,000	Peruvian Government International Bond 4.125% 25/8/2027	49,149	0.06		Romania		
USD 150,000	Peruvian Government International Bond 5.625% 18/11/2050	156,592	0.19	USD 200,000	Romanian Government International Bond 3% 27/2/2027	180,844	0.22
USD 200,000	Peruvian Government International Bond 6.55% 14/3/2037	220,002	0.27	USD 100,000	Romanian Government International Bond 3% 14/2/2031	79,784	0.10
USD 100,000	Peruvian Government International Bond 7.35% 21/7/2025	107,686	0.13	USD 50,000	Romanian Government International Bond 3.625% 27/3/2032	40,494	0.05
USD 100,000	Peruvian Government International Bond 8.75% 21/11/2033	129,263	0.16	USD 150,000	Romanian Government International Bond 4% 14/2/2051	103,905	0.13
		979,043	1.21	USD 100,000	Romanian Government International Bond 4.875% 22/1/2024	100,397	0.12
	Philippines			USD 100,000	Romanian Government International Bond 5.125% 15/6/2048	82,826	0.10
USD 200,000	Philippine Government International Bond 1.95% 6/1/2032	167,500	0.21	USD 76,000	Romanian Government International Bond 5.25% 25/11/2027	74,242	0.09
USD 200,000	Philippine Government International Bond 2.65% 10/12/2045	143,500	0.18	USD 50,000	Romanian Government International Bond 6% 25/5/2034	48,125	0.06
USD 250,000	Philippine Government International Bond 3% 1/2/2028	241,250	0.30	USD 80,000	Romanian Government International Bond 6.125% 22/1/2044	76,069	0.10
USD 200,000	Philippine Government International Bond 3.2% 6/7/2046	155,500	0.19			786,686	0.97
					Saudi Arabia		
				USD 250,000	Saudi Government International Bond 3.25% 26/10/2026	247,000	0.30
				USD 200,000	Saudi Government International Bond 3.625% 4/3/2028	199,250	0.25
				USD 200,000	Saudi Government International Bond 4% 17/4/2025	201,850	0.25

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 260,000	Saudi Government International Bond 4.5% 26/10/2046	243,425	0.30	USD 200,000	Turkey Government International Bond 6.625% 17/2/2045	134,000	0.17
USD 250,000	Saudi Government International Bond 4.5% 22/4/2060	233,750	0.29	USD 30,000	Turkey Government International Bond 7.25% 5/3/2038	23,250	0.03
USD 200,000	Saudi Government International Bond 4.625% 4/10/2047	188,250	0.23	USD 50,000	Turkey Government International Bond 8% 14/2/2034	43,250	0.05
		1,313,525	1.62			927,037	1.14
	Senegal				Ukraine		
USD 200,000	Senegal Government International Bond 6.25% 23/5/2033	162,856	0.20	USD 200,000	Ukraine Government International Bond 7.253% 15/3/2035	39,500	0.05
	South Africa			USD 200,000	Ukraine Government International Bond 7.375% 25/9/2034	39,500	0.05
USD 200,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	177,767	0.22	USD 100,000	Ukraine Government International Bond 7.75% 1/9/2025	26,350	0.03
USD 300,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	216,375	0.27	USD 200,000	Ukraine Government International Bond 7.75% 1/9/2026	44,200	0.05
USD 280,000	Republic of South Africa Government International Bond 5.875% 16/9/2025	284,095	0.35	USD 200,000	Ukraine Government International Bond 7.75% 1/9/2027	44,200	0.06
USD 150,000	Republic of South Africa Government International Bond 6.25% 8/3/2041	123,363	0.15	USD 200,000	Ukraine Government International Bond 9.75% 1/11/2030	45,800	0.06
		801,600	0.99			239,550	0.30
	Spain				United Arab Emirates		
EUR 100,000	Banco de Sabadell 1.125% 11/3/2027	90,727	0.11	USD 200,000	Abu Dhabi Crude Oil Pipeline 3.65% 2/11/2029	197,503	0.24
EUR 100,000	Banco de Sabadell 2.5% 15/4/2031	85,557	0.11	USD 300,000	Abu Dhabi Government International Bond 3.125% 11/10/2027	295,901	0.36
EUR 100,000	Cellnex Finance 1.25% 15/1/2029	78,747	0.09	USD 230,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	209,077	0.26
		255,031	0.31	USD 200,000	Abu Dhabi Government International Bond 4.125% 11/10/2047	189,823	0.23
	Sri Lanka			USD 150,000	DP World /United Arab Emirates 6.85% 2/7/2037	166,572	0.21
USD 200,000	Sri Lanka Government International Bond 6.125% 3/6/2025	71,792	0.09	USD 200,000	Finance Department Government of Sharjah 3.625% 10/3/2033	166,274	0.21
USD 250,000	Sri Lanka Government International Bond 6.85% 14/3/2024	84,408	0.10	USD 200,000	MDGH GMTN RSC 2.875% 21/5/2030	187,115	0.23
		156,200	0.19	USD 200,000	MDGH GMTN RSC 4.5% 7/11/2028	207,865	0.26
	Sweden			USD 200,000	UAE INTERNATIONAL GOVERNMENT BOND 2.875% 19/10/2041	164,477	0.20
EUR 100,000	Heimstaden Bostad 2.625% 1/5/2171	72,481	0.09			1,784,607	2.20
EUR 100,000	Telefonaktiebolaget LM Ericsson 1.125% 8/2/2027	85,977	0.10		United Kingdom		
EUR 100,000	Volvo Car 2.125% 2/4/2024	96,961	0.12	USD 20,000	Aon Global 3.875% 15/12/2025	19,822	0.02
		255,419	0.31	USD 10,000	Aon Global 4.75% 15/5/2045	9,398	0.01
	Trinidad and Tobago			EUR 100,000	BP Capital Markets 1.231% 8/5/2031	83,910	0.10
USD 200,000	Trinidad & Tobago Government International Bond 4.5% 4/8/2026	198,159	0.24	GBP 25,000	British Telecommunications 5.75% 7/12/2028	29,950	0.04
	Turkey			USD 20,000	Diageo Capital 3.875% 29/4/2043	17,898	0.02
USD 200,000	Hazine Mustesarligi Varlik Kiralama 5.125% 22/6/2026	185,537	0.23	EUR 100,000	EC Finance 3% 15/10/2026	92,436	0.11
USD 250,000	Turkey Government International Bond 4.75% 26/1/2026	215,000	0.26	GBP 25,000	Hammerson 7.25% 21/4/2028	27,864	0.03
USD 200,000	Turkey Government International Bond 5.125% 17/2/2028	157,000	0.19	USD 10,000	Harbour Energy 5.5% 15/10/2026	9,126	0.01
USD 200,000	Turkey Government International Bond 6% 25/3/2027	169,000	0.21	EUR 100,000	HSBC 3.019% 15/6/2027	97,298	0.12

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 50,000	HSBC 7.625% 17/5/2032	57,315	0.07	USD 25,000	Adobe 2.3% 1/2/2030	22,348	0.03
GBP 25,000	HSBC Bank 6.25% 30/1/2041	30,512	0.04	USD 35,000	ADT Security 4.875% 15/7/2032	29,564	0.04
USD 25,000	Jaguar Land Rover Automotive 5.5% 15/7/2029	17,800	0.02	USD 35,000	Adtalem Global Education 5.5% 1/3/2028	33,298	0.04
EUR 100,000	Jaguar Land Rover Automotive 5.875% 15/11/2024	91,949	0.11	USD 20,000	Advance Auto Parts 3.9% 15/4/2030	18,192	0.02
EUR 100,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	87,213	0.11	USD 105,000	Advanced Drainage Systems 5% 30/9/2027	100,243	0.12
USD 200,000	Jaguar Land Rover Automotive 7.75% 15/10/2025	184,024	0.23	USD 25,000	AECOM 5.125% 15/3/2027	24,468	0.03
USD 5,000	KCA Deutag UK Finance 9.875% 1/12/2025	4,775	0.01	USD 10,000	Aetna 3.875% 15/8/2047	8,290	0.01
GBP 25,000	Legal & General Finance 5.875% 5/4/2033	32,340	0.04	USD 25,000	Affiliated Managers 3.3% 15/6/2030	22,159	0.03
EUR 100,000	National Grid Electricity Transmission 0.19% 20/1/2025	94,664	0.12	USD 20,000	Aflac 3.25% 17/3/2025	19,730	0.02
GBP 100,000	NGG Finance 5.625% 18/6/2073	111,442	0.14	USD 100,000	Aflac 3.6% 1/4/2030	95,647	0.12
GBP 50,000	Northern Gas Networks Finance 4.875% 15/11/2035	56,617	0.07	USD 100,000	Agilent Technologies 2.1% 4/6/2030	83,021	0.10
GBP 100,000	Pinewood Finance 3.25% 30/9/2025	104,871	0.13	USD 5,000	Air Methods 8% 15/5/2025	2,706	0.00
GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	102,987	0.13	USD 25,000	Albemarle 5.65% 1/6/2052	24,877	0.03
GBP 100,000	Rolls-Royce 5.75% 15/10/2027	109,238	0.14	USD 115,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	100,539	0.12
GBP 25,000	Southern Electric Power Distribution 5.5% 7/6/2032	31,203	0.04	USD 60,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	57,161	0.07
EUR 100,000	SSE 1.25% 16/4/2025	96,865	0.12	USD 20,000	Alexandria Real Estate Equities 4.9% 15/12/2030	19,994	0.02
GBP 25,000	THFC Funding No 1 5.125% 21/12/2037	30,578	0.04	USD 25,000	Alleghany 3.625% 15/5/2030	23,597	0.03
USD 25,000	Virgin Media Finance 5% 15/7/2030	19,966	0.02	USD 2,000	Allegiant Travel 8.5% 5/2/2024	2,030	0.00
GBP 100,000	Virgin Media Secured Finance 5.25% 15/5/2029	103,384	0.13	USD 20,000	Allegion US 3.2% 1/10/2024	19,500	0.02
USD 100,000	Virgin Media Secured Finance 5.5% 15/5/2029	89,263	0.11	USD 35,000	Allison Transmission 3.75% 30/1/2031	28,361	0.03
USD 25,000	Vmed O2 UK Financing I 4.25% 31/1/2031	20,099	0.02	USD 85,000	Allison Transmission 5.875% 1/6/2029	80,571	0.10
USD 75,000	Vmed O2 UK Financing I 4.75% 15/7/2031	60,902	0.08	USD 20,000	Alphabet 2.05% 15/8/2050	13,413	0.02
EUR 100,000	Vodafone 2.625% 27/8/2080	89,904	0.11	USD 28,000	Alta Equipment 5.625% 15/4/2026	24,463	0.03
USD 20,000	Vodafone 5.125% 4/6/2081	14,569	0.02	USD 25,000	Amazon.com 2.7% 3/6/2060	17,071	0.02
USD 40,000	Vodafone 7% 4/4/2079	41,341	0.05	USD 85,000	AMC Entertainment 7.5% 15/2/2029	73,188	0.09
GBP 50,000	Wellcome Trust Finance 4.625% 25/7/2036	62,502	0.08	USD 75,000	American Airlines 11.75% 15/7/2025	82,583	0.10
GBP 50,000	Western Power Distribution South West 5.875% 25/3/2027	61,212	0.07	USD 155,900	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	148,987	0.18
		2,195,237	2.71	USD 179,000	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	162,655	0.20
	United States			USD 53,000	American Axle & Manufacturing 6.875% 1/7/2028	50,317	0.06
USD 65,000	180 Medical 3.875% 15/10/2029	56,685	0.07	USD 50,000	American Express 3.4% 22/2/2024	49,600	0.06
USD 25,000	Abbott Laboratories 4.9% 30/11/2046	26,649	0.03	USD 5,000	American Greetings 8.75% 15/4/2025	4,895	0.01
USD 50,000	AbbVie 4.4% 6/11/2042	45,635	0.06	USD 20,000	American Homes 4 Rent 4.9% 15/2/2029	19,677	0.02
USD 50,000	Abercrombie & Fitch Management 8.75% 15/7/2025	49,069	0.06	USD 50,000	American Tower 2.95% 15/1/2025	48,231	0.06
USD 100,000	Acadia Healthcare 5% 15/4/2029	93,157	0.11	USD 25,000	American Tower 3.7% 15/10/2049	19,229	0.02
USD 115,000	Acadia Healthcare 5.5% 1/7/2028	108,397	0.13	USD 20,000	American University/The 3.672% 1/4/2049	16,977	0.02
USD 25,000	Activision Blizzard 2.5% 15/9/2050	17,077	0.02				

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 25,000	American Water Capital 3.45% 1/5/2050	19,999	0.02	USD 25,000	AutoNation 4.75% 1/6/2030	23,554	0.03
USD 70,000	AmeriGas Partners / AmeriGas Finance 5.875% 20/8/2026	67,042	0.08	USD 10,000	AvalonBay Communities 4.15% 1/7/2047	9,027	0.01
USD 20,000	AmerisourceBergen 3.45% 15/12/2027	19,177	0.02	EUR 100,000	Avantor Funding 3.875% 15/7/2028	91,995	0.11
USD 20,000	AmerisourceBergen 4.3% 15/12/2047	18,110	0.02	USD 25,000	Avista 4.35% 1/6/2048	23,310	0.03
USD 20,000	Amgen 4.563% 15/6/2048	18,696	0.02	USD 50,000	Avnet 5.5% 1/6/2032	48,234	0.06
USD 5,000	AMN Healthcare 4.625% 1/10/2027	4,635	0.01	USD 25,000	Baker Hughes 5.125% 15/9/2040	24,324	0.03
USD 50,000	Amphenol 2.8% 15/2/2030	44,192	0.06	EUR 100,000	Ball 1.5% 15/3/2027	87,649	0.11
USD 25,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.7% 1/2/2036	24,362	0.03	USD 15,000	Ball 3.125% 15/9/2031	12,227	0.02
USD 50,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.9% 1/2/2046	48,232	0.06	USD 20,000	Baltimore Gas and Electric 4.55% 1/6/2052	19,494	0.02
USD 50,000	Apache 4.25% 15/1/2030	45,085	0.06	USD 25,000	Bank of America 0.81% 24/10/2024	23,979	0.03
USD 50,000	Apache 5.1% 1/9/2040	42,976	0.05	USD 100,000	Bank of America 2.015% 13/2/2026	93,856	0.12
USD 5,000	Apollo Commercial Real Estate Finance 4.625% 15/6/2029	4,057	0.01	USD 50,000	Bank of America 2.482% 21/9/2036	38,970	0.05
USD 25,000	Apple 2.95% 11/9/2049	19,777	0.02	USD 25,000	Bank of America 3.95% 21/4/2025	24,786	0.03
USD 20,000	Apple 3.35% 9/2/2027	19,720	0.02	USD 50,000	Bank of America 4.083% 20/3/2051	43,326	0.05
USD 20,000	Apple 4.65% 23/2/2046	20,673	0.03	USD 50,000	Bank of America 5% 21/1/2044	49,068	0.06
USD 20,000	APX 5.75% 15/7/2029	16,455	0.02	USD 20,000	Basin Electric Power Cooperative 4.75% 26/4/2047	17,186	0.02
USD 25,000	Aramark Services 5% 1/2/2028	23,071	0.03	USD 50,000	Bath & Body Works 6.75% 1/7/2036	43,349	0.05
USD 25,000	Archer-Daniels-Midland 3.25% 27/3/2030	23,693	0.03	USD 25,000	Bath & Body Works 6.875% 1/11/2035	21,853	0.03
USD 75,000	Arconic 6.125% 15/2/2028	70,523	0.09	USD 25,000	Bath & Body Works 6.95% 1/3/2033	20,705	0.03
USD 125,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	109,530	0.13	USD 50,000	Bath & Body Works 7.5% 15/6/2029	47,880	0.06
USD 55,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	39,977	0.05	USD 10,000	Bath & Body Works 7.6% 15/7/2037	8,293	0.01
USD 75,000	Ares Capital 2.15% 15/7/2026	65,319	0.08	USD 25,000	Baxter International 2.6% 15/8/2026	23,442	0.03
USD 25,000	Ares Capital 2.875% 15/6/2028	20,824	0.03	EUR 100,000	Belden 3.375% 15/7/2031	80,242	0.10
USD 50,000	Arthur J Gallagher 3.5% 20/5/2051	38,577	0.05	USD 100,000	BellRing Brands 7% 15/3/2030	95,089	0.12
USD 10,000	Asbury Automotive 4.625% 15/11/2029	8,603	0.01	EUR 100,000	Berkshire Hathaway Finance 1.5% 18/3/2030	88,806	0.11
USD 5,000	Asbury Automotive 4.75% 1/3/2030	4,277	0.01	USD 20,000	Berkshire Hathaway Finance 2.85% 15/10/2050	14,792	0.02
USD 102,000	ASGN 4.625% 15/5/2028	91,139	0.11	USD 100,000	Berry Petroleum 7% 15/2/2026	94,230	0.12
USD 5,000	Ashland 6.875% 15/5/2043	5,156	0.01	USD 25,000	Best Buy 1.95% 1/10/2030	20,158	0.02
USD 5,000	Assurant 7% 27/3/2048	5,062	0.01	USD 21,000	Big River Steel / BRS Finance 6.625% 31/1/2029	20,885	0.03
USD 25,000	AT&T 2.25% 1/2/2032	20,290	0.03	USD 10,000	Biogen 3.15% 1/5/2050	6,912	0.01
USD 50,000	AT&T 3.85% 1/6/2060	38,442	0.05	USD 10,000	Blackstone Mortgage Trust 3.75% 15/1/2027	8,707	0.01
USD 25,000	AT&T 4.5% 15/5/2035	23,629	0.03	USD 50,000	Blackstone Secured Lending Fund 2.85% 30/9/2028	39,945	0.05
USD 50,000	AT&T 4.85% 1/3/2039	47,589	0.06	USD 50,000	Block Financial 2.5% 15/7/2028	43,608	0.05
USD 20,000	Athene Global Funding 2.55% 19/11/2030	16,067	0.02	USD 25,000	Blue Racer Midstream / Blue Racer Finance 7.625% 15/12/2025	24,920	0.03
USD 25,000	ATI 5.125% 1/10/2031	21,940	0.03	USD 130,000	BlueLinx 6% 15/11/2029	111,161	0.14
USD 25,000	ATI 5.875% 1/12/2027	23,803	0.03	USD 20,000	Boardwalk Pipelines 3.4% 15/2/2031	17,074	0.02
USD 25,000	Atmos Energy 3% 15/6/2027	23,909	0.03				
USD 20,000	Atmos Energy 4.125% 15/3/2049	18,158	0.02				
USD 25,000	Autodesk 2.85% 15/1/2030	22,306	0.03				
USD 25,000	AutoNation 3.8% 15/11/2027	23,183	0.03				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 75,000	Boise Cascade 4.875% 1/7/2030	67,359	0.08	USD 50,000	Carvana 10.25% 1/5/2030	39,813	0.05
USD 50,000	Booking 3.65% 15/3/2025	49,803	0.06	USD 25,000	Catalent Pharma Solutions 5% 15/7/2027	23,699	0.03
USD 10,000	Booz Allen Hamilton 3.875% 1/9/2028	8,911	0.01	USD 20,000	Caterpillar 3.25% 19/9/2049	16,723	0.02
USD 130,000	Booz Allen Hamilton 4% 1/7/2029	115,859	0.14	USD 20,000	Choe Global Markets 3.65% 12/1/2027	19,560	0.02
USD 20,000	BP Capital Markets America 3% 24/2/2050	14,807	0.02	USD 25,000	CBRE Services 2.5% 1/4/2031	20,189	0.02
USD 100,000	Bristol-Myers Squibb 1.45% 13/11/2030	82,105	0.10	USD 75,000	CBRE Services 4.875% 1/3/2026	75,676	0.09
USD 20,000	Bristol-Myers Squibb 4.25% 26/10/2049	18,769	0.02	USD 50,000	CCO / CCO Capital 4.5% 1/5/2032	40,849	0.05
USD 100,000	Broadcom 3.15% 15/11/2025	96,834	0.12	USD 50,000	CCO / CCO Capital 4.75% 1/3/2030	43,335	0.05
USD 25,000	Broadcom 3.5% 15/2/2041	18,975	0.02	USD 100,000	CCO / CCO Capital 5.375% 1/6/2029	92,110	0.11
USD 13,000	Broadcom 4.11% 15/9/2028	12,437	0.02	USD 95,000	CDI Escrow Issuer 5.75% 1/4/2030	88,027	0.11
USD 25,000	Broadcom 4.3% 15/11/2032	22,779	0.03	USD 50,000	CDW / CDW Finance 4.25% 1/4/2028	46,361	0.06
USD 12,000	Broadcom 4.926% 15/5/2037	10,821	0.01	USD 10,000	Cengage Learning 9.5% 15/6/2024	9,645	0.01
USD 25,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	24,094	0.03	USD 10,000	Centene 2.625% 1/8/2031	8,021	0.01
USD 75,000	Broadridge Financial Solutions 2.6% 1/5/2031	63,452	0.08	USD 75,000	Centene 4.25% 15/12/2027	71,188	0.09
USD 25,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSi Selco 4.5% 1/4/2027	21,300	0.03	USD 100,000	Centene 4.625% 15/12/2029	94,660	0.12
USD 15,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSi Selco 5.75% 15/5/2026	14,042	0.02	USD 25,000	CF Industries 4.95% 1/6/2043	22,495	0.03
USD 10,000	Brown & Brown 4.5% 15/3/2029	9,805	0.01	USD 16,000	Change Healthcare / Change Healthcare Finance 5.75% 1/3/2025	15,699	0.02
USD 25,000	Brown & Brown 4.95% 17/3/2052	22,557	0.03	USD 50,000	Charles River Laboratories International 4.25% 1/5/2028	45,912	0.06
USD 50,000	Builders FirstSource 4.25% 1/2/2032	40,291	0.05	USD 20,000	Charles Schwab 4% 1/2/2029	19,769	0.02
USD 10,000	Builders FirstSource 5% 1/3/2030	8,876	0.01	USD 25,000	Charter Communications Operating / Charter Communications Operating Capital 5.75% 1/4/2048	22,457	0.03
USD 100,000	Bunge Finance 1.63% 17/8/2025	92,891	0.11	USD 25,000	Charter Communications Operating / Charter Communications Operating Capital 6.484% 23/10/2045	24,211	0.03
USD 75,000	Burford Capital Global Finance 6.875% 15/4/2030	66,389	0.08	USD 100,000	Chemours 4.625% 15/11/2029	82,638	0.10
USD 50,000	Burlington Northern Santa Fe 4.375% 1/9/2042	47,889	0.06	USD 100,000	Cheniere Corpus Christi 3.7% 15/11/2029	92,385	0.11
USD 60,000	Cabot 5% 30/6/2032	58,019	0.07	USD 25,000	Cheniere Energy Partners 4% 1/3/2031	21,717	0.03
USD 25,000	Caesars Entertainment 8.125% 1/7/2027	24,637	0.03	USD 50,000	Cheniere Energy Partners 4.5% 1/10/2029	45,944	0.06
USD 65,000	California Resources 7.125% 1/2/2026	64,051	0.08	USD 50,000	Chevron 2.954% 16/5/2026	48,558	0.06
USD 35,000	Calpine 5% 1/2/2031	29,442	0.04	USD 25,000	Choice Hotels International 3.7% 15/1/2031	21,961	0.03
USD 130,000	Calumet Specialty Products Partners / Calumet Finance 8.125% 15/1/2027	125,235	0.15	USD 150,000	Chord Energy 6.375% 1/6/2026	145,716	0.18
USD 75,000	Calumet Specialty Products Partners / Calumet Finance 11% 15/4/2025	78,280	0.10	USD 20,000	Chubb INA 4.35% 3/11/2045	19,002	0.02
USD 25,000	Camden Property Trust 3.15% 1/7/2029	22,997	0.03	USD 30,000	Church & Dwight 5% 15/6/2052	30,997	0.04
USD 100,000	Capital One Financial 3.8% 31/1/2028	95,231	0.12	USD 45,000	Churchill Downs 5.5% 1/4/2027	43,216	0.05
USD 75,000	Carlisle 2.75% 1/3/2030	64,868	0.08	USD 5,000	Ciena 4% 31/1/2030	4,347	0.01
USD 85,000	Carpenter Technology 7.625% 15/3/2030	84,081	0.10	USD 50,000	Citigroup 3.106% 8/4/2026	48,079	0.06
USD 20,000	Carrier Global 3.577% 5/4/2050	15,395	0.02	USD 50,000	Citigroup 3.2% 21/10/2026	47,816	0.06
USD 65,000	Cars.com 6.375% 1/11/2028	59,238	0.07	USD 75,000	Citigroup 3.352% 24/4/2025	73,557	0.09
USD 83,000	Carvana 5.875% 1/10/2028	50,763	0.06	USD 25,000	Citigroup 4.65% 23/7/2048	23,799	0.03

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 25,000	Citigroup 4.75% 18/5/2046	22,914	0.03	USD 125,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	120,839	0.15
USD 55,000	Clear Channel Outdoor 7.75% 15/4/2028	44,659	0.06	USD 100,000	Crown Castle 3.7% 15/6/2026	97,056	0.12
USD 30,000	Clearway Energy Operating 4.75% 15/3/2028	27,957	0.03	USD 25,000	Crown Castle 4.15% 1/7/2050	21,056	0.03
USD 25,000	Cleco Corporate 4.973% 1/5/2046	23,328	0.03	USD 20,000	CSX 3.8% 1/3/2028	19,666	0.02
USD 25,000	CME 5.3% 15/9/2043	27,714	0.03	USD 10,000	CTR Partnership / CareTrust Capital 3.875% 30/6/2028	8,441	0.01
USD 25,000	CNX Resources 7.25% 14/3/2027	24,919	0.03	USD 50,000	CubeSmart 4.375% 15/2/2029	48,364	0.06
USD 25,000	Coca-Cola 2.5% 1/6/2040	19,643	0.02	USD 35,000	CVR Energy 5.25% 15/2/2025	33,447	0.04
USD 105,000	Cogent Communications 3.5% 1/5/2026	94,770	0.12	USD 160,000	CVR Partners / CVR Nitrogen Finance 6.125% 15/6/2028	148,626	0.18
USD 20,000	Cogent Communications 7% 15/6/2027	19,256	0.02	USD 20,000	CVS Health 4.125% 1/4/2040	17,699	0.02
USD 20,000	Columbia Pipeline 4.5% 1/6/2025	19,953	0.02	USD 25,000	CVS Health 4.25% 1/4/2050	21,782	0.03
USD 25,000	Comcast 2.8% 15/1/2051	17,584	0.02	USD 35,000	CVS Health 4.3% 25/3/2028	34,785	0.04
USD 25,000	Comcast 3.75% 1/4/2040	21,876	0.03	USD 25,000	Danaher 3.35% 15/9/2025	24,636	0.03
USD 50,000	Comcast 3.95% 15/10/2025	49,920	0.06	USD 20,000	Darden Restaurants 3.85% 1/5/2027	19,376	0.02
USD 5,000	Commercial Metals 4.375% 15/3/2032	4,244	0.01	USD 120,000	DaVita 4.625% 1/6/2030	96,212	0.12
USD 55,000	Compass Diversified 5.25% 15/4/2029	46,890	0.06	USD 20,000	Deere 3.1% 15/4/2030	18,822	0.02
USD 25,000	ConocoPhillips 4.025% 15/3/2062	21,528	0.03	USD 115,000	Delek Logistics Partners / Delek Logistics Finance 7.125% 1/6/2028	108,065	0.13
USD 10,000	ConocoPhillips 4.3% 15/11/2044	9,269	0.01	USD 50,000	Dell International / EMC 6.02% 15/6/2026	52,089	0.06
USD 90,000	Consolidated Communications 6.5% 1/10/2028	73,575	0.09	USD 5,000	Dell International / EMC 8.35% 15/7/2046	6,160	0.01
USD 50,000	Consolidated Edison of New York 3.8% 15/5/2028	48,891	0.06	USD 122,000	Deluxe 8% 1/6/2029	108,804	0.13
USD 20,000	Consolidated Edison of New York 5.5% 1/12/2039	20,561	0.03	USD 25,000	Devon Energy 4.5% 15/1/2030	23,828	0.03
USD 25,000	Constellation Energy Generation 6.25% 1/10/2039	26,557	0.03	USD 25,000	Devon Energy 4.75% 15/5/2042	22,759	0.03
USD 5,000	Cornerstone Building Brands 6.125% 15/1/2029	3,437	0.00	USD 50,000	Devon Energy 5.85% 15/12/2025	51,697	0.06
EUR 100,000	Coty 3.875% 15/4/2026	93,274	0.11	USD 225,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	208,436	0.26
USD 90,000	Coty 5% 15/4/2026	85,257	0.10	USD 60,000	DISH DBS 5.75% 1/12/2028	46,349	0.06
USD 90,000	Coty /HFC Prestige Products /HFC Prestige International US 4.75% 15/1/2029	79,326	0.10	USD 60,000	DISH DBS 7.375% 1/7/2028	39,633	0.05
USD 125,000	Covanta 4.875% 1/12/2029	105,687	0.13	USD 50,000	DISH DBS 7.75% 1/7/2026	39,249	0.05
USD 10,000	Covanta 5% 1/9/2030	8,472	0.01	USD 25,000	Dollar General 4.15% 1/11/2025	24,919	0.03
USD 48,000	CPI CG 8.625% 15/3/2026	46,392	0.06	USD 100,000	Domtar 6.75% 1/10/2028	90,720	0.11
USD 95,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	83,811	0.10	USD 10,000	Dover 5.375% 15/10/2035	10,071	0.01
USD 5,000	Credit Acceptance 6.625% 15/3/2026	4,909	0.01	USD 25,000	DT Midstream 4.375% 15/6/2031	21,481	0.03
USD 5,000	Crescent Energy Finance 7.25% 1/5/2026	4,783	0.01	USD 20,000	Duke University 2.682% 1/10/2044	16,127	0.02
USD 50,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	46,697	0.06	USD 50,000	Eagle Materials 2.5% 1/7/2031	39,366	0.05
USD 25,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.75% 1/4/2025	23,990	0.03	USD 25,000	eBay 2.7% 11/3/2030	21,684	0.03
USD 125,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	123,941	0.15	USD 10,000	Eco Material Technologies 7.875% 31/1/2027	9,427	0.01
				USD 25,000	Edgewell Personal Care 5.5% 1/6/2028	23,167	0.03
				USD 50,000	Edwards Lifesciences 4.3% 15/6/2028	50,007	0.06
				USD 25,000	El Paso Electric 6% 15/5/2035	26,316	0.03
				USD 25,000	Electronic Arts 2.95% 15/2/2051	18,428	0.02
				USD 25,000	Electronic Arts 4.8% 1/3/2026	25,443	0.03
				USD 20,000	Elevance Health 3.7% 15/9/2049	16,605	0.02

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Eli Lilly 0.625% 1/11/2031	82,300	0.10	USD 100,000	Ford Motor Credit 4.063% 1/11/2024	96,698	0.12
USD 40,000	Embarq 7.995% 1/6/2036	30,486	0.04	GBP 100,000	Ford Motor Credit 4.535% 6/3/2025	109,999	0.14
USD 15,000	Embeckta 5% 15/2/2030	13,183	0.02	USD 100,000	Ford Motor Credit 5.584% 18/3/2024	99,673	0.12
USD 35,000	Embeckta 6.75% 15/2/2030	33,318	0.04	USD 100,000	Fortinet 1% 15/3/2026	88,613	0.11
USD 10,000	Enact 6.5% 15/8/2025	9,753	0.01	USD 40,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	40,160	0.05
USD 40,000	Encino Acquisition Partners 8.5% 1/5/2028	38,255	0.05	USD 35,000	Frontier Communications 5% 1/5/2028	30,793	0.04
USD 25,000	Endeavor Energy Resources / EER Finance 5.75% 30/1/2028	24,768	0.03	USD 20,000	Frontier Communications 5.875% 15/10/2027	18,695	0.02
USD 25,000	Enova International 8.5% 15/9/2025	23,473	0.03	USD 15,000	Frontier Communications 5.875% 1/11/2029	12,359	0.02
USD 5,000	Enstar Finance 5.5% 15/1/2042	4,284	0.01	USD 43,000	Frontier Communications 6% 15/1/2030	35,650	0.04
USD 5,000	Enstar Finance 5.75% 1/9/2040	4,607	0.01	USD 55,000	Frontier Communications 6.75% 1/5/2029	47,696	0.06
USD 25,000	Entegris 4.375% 15/4/2028	22,329	0.03	USD 40,000	Frontier Communications 8.75% 15/5/2030	41,354	0.05
USD 20,000	Enterprise Products Operating 4.15% 16/10/2028	19,675	0.02	USD 50,000	FS KKR Capital 3.125% 12/10/2028	40,873	0.05
USD 20,000	Enterprise Products Operating 4.25% 15/2/2048	17,319	0.02	USD 25,000	FS KKR Capital 3.4% 15/1/2026	22,807	0.03
USD 50,000	EQM Midstream Partners 4.75% 15/1/2031	43,630	0.05	USD 20,000	FS KKR Capital 4.625% 15/7/2024	19,913	0.02
USD 15,000	EQM Midstream Partners 5.5% 15/7/2028	13,753	0.02	USD 20,000	Full House Resorts 8.25% 15/2/2028	18,280	0.02
USD 10,000	EQM Midstream Partners 6.5% 15/7/2048	8,413	0.01	USD 100,000	Gartner 3.625% 15/6/2029	86,133	0.11
USD 50,000	EQT 3.625% 15/5/2031	44,333	0.05	USD 50,000	Gartner 3.75% 1/10/2030	42,820	0.05
USD 10,000	Equinix 3% 15/7/2050	6,895	0.01	USD 100,000	Gartner 4.5% 1/7/2028	92,435	0.11
USD 20,000	ERP Operating 3% 1/7/2029	18,223	0.02	USD 100,000	GATX 3.25% 15/9/2026	94,587	0.12
USD 20,000	Essential Utilities 3.351% 15/4/2050	14,970	0.02	USD 100,000	GCI 4.75% 15/10/2028	90,261	0.11
USD 10,000	Estee Lauder 3.125% 1/12/2049	8,005	0.01	USD 20,000	General Mills 2.875% 15/4/2030	18,004	0.02
USD 50,000	Eversource Energy 0.8% 15/8/2025	45,217	0.06	USD 20,000	General Mills 3% 1/2/2051	14,958	0.02
USD 20,000	Eversource Energy 3.45% 15/1/2050	15,844	0.02	USD 10,000	General Motors 5.2% 1/4/2045	8,515	0.01
USD 25,000	Exelon 4.7% 15/4/2050	23,782	0.03	USD 20,000	General Motors Financial 2.35% 8/1/2031	15,670	0.02
USD 20,000	Expedia 3.25% 15/2/2030	17,345	0.02	USD 25,000	Genuine Parts 1.875% 1/11/2030	19,975	0.02
USD 100,000	Extra Space Storage 3.9% 1/4/2029	93,469	0.12	USD 5,000	Genworth 6.5% 15/6/2034	4,519	0.01
USD 25,000	Exxon Mobil 2.709% 6/3/2025	24,361	0.03	USD 20,000	Georgia-Pacific 2.3% 30/4/2030	17,433	0.02
USD 20,000	Exxon Mobil 3.452% 15/4/2051	16,771	0.02	USD 20,000	Gilead Sciences 3.5% 1/2/2025	19,772	0.02
USD 20,000	Exxon Mobil 4.227% 19/3/2040	19,152	0.02	USD 5,000	Global Marine 7% 1/6/2028	2,923	0.00
USD 100,000	FactSet Research Systems 3.45% 1/3/2032	88,038	0.11	USD 60,000	Global Partners / GLP Finance 6.875% 15/1/2029	55,277	0.07
USD 20,000	Fidelity National Financial 4.5% 15/8/2028	19,666	0.02	USD 70,000	Global Partners / GLP Finance 7% 1/8/2027	65,426	0.08
USD 50,000	First American Financial 4% 15/5/2030	45,010	0.06	USD 50,000	GLP Capital / GLP Financing II 3.35% 1/9/2024	47,832	0.06
USD 20,000	FirstCash 4.625% 1/9/2028	17,344	0.02	USD 50,000	GLP Capital / GLP Financing II 4% 15/1/2030	44,450	0.05
USD 60,000	FirstCash 5.625% 1/1/2030	53,770	0.07	GBP 25,000	Goldman Sachs 3.125% 25/7/2029	25,790	0.03
USD 25,000	FMC 3.2% 1/10/2026	23,755	0.03	USD 50,000	Goldman Sachs 3.272% 29/9/2025	48,754	0.06
USD 22,000	Ford Motor 5.291% 8/12/2046	17,848	0.02	USD 100,000	Goldman Sachs 3.5% 16/11/2026	96,046	0.12
USD 85,000	Ford Motor 6.1% 19/8/2032	83,537	0.10				
USD 200,000	Ford Motor 6.625% 1/10/2028	207,761	0.26				
USD 120,000	Ford Motor 9.625% 22/4/2030	140,528	0.17				
EUR 100,000	Ford Motor Credit 2.386% 17/2/2026	91,143	0.11				

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 100,000	Goldman Sachs 4.25% 21/10/2025	98,750	0.12	USD 50,000	Huntsman International 4.5% 1/5/2029	46,328	0.06
USD 75,000	Goldman Sachs 4.75% 21/10/2045	71,389	0.09	USD 5,000	IAA 5.5% 15/6/2027	4,732	0.01
USD 25,000	Goldman Sachs BDC 2.875% 15/1/2026	23,274	0.03	USD 90,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	77,017	0.09
USD 50,000	Goldman Sachs BDC 3.75% 10/2/2025	49,105	0.06	USD 100,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	91,065	0.11
USD 25,000	Golub Capital BDC 2.5% 24/8/2026	21,723	0.03	USD 100,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	96,004	0.12
USD 20,000	Graphic Packaging International 4.75% 15/7/2027	19,104	0.02	USD 10,000	IDEX 2.625% 15/6/2031	8,516	0.01
USD 5,000	GrubHub 5.5% 1/7/2027	3,907	0.00	USD 100,000	IDEX 3% 1/5/2030	88,539	0.11
USD 98,000	GYP III 4.625% 1/5/2029	82,643	0.10	USD 4,000	II-VI 5% 15/12/2029	3,605	0.00
USD 25,000	Halliburton 2.92% 1/3/2030	22,244	0.03	USD 50,000	Illumina 2.55% 23/3/2031	41,276	0.05
USD 25,000	HCA 4.625% 15/3/2052	21,009	0.03	USD 46,000	Ingles Markets 4% 15/6/2031	40,186	0.05
USD 76,000	HealthEquity 4.5% 1/10/2029	67,493	0.08	USD 35,000	Installed Building Products 5.75% 1/2/2028	32,337	0.04
USD 5,000	Hecla Mining 7.25% 15/2/2028	4,768	0.01	USD 25,000	Intercontinental Exchange 1.85% 15/9/2032	19,897	0.02
USD 10,000	Hertz 5% 1/12/2029	8,068	0.01	USD 25,000	Intercontinental Exchange 3.75% 1/12/2025	24,778	0.03
USD 20,000	Hess 5.6% 15/2/2041	19,502	0.02	USD 10,000	Intercontinental Exchange 4.25% 21/9/2048	9,041	0.01
USD 75,000	Hess Midstream Operations 5.125% 15/6/2028	69,620	0.09	USD 25,000	Interpublic 3.375% 1/3/2041	18,211	0.02
USD 20,000	HF Sinclair 5.875% 1/4/2026	20,222	0.03	USD 50,000	Intuit 1.65% 15/7/2030	41,431	0.05
USD 25,000	Hilcorp Energy I / Hilcorp Finance 6% 1/2/2031	22,708	0.03	EUR 100,000	IQVIA 2.25% 15/3/2029	83,496	0.10
USD 175,000	Hilton Domestic Operating 4% 1/5/2031	148,086	0.18	USD 200,000	IQVIA 5% 15/5/2027	193,639	0.24
USD 90,000	Hilton Domestic Operating 4.875% 15/1/2030	82,386	0.10	USD 150,000	Iron Mountain 4.875% 15/9/2027	137,550	0.17
USD 55,000	Hilton Domestic Operating 5.75% 1/5/2028	53,841	0.07	USD 150,000	Iron Mountain 5.25% 15/7/2030	132,237	0.16
USD 25,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Escrow 4.875% 1/7/2031	20,800	0.03	USD 100,000	Iron Mountain 5.625% 15/7/2032	87,934	0.11
USD 10,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Escrow 5% 1/6/2029	8,762	0.01	USD 90,000	Iron Mountain Information Management Services 5% 15/7/2032	74,911	0.09
USD 30,000	HLF Financing / Herbalife International 4.875% 1/6/2029	23,764	0.03	USD 50,000	ITC 2.95% 14/5/2030	43,909	0.05
USD 55,000	Hologic 3.25% 15/2/2029	46,915	0.06	USD 20,000	Jabil 3.6% 15/1/2030	17,685	0.02
USD 50,000	Hologic 4.625% 1/2/2028	46,689	0.06	USD 50,000	John Deere Capital 1.45% 15/1/2031	41,197	0.05
USD 25,000	Home Depot 2.7% 15/4/2030	22,690	0.03	USD 16,659	John Sevier Combined Cycle Generation 4.626% 15/1/2042	16,597	0.02
USD 20,000	Home Depot 3.3% 15/4/2040	16,898	0.02	USD 25,000	Johnson & Johnson 3.7% 1/3/2046	22,856	0.03
USD 20,000	Home Depot 3.35% 15/4/2050	16,164	0.02	USD 50,000	Johnson & Johnson 4.375% 5/12/2033	51,381	0.06
USD 50,000	Hormel Foods 1.8% 11/6/2030	42,623	0.05	USD 250,000	JPMorgan Chase 3.625% 1/12/2027	239,498	0.30
USD 5,000	Howard Midstream Energy Partners 6.75% 15/1/2027	4,500	0.01	USD 50,000	JPMorgan Chase 3.897% 23/1/2049	42,315	0.05
USD 130,000	Howmet Aerospace 6.75% 15/1/2028	134,094	0.17	USD 10,000	Kansas City Southern/Old 3.5% 1/5/2050	7,929	0.01
USD 20,000	HP 1.45% 17/6/2026	17,956	0.02	USD 20,000	Kellogg 2.1% 1/6/2030	16,645	0.02
USD 50,000	HP 3% 17/6/2027	46,442	0.06	USD 10,000	Keurig Dr Pepper 3.8% 1/5/2050	7,954	0.01
USD 75,000	HP 3.4% 17/6/2030	65,791	0.08	USD 50,000	Keurig Dr Pepper 4.5% 15/4/2052	44,304	0.05
USD 100,000	HSBC USA 3.5% 23/6/2024	99,108	0.12	USD 25,000	Keysight Technologies 3% 30/10/2029	22,108	0.03
USD 105,000	Hughes Satellite Systems 5.25% 1/8/2026	100,169	0.12	USD 10,000	Kimberly-Clark 3.2% 30/7/2046	8,171	0.01
USD 30,000	Hughes Satellite Systems 6.625% 1/8/2026	28,399	0.04	USD 20,000	Kinder Morgan 5.55% 1/6/2045	19,603	0.02

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 10,000	Kinder Morgan 7.75% 15/1/2032	11,688	0.01	USD 105,000	Manitowoc 9% 1/4/2026	99,770	0.12
USD 5,000	Korn Ferry 4.625% 15/12/2027	4,695	0.01	USD 10,000	Markel 5% 20/5/2049	9,539	0.01
USD 50,000	Kraft Heinz Foods 3.875% 15/5/2027	48,347	0.06	USD 20,000	Marriott International 3.5% 15/10/2032	17,240	0.02
USD 25,000	Kraft Heinz Foods 5.5% 1/6/2050	25,037	0.03	USD 10,000	Marriott Ownership Resorts 4.75% 15/1/2028	8,757	0.01
EUR 100,000	Kronos International 3.75% 15/9/2025	91,359	0.11	USD 2,000	Marriott Ownership Resorts 6.125% 15/9/2025	2,001	0.00
USD 25,000	Laboratory of America 1.55% 1/6/2026	22,600	0.03	USD 20,000	Mars 2.45% 16/7/2050	13,871	0.02
USD 50,000	Laboratory of America 3.25% 1/9/2024	49,173	0.06	USD 50,000	Marsh & McLennan 2.25% 15/11/2030	43,041	0.05
USD 25,000	Laboratory of America 4.7% 1/2/2045	22,789	0.03	USD 50,000	Marsh & McLennan 3.875% 15/3/2024	50,003	0.06
USD 15,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	12,774	0.02	USD 25,000	Marsh & McLennan 4.9% 15/3/2049	25,182	0.03
USD 75,000	Lamar Media 4% 15/2/2030	65,383	0.08	USD 50,000	Martin Marietta Materials 2.4% 15/7/2031	41,302	0.05
USD 25,000	Lamar Media 4.875% 15/1/2029	23,288	0.03	USD 20,000	Martin Marietta Materials 4.25% 2/7/2024	20,094	0.03
USD 6,000	Lamb Weston 4.125% 31/1/2030	5,414	0.01	USD 10,000	Massachusetts Institute of Technology 2.989% 1/7/2050	8,126	0.01
USD 115,000	Lamb Weston 4.375% 31/1/2032	102,241	0.13	USD 25,000	Mastercard 3.85% 26/3/2050	22,792	0.03
USD 25,000	Lamb Weston 4.875% 15/5/2028	23,888	0.03	USD 55,000	Matador Resources 5.875% 15/9/2026	53,644	0.07
USD 25,000	Lear 3.5% 30/5/2030	21,872	0.03	USD 20,000	Mauser Packaging Solutions 5.5% 15/4/2024	19,381	0.02
USD 20,000	Leggett & Platt 4.4% 15/3/2029	19,459	0.02	USD 50,000	McCormick 1.85% 15/2/2031	40,193	0.05
USD 10,000	Leland Stanford Junior University/The 2.413% 1/6/2050	7,190	0.01	USD 20,000	McCormick 2.5% 15/4/2030	17,311	0.02
USD 40,000	Level 3 Financing 3.625% 15/1/2029	32,163	0.04	USD 25,000	McKesson 0.9% 3/12/2025	22,525	0.03
USD 40,000	Level 3 Financing 3.75% 15/7/2029	32,273	0.04	GBP 100,000	McKesson 3.125% 17/2/2029	105,197	0.13
USD 100,000	Level 3 Financing 4.25% 1/7/2028	84,377	0.10	USD 50,000	Medline Borrower 5.25% 1/10/2029	42,095	0.05
USD 50,000	LGI Homes 4% 15/7/2029	38,900	0.05	USD 10,000	Medtronic 4.625% 15/3/2045	10,155	0.01
USD 15,000	Liberty Interactive 8.5% 15/7/2029	11,457	0.01	USD 25,000	Merck 2.9% 10/12/2061	17,664	0.02
USD 10,000	Liberty Mutual 4.3% 1/2/2061	6,923	0.01	USD 25,000	Merck 3.7% 10/2/2045	21,830	0.03
USD 25,000	Liberty Mutual 4.569% 1/2/2029	24,432	0.03	USD 25,000	MetLife 5.7% 15/6/2035	27,285	0.03
USD 50,000	Life Storage 3.875% 15/12/2027	47,425	0.06	USD 45,000	MGIC Investment 5.25% 15/8/2028	42,038	0.05
USD 20,000	Life Storage 4% 15/6/2029	18,687	0.02	USD 10,000	MGM Resorts International 5.5% 15/4/2027	9,287	0.01
USD 15,000	Life Time 5.75% 15/1/2026	13,522	0.02	USD 10,000	Microsoft 2.675% 1/6/2060	7,197	0.01
USD 5,000	Life Time 8% 15/4/2026	4,434	0.01	USD 20,000	Microsoft 3.7% 8/8/2046	18,609	0.02
USD 40,000	Live Nation Entertainment 4.75% 15/10/2027	36,755	0.05	USD 10,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	8,792	0.01
USD 70,000	Live Nation Entertainment 6.5% 15/5/2027	70,442	0.09	USD 90,000	Molina Healthcare 3.875% 15/5/2032	77,418	0.09
USD 5,000	Louisiana-Pacific 3.625% 15/3/2029	4,084	0.01	USD 20,000	Molina Healthcare 4.375% 15/6/2028	18,483	0.02
USD 25,000	Lowe's 1.7% 15/10/2030	20,148	0.02	USD 25,000	Moody's 4.25% 1/2/2029	24,740	0.03
USD 125,000	LPL 4.375% 15/5/2031	110,195	0.14	USD 15,000	Moog 4.25% 15/12/2027	13,753	0.02
USD 128,000	LSB Industries 6.25% 15/10/2028	118,622	0.15	USD 25,000	Morgan Stanley 1.794% 13/2/2032	19,734	0.02
USD 50,000	Lumen Technologies 4.5% 15/1/2029	37,625	0.05	USD 25,000	Morgan Stanley 3.591% 22/7/2028	23,730	0.03
USD 150,000	Lumen Technologies 5.375% 15/6/2029	117,740	0.15	USD 50,000	Morgan Stanley 3.875% 29/4/2024	49,921	0.06
USD 20,000	Lumen Technologies 7.6% 15/9/2039	15,940	0.02	USD 150,000	Morgan Stanley 3.95% 23/4/2027	146,088	0.18
USD 20,000	Macy's Retail 6.7% 15/7/2034	17,637	0.02	USD 25,000	Morgan Stanley 4.3% 27/1/2045	22,606	0.03
USD 90,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	87,040	0.11	USD 50,000	Morgan Stanley 4.35% 8/9/2026	49,511	0.06
USD 50,000	Main Street Capital 3% 14/7/2026	43,690	0.05				

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 30,000	Motorola Solutions 2.3% 15/11/2030	23,936	0.03	USD 15,000	NortonLifeLock 5% 15/4/2025	14,644	0.02
USD 25,000	Motorola Solutions 2.75% 24/5/2031	20,518	0.03	USD 50,000	Novartis Capital 2.2% 14/8/2030	44,295	0.05
USD 75,000	Motorola Solutions 4.6% 23/2/2028	74,142	0.09	USD 20,000	Novartis Capital 2.75% 14/8/2050	15,450	0.02
USD 62,000	MPH Acquisition 5.5% 1/9/2028	53,313	0.07	USD 50,000	NVR 3% 15/5/2030	43,453	0.05
USD 50,000	MPH Acquisition 5.75% 1/11/2028	39,799	0.05	USD 50,000	Occidental Petroleum 5.875% 1/9/2025	51,343	0.06
USD 25,000	MPLX 2.65% 15/8/2030	21,002	0.03	USD 50,000	Occidental Petroleum 6.125% 1/1/2031	52,030	0.06
USD 20,000	MPLX 4% 15/3/2028	19,219	0.02	USD 75,000	Occidental Petroleum 6.45% 15/9/2036	80,615	0.10
USD 30,000	MPLX 4.7% 15/4/2048	25,913	0.03	USD 100,000	Occidental Petroleum 6.625% 1/9/2030	106,970	0.13
USD 20,000	MPLX 5.2% 1/12/2047	18,353	0.02	USD 55,000	Occidental Petroleum 8.5% 15/7/2027	61,619	0.08
GBP 100,000	MPT Operating Partnership / MPT Finance 3.692% 5/6/2028	97,001	0.12	USD 25,000	Office Properties Income Trust 3.45% 15/10/2031	16,746	0.02
USD 25,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	21,366	0.03	USD 25,000	Old Republic International 3.85% 11/6/2051	19,267	0.02
USD 10,000	MSCI 3.25% 15/8/2033	8,025	0.01	EUR 100,000	Olympus Water US 3.875% 1/10/2028	83,776	0.10
USD 20,000	MSCI 3.625% 1/11/2031	16,691	0.02	USD 50,000	Omnicom / Omnicom Capital 3.6% 15/4/2026	49,010	0.06
USD 175,000	MSCI 3.875% 15/2/2031	150,585	0.19	USD 10,000	ON Semiconductor 3.875% 1/9/2028	8,946	0.01
USD 150,000	MSCI 4% 15/11/2029	133,795	0.16	USD 50,000	Oncor Electric Delivery 2.75% 1/6/2024	49,137	0.06
USD 5,000	Murphy Oil 6.125% 1/12/2042	3,957	0.01	USD 20,000	Oncor Electric Delivery 3.7% 15/5/2050	17,367	0.02
USD 20,000	Nabors Industries 5.75% 1/2/2025	18,642	0.02	USD 25,000	ONE Gas 2% 15/5/2030	20,771	0.03
USD 25,000	Nabors Industries 9% 1/2/2025	25,116	0.03	USD 25,000	ONEOK 4.5% 15/3/2050	20,267	0.03
USD 25,000	National Fuel Gas 5.5% 15/1/2026	25,314	0.03	USD 50,000	ONEOK 6.35% 15/1/2031	52,285	0.06
USD 25,000	National Rural Utilities Cooperative Finance 2.85% 27/1/2025	24,370	0.03	USD 25,000	ONEOK Partners 4.9% 15/3/2025	25,008	0.03
USD 20,000	National Rural Utilities Cooperative Finance 4.3% 15/3/2049	18,333	0.02	USD 15,000	Open Text 4.125% 15/2/2030	12,105	0.01
USD 25,000	Nationstar Mortgage 5.5% 15/8/2028	21,088	0.03	USD 20,000	Open Text 4.125% 1/12/2031	16,016	0.02
USD 135,000	Nationstar Mortgage 5.75% 15/11/2031	108,701	0.13	USD 20,000	Oracle 3.85% 1/4/2060	13,473	0.02
USD 50,000	Nationstar Mortgage 6% 15/1/2027	44,698	0.06	USD 20,000	O'Reilly Automotive 3.6% 1/9/2027	19,354	0.02
USD 25,000	New England Power 2.807% 6/10/2050	17,491	0.02	EUR 100,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	89,162	0.11
USD 180,000	New Fortress Energy 6.5% 30/9/2026	169,775	0.21	USD 25,000	Otis Worldwide 3.112% 15/2/2040	19,356	0.02
USD 60,000	New Fortress Energy 6.75% 15/9/2025	58,113	0.07	USD 20,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	18,379	0.02
USD 20,000	New York Life Global Funding 2.875% 10/4/2024	19,639	0.02	USD 25,000	Owens Corning 3.875% 1/6/2030	23,114	0.03
USD 20,000	New York State Electric & Gas 3.3% 15/9/2049	15,333	0.02	USD 20,000	Packaging of America 3% 15/12/2029	17,859	0.02
USD 125,000	Nexstar Media 4.75% 1/11/2028	112,967	0.14	USD 3,000	Pactiv 7.95% 15/12/2025	2,798	0.00
USD 75,000	Nexstar Media 5.625% 15/7/2027	71,830	0.09	USD 6,000	Pactiv 8.375% 15/4/2027	5,608	0.01
USD 25,000	NFP 7.5% 1/10/2030	24,683	0.03	USD 10,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	9,031	0.01
USD 50,000	Nielsen Finance / Nielsen Finance 5.875% 1/10/2030	50,102	0.06	USD 25,000	PayPal 2.85% 1/10/2029	22,715	0.03
USD 50,000	NIKE 3.25% 27/3/2040	42,846	0.05	USD 90,000	PBF / PBF Finance 6% 15/2/2028	81,114	0.10
USD 145,000	Northern Oil and Gas 8.125% 1/3/2028	140,123	0.17	USD 15,000	PBF / PBF Finance 7.25% 15/6/2025	14,508	0.02
USD 26,000	Northwestern Mutual Life Insurance 3.45% 30/3/2051	20,426	0.03	USD 175,000	PDC Energy 5.75% 15/5/2026	168,167	0.21

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,000	Pediatric Medical 5.375% 15/2/2030	4,330	0.00	USD 25,000	Regeneron Pharmaceuticals 1.75% 15/9/2030	20,054	0.02
USD 10,000	Peninsula Pacific Entertainment / Peninsula Pacific Entertainment Finance 8.5% 15/11/2027	10,727	0.01	USD 20,000	Regeneron Pharmaceuticals 2.8% 15/9/2050	13,657	0.02
USD 25,000	Penske Truck Leasing / PTL Finance 3.35% 1/11/2029	22,501	0.03	USD 50,000	Reliance Steel & Aluminum 2.15% 15/8/2030	40,460	0.05
USD 20,000	PerkinElmer 3.3% 15/9/2029	17,959	0.02	USD 20,000	RELX Capital 4% 18/3/2029	19,432	0.02
USD 50,000	PerkinElmer 3.625% 15/3/2051	38,994	0.05	USD 80,000	Rent-A-Center 6.375% 15/2/2029	69,617	0.09
USD 50,000	Pfizer 0.8% 28/5/2025	46,371	0.06	USD 75,000	Republic Services 1.75% 15/2/2032	60,035	0.07
USD 10,000	Photo Merger Sub 8.5% 1/10/2026	7,515	0.01	USD 25,000	Republic Services 2.9% 1/7/2026	23,842	0.03
USD 100,000	Picasso Finance Sub 6.125% 15/6/2025	100,375	0.12	USD 100,000	Resolute Forest Products 4.875% 1/3/2026	98,745	0.12
USD 95,000	Post 5.5% 15/12/2029	86,972	0.11	USD 20,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	17,346	0.02
USD 70,000	Post 5.625% 15/1/2028	66,402	0.08	USD 5,000	Rithm Capital 6.25% 15/10/2025	4,549	0.01
USD 25,000	Potomac Electric Power 4.15% 15/3/2043	22,800	0.03	USD 10,000	Roller Bearing 4.375% 15/10/2029	9,013	0.01
USD 25,000	PPG Industries 2.8% 15/8/2029	22,608	0.03	USD 20,000	Roper Technologies 1.75% 15/2/2031	15,841	0.02
USD 85,000	PRA 5% 1/10/2029	73,355	0.09	USD 20,000	Roper Technologies 4.2% 15/9/2028	19,586	0.02
USD 55,000	PRA 7.375% 1/9/2025	54,802	0.07	USD 25,000	RPM International 3.75% 15/3/2027	23,840	0.03
USD 100,000	Precision Castparts 3.25% 15/6/2025	98,983	0.12	USD 10,000	RR Donnelley & Sons 6.125% 1/11/2026	9,350	0.01
USD 20,000	President and Fellows of Harvard College 2.517% 15/10/2050	14,833	0.02	USD 90,000	Ryan Specialty 4.375% 1/2/2030	81,225	0.10
USD 25,000	Prestige Brands 5.125% 15/1/2028	22,962	0.03	USD 25,000	S&P Global 2.3% 15/8/2060	15,321	0.02
USD 25,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	24,218	0.03	USD 70,000	S&P Global 4.25% 1/5/2029	69,389	0.09
USD 140,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	124,067	0.15	USD 5,000	Safeway 7.25% 1/2/2031	4,915	0.01
USD 50,000	Procter & Gamble 3.5% 25/10/2047	45,347	0.06	USD 20,000	San Diego Gas & Electric 3.75% 1/6/2047	17,112	0.02
USD 10,000	Procter & Gamble 3.55% 25/3/2040	9,158	0.01	USD 25,000	Santander USA 4.5% 17/7/2025	24,867	0.03
USD 100,000	Progressive 2.45% 15/1/2027	94,759	0.12	USD 30,000	SBA Communications 3.125% 1/2/2029	24,794	0.03
EUR 100,000	Prologis Euro Finance 1.5% 8/2/2034	78,721	0.10	USD 20,000	SBA Communications 3.875% 15/2/2027	18,340	0.02
USD 50,000	Prospect Capital 3.364% 15/11/2026	42,950	0.05	USD 20,000	Schlumberger 3.9% 17/5/2028	19,134	0.02
USD 20,000	Prudential Financial 3% 10/3/2040	16,153	0.02	USD 5,000	SeaWorld Parks & Entertainment 8.75% 1/5/2025	5,177	0.01
USD 5,000	PTC 4% 15/2/2028	4,566	0.01	USD 67,000	Service International/US 4% 15/5/2031	57,381	0.07
USD 50,000	Public Service Electric and Gas 3.1% 15/3/2032	46,045	0.06	USD 20,000	Service Properties Trust 4.375% 15/2/2030	14,649	0.02
USD 25,000	Public Storage 1.85% 1/5/2028	22,285	0.03	USD 15,000	Service Properties Trust 4.65% 15/3/2024	13,960	0.02
USD 25,000	Public Storage 2.3% 1/5/2031	21,437	0.03	USD 50,000	Service Properties Trust 4.75% 1/10/2026	40,837	0.05
USD 25,000	Public Storage 3.385% 1/5/2029	23,702	0.03	USD 25,000	Service Properties Trust 4.95% 15/2/2027	20,298	0.03
USD 20,000	QUALCOMM 4.65% 20/5/2035	20,363	0.03	USD 45,000	Service Properties Trust 5.25% 15/2/2026	38,667	0.05
USD 100,000	Quanta Services 2.9% 1/10/2030	85,905	0.11	USD 20,000	Service Properties Trust 5.5% 15/12/2027	17,365	0.02
USD 50,000	Quest Diagnostics 4.2% 30/6/2029	48,546	0.06	USD 75,000	ServiceNow 1.4% 1/9/2030	59,342	0.07
USD 5,000	Range Resources 4.75% 15/2/2030	4,655	0.01	USD 20,000	Sherwin-Williams 2.3% 15/5/2030	16,981	0.02
USD 20,000	Raymond James Financial 4.65% 1/4/2030	19,773	0.02	USD 25,000	Sherwin-Williams 3.8% 15/8/2049	20,364	0.02
USD 25,000	Rayonier 2.75% 17/5/2031	20,698	0.03	USD 20,000	Simon Property 2.65% 15/7/2030	17,365	0.02
USD 20,000	Realty Income 3% 15/1/2027	18,878	0.02				
USD 20,000	Realty Income 3.25% 15/1/2031	18,211	0.02				

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 10,000	Sirius XM Radio 3.125% 1/9/2026	8,919	0.01	USD 25,000	TC PipeLines 3.9% 25/5/2027	24,395	0.03
USD 80,000	Sirius XM Radio 3.875% 1/9/2031	65,164	0.08	USD 50,000	TD SYNnex 1.25% 9/8/2024	46,484	0.06
USD 50,000	Sirius XM Radio 4% 15/7/2028	43,939	0.05	USD 50,000	TD SYNnex 2.65% 9/8/2031	39,952	0.05
USD 50,000	Sirius XM Radio 5.5% 1/7/2029	46,867	0.06	USD 20,000	Teachers Insurance & Annuity Association of America 3.3% 15/5/2050	15,399	0.02
USD 25,000	Skyworks Solutions 3% 1/6/2031	20,601	0.03	USD 75,000	TEGNA 5% 15/9/2029	72,141	0.09
USD 50,000	SM Energy 6.5% 15/7/2028	48,579	0.06	USD 50,000	Teledyne Technologies 2.75% 1/4/2031	41,903	0.05
USD 50,000	SM Energy 6.625% 15/1/2027	48,819	0.06	USD 5,000	Teleflex 4.25% 1/6/2028	4,545	0.01
USD 20,000	Sonoco Products 3.125% 1/5/2030	17,482	0.02	USD 100,000	Tenet Healthcare 4.25% 1/6/2029	86,789	0.11
USD 20,000	Southern California Edison 3.65% 1/3/2028	19,093	0.02	USD 25,000	Tenet Healthcare 4.375% 15/1/2030	21,858	0.03
USD 25,000	Southern California Edison 3.7% 1/8/2025	24,623	0.03	USD 50,000	Tenet Healthcare 4.625% 15/6/2028	45,519	0.06
USD 20,000	Southern California Edison 4.875% 1/3/2049	18,588	0.02	USD 165,000	Tenet Healthcare 6.125% 1/10/2028	152,834	0.19
USD 10,000	Spectra Energy Partners 4.5% 15/3/2045	8,846	0.01	USD 140,000	Tenet Healthcare 6.25% 1/2/2027	134,686	0.17
USD 25,000	Spectra Energy Partners 4.75% 15/3/2024	25,153	0.03	USD 5,000	Terraform Global Operating 6.125% 1/3/2026	4,733	0.01
USD 10,000	Spirit Realty 3.4% 15/1/2030	8,664	0.01	USD 20,000	TerraForm Power Operating 4.75% 15/1/2030	17,661	0.02
USD 25,000	Sprint 7.625% 15/2/2025	26,156	0.03	USD 25,000	Texas Eastern Transmission 3.5% 15/1/2028	23,428	0.03
USD 125,000	Sprint 7.625% 1/3/2026	132,818	0.16	USD 20,000	Texas Instruments 1.75% 4/5/2030	17,137	0.02
USD 100,000	Sprint Capital 6.875% 15/11/2028	106,504	0.13	USD 10,000	Time Warner Cable 4.5% 15/9/2042	7,655	0.01
USD 75,000	Sprint Capital 8.75% 15/3/2032	91,022	0.11	USD 20,000	Time Warner Cable 5.5% 1/9/2041	17,337	0.02
USD 50,000	Standard Industries 4.375% 15/7/2030	40,309	0.05	USD 90,000	Titan International 7% 30/4/2028	86,281	0.11
USD 20,000	Stanley Black & Decker 3.4% 1/3/2026	19,648	0.02	USD 10,000	T-Mobile USA 3.875% 15/4/2030	9,341	0.01
USD 25,000	Starwood Property Trust 3.625% 15/7/2026	22,161	0.03	USD 20,000	T-Mobile USA 4.375% 15/4/2040	17,846	0.02
USD 5,000	Starwood Property Trust 4.375% 15/1/2027	4,490	0.01	USD 20,000	TopBuild 4.125% 15/2/2032	16,535	0.02
USD 25,000	Starwood Property Trust 4.75% 15/3/2025	23,805	0.03	USD 25,000	Toyota Motor Credit 0.8% 9/1/2026	22,656	0.03
USD 35,000	Station Casinos 4.625% 1/12/2031	29,289	0.04	USD 25,000	Toyota Motor Credit 3.375% 1/4/2030	23,721	0.03
USD 100,000	Steel Dynamics 3.45% 15/4/2030	89,367	0.11	USD 20,000	Transcontinental Gas Pipe Line 3.95% 15/5/2050	16,791	0.02
USD 25,000	StoneX 8.625% 15/6/2025	25,552	0.03	USD 20,000	Transcontinental Gas Pipe Line 4% 15/3/2028	19,267	0.02
USD 25,000	STORE Capital 2.75% 18/11/2030	20,400	0.03	USD 25,000	Travel + Leisure 4.5% 1/12/2029	20,373	0.03
USD 25,000	STORE Capital 4.5% 15/3/2028	24,080	0.03	USD 20,000	Travel + Leisure 4.625% 1/3/2030	16,035	0.02
USD 20,000	Stryker 3.5% 15/3/2026	19,699	0.02	USD 10,000	Travelers 4% 30/5/2047	9,011	0.01
USD 100,000	Sunoco / Sunoco Finance 4.5% 15/5/2029	86,437	0.11	USD 10,000	Tri Pointe Homes 5.7% 15/6/2028	9,073	0.01
USD 100,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	93,145	0.11	USD 35,000	TriMas 4.125% 15/4/2029	30,766	0.04
USD 50,000	SVB Financial 3.125% 5/6/2030	43,045	0.05	USD 25,000	Trimble 4.9% 15/6/2028	24,929	0.03
USD 8,000	Sylvamo 7% 1/9/2029	7,593	0.01	USD 5,000	TriNet 3.5% 1/3/2029	4,295	0.00
USD 80,000	Talos Production 12% 15/1/2026	85,237	0.11	USD 25,000	Tri-State Generation and Transmission Association 6% 15/6/2040	24,049	0.03
USD 6,000	Tapestry 4.125% 15/7/2027	5,753	0.01	USD 20,000	Tronox 4.625% 15/3/2029	16,645	0.02
USD 70,000	Targa Resources 4.2% 1/2/2033	63,458	0.08	USD 25,000	TTMT Escrow Issuer 8.625% 30/9/2027	25,155	0.03
USD 30,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	26,566	0.03	USD 5,000	Twilio 3.875% 15/3/2031	4,048	0.01
USD 60,000	Targa Resources Partners / Targa Resources Partners Finance 4.875% 1/2/2031	55,917	0.07				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	Uber Technologies 4.5% 15/8/2029	17,421	0.02	USD 10,000	Vibrantz Technologies 9% 15/2/2030	7,317	0.01
USD 25,000	Uber Technologies 7.5% 15/9/2027	24,962	0.03	USD 100,000	VICI Properties / VICI Note 3.75% 15/2/2027	90,792	0.11
EUR 100,000	UGI International 2.5% 1/12/2029	78,380	0.10	USD 5,000	Viper Energy Partners 5.375% 1/11/2027	4,833	0.01
USD 50,000	Union Pacific 3.6% 15/9/2037	44,891	0.06	USD 25,000	Visa 3.65% 15/9/2047	22,376	0.03
USD 60,000	United Airlines 4.375% 15/4/2026	55,205	0.07	USD 60,000	VM Consolidated 5.5% 15/4/2029	53,165	0.07
USD 75,000	United Airlines 4.625% 15/4/2029	66,094	0.08	USD 20,000	Vulcan Materials 3.5% 1/6/2030	18,164	0.02
USD 25,000	United Parcel Service 5.3% 1/4/2050	28,199	0.04	USD 10,000	W R Berkley 4% 12/5/2050	8,413	0.01
USD 20,000	United Rentals North America 3.75% 15/1/2032	16,811	0.02	USD 50,000	Wabash National 4.5% 15/10/2028	43,062	0.05
USD 50,000	United Rentals North America 5.25% 15/1/2030	46,965	0.06	USD 25,000	Walt Disney 2% 1/9/2029	21,695	0.03
USD 140,000	United States Steel 6.875% 1/3/2029	137,653	0.17	USD 25,000	Walt Disney 3.5% 13/5/2040	21,560	0.03
USD 23,000	United Wholesale Mortgage 5.75% 15/6/2027	19,096	0.02	USD 70,000	Warrior Met Coal 7.875% 1/12/2028	68,565	0.08
USD 10,000	UnitedHealth 2.9% 15/5/2050	7,459	0.01	USD 25,000	Washington Gas Light 3.65% 15/9/2049	20,654	0.03
USD 50,000	UnitedHealth 3.95% 15/10/2042	45,102	0.06	USD 50,000	Wells Fargo 2.879% 30/10/2030	44,062	0.05
USD 85,000	Uniti / Uniti Fiber / CSL Capital 7.875% 15/2/2025	83,998	0.10	GBP 50,000	Wells Fargo 4.625% 2/11/2035	56,014	0.07
USD 10,000	Uniti / Uniti Finance / CSL Capital 4.75% 15/4/2028	8,371	0.01	USD 25,000	Wells Fargo 5.013% 4/4/2051	24,821	0.03
USD 185,000	Uniti / Uniti Finance / CSL Capital 6.5% 15/2/2029	139,530	0.17	USD 20,000	Welltower 3.1% 15/1/2030	17,695	0.02
USD 5,000	Univar Solutions USA 5.125% 1/12/2027	4,658	0.01	USD 50,000	Western Midstream Operating 4.3% 1/2/2030	45,242	0.06
USD 50,000	Universal Health Services 2.65% 15/10/2030	39,518	0.05	USD 55,000	Western Midstream Operating 4.75% 15/8/2028	52,911	0.07
USD 10,000	University of Southern California 2.805% 1/10/2050	7,501	0.01	USD 50,000	Western Midstream Operating 5.3% 1/3/2048	44,044	0.05
USD 50,000	Univision Communications 6.625% 1/6/2027	48,425	0.06	USD 25,000	Western Midstream Operating 5.45% 1/4/2044	22,020	0.03
USD 20,000	Univision Communications 7.375% 30/6/2030	19,824	0.02	USD 25,000	Western Midstream Operating 5.5% 1/2/2050	21,741	0.03
USD 75,000	US Bancorp 3% 30/7/2029	68,217	0.08	USD 5,000	WeWork / WW Co-Obligor 5% 10/7/2025	3,274	0.00
USD 70,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	65,380	0.08	USD 25,000	Weyerhaeuser 4% 15/4/2030	23,641	0.03
USD 110,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	101,253	0.12	USD 25,000	Williams 3.5% 15/11/2030	22,620	0.03
USD 20,000	Valero Energy 4% 1/4/2029	19,187	0.02	USD 25,000	Williams Scotsman International 4.625% 15/8/2028	22,516	0.03
USD 110,000	Valvoline 4.25% 15/2/2030	107,326	0.13	USD 25,000	Willis North America 2.95% 15/9/2029	21,719	0.03
USD 19,000	Varex Imaging 7.875% 15/10/2027	18,378	0.02	USD 10,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	8,572	0.01
USD 15,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	13,201	0.02	USD 125,000	Winnebago Industries 6.25% 15/7/2028	118,715	0.15
USD 50,000	VeriSign 5.25% 1/4/2025	50,834	0.06	EUR 100,000	WMG Acquisition 2.25% 15/8/2031	79,008	0.10
USD 10,000	Verisk Analytics 3.625% 15/5/2050	7,859	0.01	USD 25,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	23,904	0.03
USD 25,000	Verizon Communications 1.75% 20/1/2031	20,063	0.02	USD 48,000	Xerox 5.5% 15/8/2028	41,900	0.05
USD 70,000	Verizon Communications 2.65% 20/11/2040	51,176	0.06	USD 75,000	XHR 4.875% 1/6/2029	65,737	0.08
USD 25,000	Verizon Communications 5.25% 16/3/2037	25,567	0.03	USD 45,000	XHR 6.375% 15/8/2025	44,059	0.05
USD 65,000	Viasat 6.5% 15/7/2028	50,233	0.06	USD 25,000	Xilinx 2.375% 1/6/2030	21,965	0.03
				USD 100,000	Yum! Brands 4.625% 31/1/2032	88,490	0.11
				USD 50,000	Yum! Brands 4.75% 15/1/2030	45,761	0.06
				USD 25,000	Yum! Brands 5.375% 1/4/2032	22,939	0.03

Systematic Multi Allocation Credit Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 30,000	Ziff Davis 4.625% 15/10/2030	25,624	0.03	USD 200,000	Uzbekistan		
USD 25,000	Zoetis 2% 15/5/2030	21,148	0.03		Republic of Uzbekistan		
USD 20,000	Zoetis 3.9% 20/8/2028	19,617	0.02		International Bond 5.375%		
USD 20,000	Zoetis 4.7% 1/2/2043	19,291	0.02		20/2/2029	180,288	0.22
		32,093,316	39.55	USD 200,000	Zambia		
Uruguay					Zambia Government International		
USD 115,000	Uruguay Government International Bond 4.125% 20/11/2045	109,453	0.14		Bond 8.5% 14/4/2024	123,000	0.15
USD 90,000	Uruguay Government International Bond 4.375% 27/10/2027	92,543	0.11		Total Bonds	75,779,563	93.38
USD 200,000	Uruguay Government International Bond 4.375% 23/1/2031	204,667	0.25	Total Transferable Securities and Money			
USD 66,666	Uruguay Government International Bond 4.5% 14/8/2024	67,669	0.08	Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		79,793,167	98.32
USD 240,000	Uruguay Government International Bond 4.975% 20/4/2055	241,570	0.30	Total Portfolio		79,793,167	98.32
USD 235,000	Uruguay Government International Bond 5.1% 18/6/2050	239,751	0.30	Other Net Assets		1,360,439	1.68
USD 50,000	Uruguay Government International Bond 7.625% 21/3/2036	64,484	0.08	Total Net Assets (USD)		81,153,606	100.00
USD 100,000	Uruguay Government International Bond 7.875% 15/1/2033	128,750	0.16				
		1,148,887	1.42				

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
EUR	731,000	USD	746,953	Deutsche Bank	2/9/2022	(15,638)
EUR	60,000	USD	61,297	JP Morgan	2/9/2022	(1,272)
EUR	50,000	USD	50,749	BNP Paribas	2/9/2022	(727)
GBP	80,000	USD	96,976	BNP Paribas	2/9/2022	(4,108)
USD	591,969	CAD	760,000	Citigroup	2/9/2022	13,258
USD	1,590,113	GBP	1,311,500	BNP Paribas	2/9/2022	67,658
USD	10,368,998	EUR	10,164,000	BNP Paribas	2/9/2022	200,618
USD	6,089	GBP	5,000	Barclays	2/9/2022	285
USD	250,344	EUR	245,000	Barclays	2/9/2022	5,238
USD	54,798	GBP	45,000	Deutsche Bank	2/9/2022	2,560
USD	347,420	EUR	340,000	Deutsche Bank	2/9/2022	7,273
USD	900,283	EUR	900,000	Bank of America	2/9/2022	(105)
				Royal Bank of Canada	2/9/2022	132
USD	625,402	EUR	625,000			
USD	118,641	GBP	100,000	Bank of America	2/9/2022	2,557
Net unrealised appreciation						277,729

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
AUD Hedged Share Class						
AUD	122,348,694	USD	85,246,367	BNY Mellon	15/9/2022	(1,376,146)
USD	2,050,237	AUD	2,961,569	BNY Mellon	15/9/2022	20,080
Net unrealised depreciation						(1,356,066)
EUR Hedged Share Class						
EUR	36,659	USD	37,484	BNY Mellon	15/9/2022	(776)
USD	928	EUR	921	BNY Mellon	15/9/2022	6
Net unrealised depreciation						(770)
Total net unrealised depreciation (USD underlying exposure - USD 101,407,955)						(1,079,107)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ depreciation/ USD
2	EUR	Euro BOBL	September 2022	246,546	(2,521)
(1)	EUR	Euro BOBL	September 2022	123,273	2,761
7	EUR	Euro BOBL	September 2022	862,912	(11,045)
(1)	EUR	Euro Bund	September 2022	148,284	8,244

The notes on pages 1008 to 1022 form an integral part of these financial statements.

Systematic Multi Allocation Credit Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
2	EUR	Euro Bund	September 2022	296,568	(19,188)
1	USD	US Long Bond (CBT)	December 2022	136,281	436
(12)	USD	US Treasury 10 Year Note (CBT)	December 2022	1,405,313	5,934
(3)	USD	US Treasury 10 Year Note (CBT)	December 2022	351,328	1,484
(1)	USD	US Ultra 10 Year Note	December 2022	125,453	43
(2)	USD	US Ultra 10 Year Note	December 2022	250,906	87
(3)	USD	US Ultra 10 Year Note	December 2022	376,359	130
1	USD	US Ultra Bond (CBT)	December 2022	150,656	2,648
(2)	USD	US Ultra Bond (CBT)	December 2022	301,313	(5,255)
1	GBP	Long Gilt	December 2022	125,708	(1,857)
1	USD	US Treasury 2 Year Note (CBT)	December 2022	208,367	(266)
7	USD	US Treasury 5 Year Note (CBT)	December 2022	776,289	(2,077)
(2)	USD	US Treasury 5 Year Note (CBT)	December 2022	221,797	586
40	USD	US Treasury 5 Year Note (CBT)	December 2022	4,435,938	(11,866)
Total				10,543,291	(31,722)

United Kingdom Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (GBP)	% of Net Assets	Holding	Description	Market Value (GBP)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				506,144	RELX	11,524,899	4.27
FUNDS				49,049	Renishaw	1,818,563	0.67
Ireland				595,264	Rentokil Initial*	3,128,707	1.16
64,445	BlackRock ICS Sterling Liquid Environmentally Aware Fund~	6,441,049	2.39	1,442,240	Rightmove	8,878,429	3.29
Total Funds		6,441,049	2.39	257,118	Rio Tinto	12,211,897	4.53
COMMON STOCKS (SHARES)				741,706	RS	8,092,012	3.00
Australia				843,910	Shell	19,131,440	7.10
106,640	BHP	2,524,169	0.94	3,998,001	SigmaRoc	1,975,013	0.73
Ireland				63,829	Spirax-Sarco Engineering	6,868,000	2.55
425,056	Grafton	3,047,226	1.13	161,702	Unilever	6,370,250	2.36
Jersey				699,764	Watches of Switzerland	5,517,639	2.05
362,436	Experian	9,611,803	3.56			209,246,150	77.60
United Kingdom				United States			
183,429	Ashtead	7,841,590	2.91	41,860	Apple	5,773,712	2.14
122,111	AstraZeneca	13,197,757	4.89	22,672	Axon Enterprise*	2,330,772	0.86
691,035	Auction Technology	5,783,963	2.15	35,592	Chegg*	605,541	0.22
46,474	AVEVA*	1,299,878	0.48	40,346	Edwards Lifesciences	3,182,915	1.18
4,572,462	Baltic Classifieds	6,794,679	2.52	7,519	Intuit	2,830,061	1.05
101,216	British American Tobacco	3,486,623	1.29	11,684	Mastercard	3,326,294	1.24
1,300,774	BT	1,953,763	0.72	27,563	Microsoft	6,311,342	2.34
437,200	Chapel Down	106,240	0.04	3,439	MongoDB	996,639	0.37
634,391	Compass	11,828,220	4.39	102,054	Nasdaq	5,265,998	1.95
88,012	Croda International	6,005,939	2.23	11,064	S&P Global	3,409,887	1.27
205,040	Dechra Pharmaceuticals	7,256,411	2.69	17,817	Trade Desk	996,868	0.37
99,310	Diageo	3,765,835	1.40	68,336	Tradeweb Markets	4,066,547	1.51
90,685	Future*	1,423,754	0.53			39,096,576	14.50
32,238	Games Workshop	2,295,346	0.85	Total Common Stocks (Shares)		263,525,924	97.73
482,631	Gamma Communications	5,251,025	1.95	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
69,393	Hargreaves Lansdown*	565,589	0.21			269,966,973	100.12
322,014	Howden Joinery	1,845,784	0.68	Other Transferable Securities			
1,455,382	HSBC	7,716,435	2.86	COMMON STOCKS (SHARES)			
387,926	IntegraFin	1,031,883	0.38	United Kingdom			
235,545	Intermediate Capital*	3,239,922	1.20	217,967	Patisserie**	-	0.00
590,454	Learning Technologies	676,661	0.25	Total Common Stocks (Shares)		-	0.00
142,619	London Stock Exchange	11,691,906	4.34	Total Other Transferable Securities		-	0.00
171,343	Next	10,023,566	3.72	Total Portfolio		269,966,973	100.12
1,143,496	Pets at Home*	3,645,465	1.35	Other Net Liabilities		(319,004)	(0.12)
75,001	Reckitt Benckiser	5,001,067	1.86	Total Net Assets (GBP)		269,647,969	100.00

~Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

United Kingdom Fund continued

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	29.10
Consumer Cyclical	17.17
Financials	13.69
Communications	11.53
Basic Materials	7.70
Energy	7.10
Technology	6.63
Industrial	4.81
Investment Funds	2.39
Other Net Liabilities	(0.12)
	100.00

US Basic Value Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				24,743	Analog Devices	3,753,018	0.49
FUNDS				121,947	Apollo Global Management	6,852,202	0.90
	Ireland			368,314	Bank of America	12,633,170	1.66
437,804	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	43,787,368	5.76	38,413	Capital One Financial	4,117,105	0.54
Total Funds		43,787,368	5.76	126,889	Cardinal Health	8,870,810	1.17
COMMON STOCKS (SHARES)				81,918	Charles Schwab	5,909,565	0.78
	Canada			42,033	Cigna	12,008,828	1.58
105,087	Rogers Communications [*]	4,561,931	0.60	410,529	Cisco Systems	18,609,279	2.45
	Denmark			442,029	Citigroup	21,690,363	2.86
24,817	Novo Nordisk	2,660,134	0.35	252,494	Cognizant Technology Solutions	16,295,963	2.14
	France			419,334	Comcast	15,217,631	2.00
320,305	Sanofi	13,311,876	1.75	81,005	ConocoPhillips	8,772,031	1.15
	Germany			40,878	Constellation Brands	10,201,105	1.34
230,227	Bayer [*]	11,990,783	1.58	70,257	DENTSPLY SIRONA	2,330,425	0.31
115,194	Siemens	5,914,751	0.78	31,662	Dollar General	7,533,973	0.99
		17,905,534	2.36	41,295	Edison International	2,848,116	0.38
	Ireland			35,974	Elevance Health	17,665,033	2.32
213,709	Medtronic	18,932,480	2.49	257,208	EQT	12,088,776	1.59
67,262	Willis Towers Watson	13,977,044	1.84	103,287	Equitable	3,097,577	0.41
		32,909,524	4.33	207,380	Fidelity National Financial	8,193,584	1.08
	Japan			165,272	Fidelity National Information Services	15,401,698	2.03
362,700	Komatsu [*]	7,656,143	1.01	19,452	First Citizens BancShares	15,983,514	2.10
907,900	Panasonic [*]	7,410,760	0.98	247,278	Fox	8,523,673	1.12
		15,066,903	1.99	489,784	General Motors	19,096,678	2.52
	Netherlands			65,015	Hess	7,820,654	1.03
58,241	Airbus [*]	5,764,847	0.76	28,032	Humana	13,671,206	1.80
481,221	Koninklijke Philips	8,050,827	1.06	28,734	Huntington Ingalls Industries	6,660,254	0.88
		13,815,674	1.82	102,974	JPMorgan Chase	11,792,583	1.55
	South Korea			514,760	Kinder Morgan	9,330,025	1.23
8,648	Samsung Electronics [*]	9,517,124	1.25	63,402	Laboratory of America	14,486,723	1.91
	Switzerland			29,547	Lear	4,147,808	0.55
24,503	Alcon [*]	1,633,753	0.22	91,253	Leidos	8,777,626	1.16
	United Kingdom			36,078	Microsoft	9,589,893	1.26
117,525	AstraZeneca	14,745,235	1.94	43,232	Mondelez International	2,702,865	0.36
217,229	BAE Systems	7,894,102	1.04	361,487	Newell Brands	6,618,827	0.87
655,567	BP	19,968,571	2.63	63,770	PPG Industries	8,156,183	1.08
477,218	Prudential	5,040,096	0.66	150,600	Public Service Enterprise	9,817,614	1.29
321,969	Unilever	14,738,131	1.94	53,251	Ralph Lauren	4,953,940	0.65
		62,386,135	8.21	59,867	Raymond James Financial	6,266,878	0.83
	United States			7,606	Robert Half International	587,944	0.08
61,501	Activision Blizzard	4,854,274	0.64	122,664	Ross Stores	10,579,770	1.39
29,927	Allstate	3,657,079	0.48	136,383	Sealed Air	7,421,963	0.98
167,344	Altria	7,549,724	0.99	57,192	Sempra Energy	9,509,314	1.25
54,947	American Electric Power	5,567,780	0.73	225,410	SS&C Technologies	12,726,648	1.68
313,768	American International	16,432,030	2.16	17,645	Union Pacific	3,979,124	0.52
26,758	AmerisourceBergen	3,918,174	0.52	299,120	Verizon Communications	12,672,219	1.67
				32,309	Visa	6,531,587	0.86
				74,509	Walmart	9,890,325	1.30
				556,078	Wells Fargo	24,667,620	3.25

[~]Investment in connected party fund, see further information in Note 10.
^{*}All or a portion of this security represents a security on loan.

US Basic Value Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets
276,658	Williams	9,337,208	1.23
96,922	Zimmer Biomet	10,511,191	1.38
		542,881,170	71.47
Total Common Stocks (Shares)		716,649,758	94.35
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		760,437,126	100.11
Total Portfolio		760,437,126	100.11
Other Net Liabilities		(840,772)	(0.11)
Total Net Assets (USD)		759,596,354	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
CNH Hedged Share Class						
CNY	290,889	USD	43,036	BNY Mellon	15/9/2022	(867)
USD	2,771	CNY	19,043	BNY Mellon	15/9/2022	11
Net unrealised depreciation						(856)
EUR Hedged Share Class						
EUR	31,521,326	USD	32,200,673	BNY Mellon	15/9/2022	(637,062)
USD	2,305,350	EUR	2,299,361	BNY Mellon	15/9/2022	2,944
Net unrealised depreciation						(634,118)
SGD Hedged Share Class						
SGD	468,124	USD	337,854	BNY Mellon	15/9/2022	(2,820)
USD	17,340	SGD	24,191	BNY Mellon	15/9/2022	27
Net unrealised depreciation						(2,793)
Total net unrealised depreciation (USD underlying exposure - USD 34,231,511)						(637,767)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	25.09
Financials	21.96
Technology	10.65
Consumer Cyclical	9.25
Energy	8.86
Communications	7.84
Industrial	5.97
Investment Funds	5.76
Utilities	3.65
Basic Materials	1.08
Other Net Liabilities	(0.11)
	100.00

US Dollar Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 199,427	Allegro CLO II-S 3.812% 21/10/2028	197,333	0.04
BONDS				USD 250,000	Allegro CLO XI 4.588% 19/1/2033	244,673	0.04
Argentina				USD 250,000	AMMC CLO 21 4.038% 2/11/2030	248,326	0.04
USD 46,150	Genneia 8.75% 2/9/2027	43,340	0.01	USD 250,000	Anchorage Capital CLO 2013-1 3.705% 13/10/2030	248,414	0.05
USD 144,000	YPF 7% 15/12/2047	78,480	0.01	USD 250,000	Anchorage Capital CLO 2013-1 4.105% 13/10/2030	244,382	0.04
		121,820	0.02	USD 250,000	Anchorage Capital CLO 3-R 4.293% 28/1/2031	244,142	0.04
Austria				USD 250,000	Anchorage Capital CLO 4-R 3.843% 28/1/2031	247,294	0.04
USD 200,000	BRF 4.35% 29/9/2026	182,921	0.03	USD 250,000	Anchorage Capital CLO 4-R 4.643% 28/1/2031	236,871	0.04
USD 85,000	Suzano Austria 3.125% 15/1/2032	67,321	0.01	USD 600,000	Anchorage Capital CLO 5-R 3.962% 15/1/2030	587,489	0.10
USD 40,000	Suzano Austria 3.75% 15/1/2031	34,000	0.01	USD 250,000	Anchorage Capital CLO 5-R 4.362% 15/1/2030	242,887	0.04
		284,242	0.05	USD 250,000	Apidos CLO XXIV 3.66% 20/10/2030	245,960	0.04
Brazil				USD 250,000	Apidos CLO XXXI 4.062% 15/4/2031	239,448	0.04
USD 200,000	Banco Votorantim 4% 24/9/2022	199,902	0.04	USD 250,000	Bain Capital Credit CLO 2021-3 5.883% 24/7/2034	232,442	0.04
USD 47,000	Oi 10% 27/7/2025	21,620	0.00	USD 250,000	Bardot CLO 5.759% 22/10/2032	234,296	0.04
		221,522	0.04	USD 500,000	Benefit Street Partners CLO V-B 3.8% 20/4/2031	492,935	0.09
British Virgin Islands				USD 245,097	BlueMountain CLO 2013-2 3.939% 22/10/2030	242,719	0.04
USD 200,000	RKPF Overseas 2020 A 5.2% 12/1/2026	82,000	0.02	USD 700,000	BlueMountain CLO 2015-3 3.71% 20/4/2031	690,580	0.12
USD 240,000	TSMC Global 2.25% 23/4/2031	200,387	0.04	USD 250,000	Brookside Mill CLO 2013-1 4.09% 17/1/2028	249,061	0.05
		282,387	0.06	USD 250,000	Brookside Mill CLO 2013-1 5.39% 17/1/2028	242,060	0.04
Canada				USD 250,000	Canyon CLO 2020-3 4.212% 15/1/2034	237,132	0.04
USD 21,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	18,832	0.00	USD 250,000	Carbone Clo 3.85% 20/1/2031	246,563	0.04
USD 68,387	Air Canada 2017-1 Class AA Pass Through Trust 3.3% 15/7/2031	61,296	0.01	USD 248,466	Carlyle Global Market Strategies CLO 2013-3 3.612% 15/10/2030	245,825	0.04
USD 55,000	Bausch Health 5.75% 15/8/2027	40,431	0.01	USD 250,000	CBAM 2017-1 5.11% 20/7/2030	242,709	0.04
USD 154,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	137,659	0.03	USD 200,000	China Aoyuan 7.95% 19/2/2023	13,657	0.00
USD 67,000	Masonite International 5.375% 1/2/2028	62,170	0.01	USD 250,000	CIFC Funding 2012-II-R 3.96% 20/1/2028	246,223	0.04
USD 14,000	Mattamy 5.25% 15/12/2027	12,348	0.00	USD 250,000	CIFC Funding 2014-II-R 5.583% 24/4/2030	235,286	0.04
USD 639,000	Rogers Communications 3.8% 15/3/2032	586,398	0.10	USD 250,000	CIFC Funding 2015-III 3.888% 19/4/2029	240,682	0.04
USD 416,000	Rogers Communications 4.55% 15/3/2052	371,715	0.07	USD 500,000	CIFC Funding 2017-I 4.432% 23/4/2029	492,120	0.09
USD 87,000	Suncor Energy 6.5% 15/6/2038	95,549	0.01	USD 840,000	CIFC Funding 2018-I 3.74% 18/4/2031	825,930	0.15
		1,386,398	0.24	USD 250,000	Clear Creek CLO 3.91% 20/10/2030	247,108	0.04
Cayman Islands				USD 500,000	Deer Creek Clo 2017-1 3.89% 20/10/2030	495,200	0.09
USD 250,000	ACAS CLO 2015-1 4.34% 18/10/2028	240,747	0.04	USD 1,450,000	Dryden 53 CLO 3.632% 15/1/2031	1,434,283	0.25
USD 320,000	AGL CLO 12 3.87% 20/7/2034	313,091	0.06				
USD 270,000	AGL CLO 14 3.882% 2/12/2034	263,870	0.05				
USD 250,000	AGL CLO 3 5.812% 15/1/2033	235,209	0.04				
USD 250,000	AGL CLO 7 3.712% 15/7/2034	243,947	0.04				
USD 500,000	AGL Core CLO 4 3.78% 20/4/2033	490,171	0.09				
USD 250,000	AIMCO CLO Series 2015-A 4.34% 17/10/2034	240,720	0.04				
USD 250,000	AIMCO CLO Series 2017-A 3.76% 20/4/2034	242,248	0.04				
USD 250,000	AIMCO CLO Series 2017-A 4.81% 20/4/2034	234,383	0.04				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 227,671	Dryden XXVI Senior Loan Fund 3.412% 15/4/2029	224,794	0.04	USD 260,000	Riserva Clo 3.8% 18/1/2034	253,989	0.05
USD 250,000	Eaton Vance CLO 2018-1 4.712% 15/10/2030	238,487	0.04	USD 1,750,000	Rockford Tower CLO 2017-3 3.9% 20/10/2030	1,735,893	0.30
USD 200,000	Fantasia 0% 5/7/2022***	18,685	0.00	USD 750,000	Rockford Tower CLO 2018-1 4.084% 20/5/2031	740,143	0.13
USD 500,000	Flatiron CLO 18 3.692% 17/4/2031	493,790	0.09	USD 500,000	Rockford Tower CLO 2018-1 4.704% 20/5/2031	485,112	0.09
USD 250,000	Galaxy XXII CLO 3.94% 16/4/2034	244,129	0.04	USD 250,000	Rockford Tower CLO 2018-1 5.984% 20/5/2031	227,065	0.04
USD 250,000	Generate CLO 2 3.909% 22/1/2031	246,713	0.04	USD 250,000	Rockford Tower CLO 2018-2 3.87% 20/10/2031	246,291	0.04
USD 250,000	Gilbert Park CLO 4.462% 15/10/2030	240,026	0.04	USD 463,141	Romark WM-R 3.74% 20/4/2031	458,232	0.08
USD 250,000	Gilbert Park CLO 5.462% 15/10/2030	237,665	0.04	USD 250,000	RR 19 9.012% 15/10/2035	230,793	0.04
USD 1,563,000	Goldentree Loan Opportunities X 3.83% 20/7/2031	1,543,459	0.27	USD 250,000	RR 3 3.602% 15/1/2030	246,982	0.04
USD 1,250,000	Goldentree Loan Opportunities XI 3.81% 18/1/2031	1,239,577	0.22	USD 250,000	RR 5 4.162% 15/10/2031	245,962	0.04
USD 740,000	Goldentree Loan Management US CLO 1 3.84% 20/10/2034	724,433	0.13	USD 250,000	Signal Peak CLO 5 3.893% 25/4/2031	247,071	0.04
USD 247,195	Grippen Park CLO 3.97% 20/1/2030	245,216	0.04	USD 250,000	Sitka 6.75% 6/7/2026	238,049	0.04
USD 200,000	Grupo Aval 4.375% 4/2/2030	161,940	0.03	USD 250,000	Symphony CLO XXVI 3.79% 20/4/2033	244,735	0.04
USD 169,700	ICG US CLO 2015-1 3.878% 19/10/2028	168,346	0.03	USD 250,000	Tiaa Clo III 3.89% 16/1/2031	247,777	0.04
USD 250,000	LCM XIV 3.75% 20/7/2031	245,396	0.04	USD 1,250,000	TICP CLO IX 3.85% 20/1/2031	1,238,961	0.22
USD 6,948	LoanCore 2018-CRE1 Issuer 3.521% 15/5/2028	6,952	0.00	USD 250,000	TICP CLO XI 3.89% 20/10/2031	245,786	0.04
USD 263,732	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	226,122	0.04	USD 150,000	TRINITAS CLO IV 4.14% 18/10/2031	146,142	0.03
USD 237,633	Madison Park Funding XIII 3.688% 19/4/2030	235,435	0.04	USD 500,000	Trinitas CLO XIV 4.783% 25/1/2034	483,455	0.09
USD 750,000	Madison Park Funding XLI 4.409% 22/4/2027	728,211	0.13	USD 500,000	Trinitas CLO XIV 5.783% 25/1/2034	490,638	0.09
USD 370,000	Madison Park Funding XXVI 4.006% 29/7/2030	366,779	0.07	USD 743,224	Voya CLO 2014-4 3.583% 14/7/2031	732,956	0.13
USD 200,000	Modern Land China 9.8% 11/4/2023	33,000	0.01	USD 500,000	Voya Clo 2017-4 3.642% 15/10/2030	493,276	0.09
USD 250,000	MP CLO III 3.96% 20/10/2030	247,879	0.04	USD 250,000	Wellfleet CLO 2017-3 4.69% 17/1/2031	234,065	0.04
USD 500,000	Neuberger Berman Loan Advisers CLO 26 3.66% 18/10/2030	492,970	0.09	USD 250,000	York CLO 1 4.409% 22/10/2029	241,456	0.04
USD 250,000	Neuberger Berman Loan Advisers CLO 26 4.14% 18/10/2030	242,712	0.04	USD 200,000	Yuzhou 6% 25/10/2023	15,000	0.00
USD 816,000	OHA Loan Funding 2013-2 3.998% 23/5/2031	806,522	0.14			35,710,149	6.23
USD 250,000	OZLM VI 4.49% 17/4/2031	241,442	0.04	Chile			
USD 250,000	OZLM XII 4.382% 30/4/2027	248,373	0.05	USD 200,000	VTR Comunicaciones 4.375% 15/4/2029	121,000	0.02
USD 500,000	OZLM XVIII 3.532% 15/4/2031	492,231	0.09	Colombia			
USD 750,000	Palmer Square CLO 2014-1 3.87% 17/1/2031	743,018	0.13	USD 294,000	Colombia Government International Bond 4.5% 15/3/2029	257,995	0.04
USD 250,000	Palmer Square CLO 2018-1 3.77% 18/4/2031	246,497	0.04	COP 544,000,000	Colombian TES 7% 26/3/2031	90,757	0.02
USD 350,000	Palmer Square CLO 2018-2 3.84% 16/7/2031	344,774	0.06	COP 474,000,000	Colombian TES 7.25% 18/10/2034	75,563	0.01
USD 250,000	Pikes Peak CLO 1 3.963% 24/7/2031	246,331	0.04	USD 292,000	Ecopetrol 6.875% 29/4/2030	270,830	0.05
				USD 200,000	Empresas Publicas de Medellin 4.25% 18/7/2029	165,414	0.03
						860,559	0.15
				Denmark			
				USD 274,000	Danske Bank 1.171% 8/12/2023	271,159	0.05

***This security is in default, see Note 2(b).

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Guernsey				EUR 250,000	Penta CLO 11 2.45% 15/11/2034	243,512	0.04
USD 304,000	Credit Suisse Funding Guernsey 3.8% 15/9/2022	304,002	0.05	EUR 250,000	Rockfield Park CLO 5.952% 16/7/2034	214,425	0.04
Indonesia				EUR 250,000	Rockford Tower Europe CLO 2018-1 5.36% 20/12/2031	216,345	0.04
USD 200,000	Indonesia Government International Bond 2.85% 14/2/2030	183,999	0.03	EUR 250,000	RRE 9 Loan Management 1.7% 15/10/2036	233,531	0.04
USD 401,000	Indonesia Government International Bond 3.05% 12/3/2051	305,762	0.06	GBP 179,639	Scorpio European Loan Conduit No. 34 3.913% 17/5/2029	207,616	0.04
		489,761	0.09	EUR 250,000	Sound Point Euro CLO II Funding 6.382% 26/1/2036	218,918	0.04
Ireland				EUR 100,000	St Paul's CLO XII 1.6% 15/4/2033	94,499	0.02
EUR 250,000	Alme Loan Funding V 5.41% 15/7/2031	218,283	0.04			7,079,026	1.24
EUR 297,000	Ares European CLO XII 1.747% 20/4/2032	282,665	0.05	Italy			
USD 220,000	ASG Finance Designated Activity 7.875% 3/12/2024	202,950	0.04	EUR 196,549	Cassia 2022-1 2.891% 22/5/2034	190,980	0.03
EUR 100,000	Avoca CLO XV 1.05% 15/4/2031	94,707	0.02	Japan			
EUR 500,000	Avoca CLO XVIII 1.75% 15/4/2031	473,327	0.08	USD 200,000	Mizuho Financial 2.201% 10/7/2031	162,165	0.03
EUR 100,000	Avoca CLO XX 5.75% 15/7/2032	87,235	0.01	USD 664,000	Nissan Motor 4.81% 17/9/2030	597,617	0.10
EUR 100,000	Avoca CLO XXII 1.3% 15/4/2035	92,167	0.01	USD 244,000	Nomura 2.608% 14/7/2031	196,295	0.03
EUR 250,000	Avoca CLO XXII 2.9% 15/4/2035	221,611	0.04	USD 1,068,000	Takeda Pharmaceutical 2.05% 31/3/2030	898,618	0.16
EUR 250,000	Avoca CLO XXII 5.23% 15/4/2035	207,266	0.03			1,854,695	0.32
EUR 250,000	Avoca CLO XXIII 3.05% 15/4/2034	228,427	0.04	Luxembourg			
EUR 250,000	Bluemountain Euro 2021-2 CLO 1.75% 15/10/2035	237,359	0.04	USD 226,000	Atento Luxco 1 8% 10/2/2026	108,261	0.02
EUR 300,000	BlueMountain Fuji CLO III 2.9% 15/1/2031	276,987	0.05	USD 586,000	EIG Pearl 4.387% 30/11/2046	476,125	0.08
EUR 100,000	CIFC European Funding CLO II 1.6% 15/4/2033	94,786	0.02	USD 75,000	Gol Finance 7% 31/1/2025	45,962	0.01
EUR 250,000	CVC Cordatus Loan Fund IV 1.691% 22/2/2034	232,562	0.04	USD 180,000	Millicom International Cellular 6.625% 15/10/2026	176,911	0.03
EUR 250,000	CVC Cordatus Loan Fund V 1.542% 21/7/2030	240,129	0.04	USD 200,000	Simpar Europe 5.2% 26/1/2031	163,252	0.03
EUR 250,000	CVC Cordatus Loan Fund XX 3% 22/6/2034	225,236	0.04			970,511	0.17
EUR 250,000	CVC Cordatus Loan Fund XX 5.61% 22/6/2034	209,055	0.04	Mexico			
EUR 250,000	CVC Cordatus Loan Fund XXI 5.93% 22/9/2034	210,796	0.04	USD 200,000	Banco Mercantil del Norte 5.875% 24/1/2171	173,750	0.03
EUR 250,000	Dartry Park CLO 3.562% 28/1/2034	231,270	0.04	USD 200,000	Banco Mercantil del Norte 6.625% 24/1/2171	170,973	0.03
EUR 250,000	Euro-Galaxy III CLO 3.395% 24/4/2034	233,824	0.04	USD 19,000	Grupo Televisa SAB 6.625% 15/1/2040	20,555	0.00
EUR 250,000	Fidelity Grand Harbour CLO 2021-1 3.6% 15/10/2034	233,000	0.04	MXN 5,700,000	Mexican Bonos 8.5% 31/5/2029	274,344	0.05
EUR 100,000	Henley CLO IV 1.495% 25/4/2034	92,809	0.01	MXN 7,200,000	Mexican Bonos 8.5% 18/11/2038	340,156	0.06
EUR 250,000	Henley CLO IV 3.145% 25/4/2034	225,385	0.04	MXV 1,980	Mexican Udibonos 4.5% 22/11/2035	75,933	0.01
EUR 250,000	Madison Park Euro Funding XIV 3.6% 15/7/2032	238,892	0.04	USD 544,000	Mexico Government International Bond 2.659% 24/5/2031	452,064	0.08
EUR 250,000	Madison Park Euro Funding XVI 3.2% 25/5/2034	227,459	0.04	USD 919,000	Mexico Government International Bond 4.5% 31/1/2050	732,753	0.13
EUR 250,000	Man GLG Euro CLO 3.5% 15/10/2032	236,335	0.04	USD 233,000	Operadora de Servicios Mega de Sofom ER 8.25% 11/2/2025	138,405	0.03
EUR 100,000	OCP Euro CLO 2017-2 1.35% 15/1/2032	95,658	0.02	USD 600,000	Petroleos Mexicanos 6.7% 16/2/2032	467,040	0.08
				USD 59,000	Petroleos Mexicanos 6.875% 16/10/2025	57,401	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
MXN 2,706,800	Petroleos Mexicanos 7.19% 12/9/2024	122,205	0.02		United Kingdom		
USD 226,000	Petroleos Mexicanos 8.75% 2/6/2029	208,203	0.04	USD 228,000	Anglo American Capital 2.875% 17/3/2031	188,365	0.03
		3,233,782	0.57	USD 937,000	Anglo American Capital 5.625% 1/4/2030	938,159	0.17
	Netherlands			USD 139,957	Avianca Midco 2 9% 1/12/2028	118,264	0.02
EUR 240,000	Digital Dutch Finco 1% 15/1/2032	179,151	0.03	USD 1,459,000	BAE Systems 3.4% 15/4/2030	1,337,210	0.23
EUR 200,000	Digital Dutch Finco 1.5% 15/3/2030	165,806	0.03	USD 417,000	Barclays 4.375% 12/1/2026	409,584	0.07
USD 851,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	689,631	0.12	USD 352,000	Barclays 5.304% 9/8/2026	350,953	0.06
USD 261,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	211,044	0.04	USD 314,000	HSBC 4.583% 19/6/2029	297,229	0.05
USD 83,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	73,556	0.01	USD 109,962	SCC Power 4% 17/5/2032	11,271	0.00
USD 1,150,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	1,091,781	0.19	USD 203,007	SCC Power 8% 31/12/2028	83,233	0.02
USD 349,000	Shell International Finance 3.875% 13/11/2028	343,609	0.06			3,734,268	0.65
		2,754,578	0.48		United States		
	Oman			USD 552,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	519,197	0.09
USD 200,000	Oman Government International Bond 6.75% 28/10/2027	209,000	0.04	USD 200,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	174,080	0.03
	Panama			USD 100,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	92,505	0.02
USD 352,000	Panama Government International Bond 3.875% 17/3/2028	339,079	0.06	USD 100,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	84,309	0.01
USD 445,000	Panama Government International Bond 4.5% 1/4/2056	345,617	0.06	USD 210,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	172,441	0.03
		684,696	0.12	USD 200,000	280 Park Avenue 2017-280P Mortgage Trust 3.906% 15/9/2034	190,777	0.03
	Peru			USD 230,000	280 Park Avenue 2017-280P Mortgage Trust 4.489% 15/9/2034	218,205	0.04
USD 200,000	InRetail Consumer 3.25% 22/3/2028	172,570	0.03	USD 118,000	AbbVie 2.3% 21/11/2022	117,777	0.02
USD 324,000	Peruvian Government International Bond 3.55% 10/3/2051	243,029	0.04	USD 278,000	AbbVie 2.6% 21/11/2024	268,897	0.05
USD 236,000	Peruvian Government International Bond 4.125% 25/8/2027	231,983	0.04	USD 327,000	AbbVie 4.25% 21/11/2049	291,715	0.05
		647,582	0.11	USD 73,000	AbbVie 4.45% 14/5/2046	66,934	0.01
	Philippines			USD 406,000	AbbVie 4.5% 14/5/2035	391,714	0.07
USD 552,000	Philippine Government International Bond 3% 1/2/2028	532,680	0.09	USD 384,000	AbbVie 4.55% 15/3/2035	371,598	0.06
USD 282,000	Philippine Government International Bond 3.2% 6/7/2046	219,255	0.04	USD 138,000	AbbVie 4.85% 15/6/2044	132,497	0.02
		751,935	0.13	USD 136,000	AbbVie 4.875% 14/11/2048	133,221	0.02
	Russian Federation			USD 231,000	AEP Texas 3.45% 15/5/2051	179,536	0.03
RUB 30,039,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	158,935	0.03	USD 112,000	AEP Texas 3.95% 1/6/2028	108,091	0.02
	Thailand			USD 41,000	AEP Texas 4.15% 1/5/2049	35,023	0.01
USD 200,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	174,545	0.03	USD 138,000	AEP Transmission 2.75% 15/8/2051	98,071	0.02
	Turkey			USD 225,000	AEP Transmission 3.15% 15/9/2049	172,813	0.03
USD 81,410	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/9/2028	67,629	0.01	USD 112,000	AEP Transmission 3.65% 1/4/2050	93,569	0.02
	United Arab Emirates			USD 180,000	AEP Transmission 3.8% 15/6/2049	155,277	0.03
USD 200,000	NBK Tier 1 3.625% 24/8/2171	175,375	0.03	USD 58,000	AEP Transmission 4.5% 15/6/2052	55,997	0.01
				USD 88,000	Aetna 4.5% 15/5/2042	79,347	0.01
				USD 444,000	Agilent Technologies 2.1% 4/6/2030	368,614	0.07
				USD 7,203	Ajax Mortgage Loan Trust 2018-B 0% 26/2/2057	5,213	0.00

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,174,076	Ajax Mortgage Loan Trust 2019-G 3% 25/9/2059	1,157,267	0.20	USD 150,851	American Airlines 2016-3 Class AA Pass Through Trust 3% 15/4/2030	136,109	0.02
USD 456,946	Ajax Mortgage Loan Trust 2019-H 3% 25/11/2059	450,568	0.08	USD 54,298	American Airlines 2017-1 Class AA Pass Through Trust 3.65% 15/8/2030	49,862	0.01
USD 1,182,733	Ajax Mortgage Loan Trust 2020-A 2.375% 25/12/2059	1,156,542	0.20	USD 77,841	American Airlines 2017-1 Class B Pass Through Trust 4.95% 15/8/2026	71,886	0.01
USD 122,569	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	120,771	0.02	USD 162,419	American Airlines 2019-1 Class B Pass Through Trust 3.85% 15/8/2029	135,350	0.02
USD 467,913	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	453,914	0.08	USD 37,148	American Home Mortgage Assets Trust 2007-1 1.559% 25/2/2047	16,183	0.00
USD 1,494,245	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	1,413,194	0.25	USD 124,000	American International 4.375% 30/6/2050	112,159	0.02
USD 107,000	Alabama Power 3.45% 1/10/2049	85,411	0.01	USD 158,000	American International 4.75% 1/4/2048	150,960	0.03
USD 179,000	Alabama Power 3.75% 1/3/2045	150,392	0.03	USD 170,000	American Municipal Power 8.084% 15/2/2050	241,447	0.04
USD 27,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	23,605	0.00	USD 114,000	American Tower 2.1% 15/6/2030	92,687	0.02
USD 119,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	113,369	0.02	USD 4,000	American Tower 3.375% 15/5/2024	3,937	0.00
USD 207,000	Alexandria Real Estate Equities 2.95% 15/3/2034	175,302	0.03	USD 1,206,000	American Tower 3.8% 15/8/2029	1,120,871	0.20
USD 262,055	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	254,658	0.04	USD 6,000	American Tower 3.95% 15/3/2029	5,652	0.00
USD 335,189	Alternative Loan Trust 2006-OA14 2.589% 25/11/2046	270,430	0.05	USD 271,000	American Transmission Systems 2.65% 15/1/2032	229,416	0.04
USD 400,683	Alternative Loan Trust 2006-OA16 2.824% 25/10/2046	362,729	0.06	USD 500,000	Amgen 4.05% 18/8/2029	489,284	0.08
USD 76,169	Alternative Loan Trust 2006-OA9 2.568% 20/7/2046	58,856	0.01	USD 60,000	Amgen 4.2% 22/2/2052	53,033	0.01
USD 498,845	Alternative Loan Trust 2007-14T2 6% 25/7/2037	289,989	0.05	USD 397,000	Amgen 4.4% 1/5/2045	360,939	0.06
USD 138,435	Alternative Loan Trust 2007-9T1 6% 25/5/2037	78,163	0.01	USD 289,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.7% 1/2/2036	281,623	0.05
EUR 605,000	Altria 3.125% 15/6/2031	528,884	0.09	USD 188,000	Anheuser-Busch InBev Worldwide 4.439% 6/10/2048	170,168	0.03
USD 15,000	Altria 3.4% 6/5/2030	13,075	0.00	USD 534,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	546,558	0.10
USD 135,000	Altria 4.5% 2/5/2043	103,700	0.02	USD 879,000	Aon 4.5% 15/12/2028	873,868	0.15
USD 401,000	Altria 5.8% 14/2/2039	378,779	0.07	USD 237,000	Apple 2.4% 20/8/2050	167,041	0.03
USD 523,000	Amazon.com 2.5% 3/6/2050	370,247	0.06	USD 378,000	Apple 2.8% 8/2/2061	270,329	0.05
USD 45,652	Ambac Assurance 5.1% 7/6/2171	46,052	0.01	USD 81,000	Apple 3.85% 4/5/2043	75,069	0.01
USD 170,000	Ameren Illinois 3.25% 15/3/2050	133,220	0.02	USD 1,911,586	APS Resecuritization Trust 2016-1 3.188% 31/7/2057	738,152	0.13
USD 29,805	American Airlines 2013-2 Class A Pass Through Trust 4.95% 15/7/2024	29,317	0.00	USD 80,587	APS Resecuritization Trust 2016-3 5.294% 27/9/2046	81,582	0.01
USD 37,937	American Airlines 2015-2 Class AA Pass Through Trust 3.6% 22/3/2029	34,752	0.01	USD 148,000	Aramark Services 5% 1/2/2028	136,578	0.02
USD 208,980	American Airlines 2015-2 Class B Pass Through Trust 4.4% 22/3/2025	201,264	0.04	USD 650,000	AREIT 2022-CRE7 4.538% 17/6/2039	646,196	0.11
USD 821,536	American Airlines 2016-1 Class AA Pass Through Trust 3.575% 15/7/2029	742,849	0.13	USD 146,005	Argent Mortgage Loan Trust 2005-W1 2.924% 25/5/2035	129,281	0.02
USD 184,204	American Airlines 2016-1 Class B Pass Through Trust 5.25% 15/7/2025	170,541	0.03	USD 95,000	Ashford Hospitality Trust 2018-ASHF 4.491% 15/4/2035	90,183	0.02
USD 69,006	American Airlines 2016-2 Class AA Pass Through Trust 3.2% 15/12/2029	59,991	0.01	USD 467,000	Ashford Hospitality Trust 2018-ASHF 5.491% 15/4/2035	433,424	0.08
				USD 2,000,000	AT&T 0% 27/11/2022	1,979,968	0.35
				USD 629,000	AT&T 2.55% 1/12/2033	507,544	0.09
				USD 100,000	AT&T 2.75% 1/6/2031	86,172	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 839,000	AT&T 3.55% 15/9/2055	622,642	0.11	USD 229,000	Bank of America 3.366% 23/1/2026	221,820	0.04
USD 189,000	AT&T 3.65% 15/9/2059	140,085	0.02	USD 494,000	Bank of America 3.593% 21/7/2028	466,626	0.08
USD 275,000	AT&T 3.8% 1/12/2057	211,111	0.04	USD 325,000	Bank of America 3.97% 5/3/2029	309,192	0.05
USD 70,000	AT&T 3.85% 1/6/2060	53,819	0.01	USD 309,000	Bank of America 3.974% 7/2/2030	291,456	0.05
USD 434,000	AT&T 4.3% 15/2/2030	422,443	0.07	USD 245,000	Bank of America 4.271% 23/7/2029	235,688	0.04
USD 232,000	AT&T 4.3% 15/12/2042	202,204	0.04	USD 1,587,000	Bank of America 4.571% 27/4/2033	1,532,103	0.27
USD 237,000	AT&T 4.5% 15/5/2035	224,000	0.04	USD 1,188,000	Bank of America 5.015% 22/7/2033	1,184,882	0.21
USD 53,000	Atmos Energy 4.125% 15/3/2049	48,120	0.01	USD 100,000	Bank of America 5.875% 15/9/2170	90,750	0.02
USD 217,000	Autodesk 2.4% 15/12/2031	180,639	0.03	USD 200,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2016-UBS10 5.005% 15/7/2049	190,760	0.03
USD 206,000	Autodesk 3.5% 15/6/2027	199,453	0.03	USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.736% 15/2/2050	23,699	0.00
USD 287,000	Baltimore Gas and Electric 2.9% 15/6/2050	213,153	0.04	USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 1.393% 15/2/2050	48,010	0.01
USD 205,000	Baltimore Gas and Electric 3.5% 15/8/2046	170,126	0.03	USD 125,000	Bank of New York Mellon 4.625% 20/3/2171	115,305	0.02
USD 103,000	Baltimore Gas and Electric 3.75% 15/8/2047	89,084	0.02	USD 600,000	BankAmerica Manufactured Housing Contract Trust 7.366% 10/12/2025	168,961	0.03
USD 50,000	Baltimore Gas and Electric 4.55% 1/6/2052	48,735	0.01	USD 200,000	Bay Area Toll Authority 7.043% 1/4/2050	270,333	0.05
USD 350,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	314,084	0.06	USD 83,163	Bayview Commercial Asset Trust 2005-3 2.924% 25/11/2035	76,183	0.01
USD 900,000	BAMLL Commercial Mortgage Trust 2017-SCH 3.792% 15/11/2033	861,255	0.15	USD 174,160	Bayview Commercial Asset Trust 2005-4 2.894% 25/1/2036	159,149	0.03
USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 3.892% 15/11/2032	95,512	0.02	USD 8,215	Bayview Commercial Asset Trust 2005-4 3.119% 25/1/2036	7,491	0.00
USD 300,000	BAMLL Commercial Mortgage Trust 2017-SCH 4.392% 15/11/2032	286,938	0.05	USD 30,062	Bayview Commercial Asset Trust 2006-2 2.864% 25/7/2036	27,701	0.01
USD 100,000	BAMLL Commercial Mortgage Trust 2018-DSNY 3.742% 15/9/2034	96,115	0.02	USD 12,422	Bayview Commercial Asset Trust 2006-3 2.819% 25/10/2036	11,645	0.00
USD 410,000	BAMLL Commercial Mortgage Trust 2018-DSNY 4.092% 15/9/2034	392,488	0.07	USD 353,635	Bayview Commercial Asset Trust 2006-4 2.789% 25/12/2036	328,631	0.06
USD 510,000	BANK 2017-BNK9 3.538% 15/11/2054	489,740	0.09	USD 195,299	Bayview Commercial Asset Trust 2007-1 2.714% 25/3/2037	179,980	0.03
USD 453,000	Bank of America 1.658% 11/3/2027	406,883	0.07	USD 705,245	Bayview Commercial Asset Trust 2007-2 2.714% 25/7/2037	628,253	0.11
USD 1,405,000	Bank of America 1.734% 22/7/2027	1,257,369	0.22	USD 559,270	Bayview Commercial Asset Trust 2007-6 3.944% 25/12/2037	518,738	0.09
USD 325,000	Bank of America 2.299% 21/7/2032	262,086	0.05	USD 216,628	Bayview Commercial Asset Trust 2008-2 4.944% 25/4/2038	212,675	0.04
USD 691,000	Bank of America 2.456% 22/10/2025	661,953	0.12	USD 605,578	Bayview Financial Revolving Asset Trust 2004-B 3.493% 28/5/2039	519,283	0.09
USD 404,000	Bank of America 2.496% 13/2/2031	341,527	0.06	USD 69,130	Bayview Financial Revolving Asset Trust 2004-B 3.793% 28/5/2039	52,459	0.01
USD 790,000	Bank of America 2.551% 4/2/2028	717,990	0.13	USD 30,609	Bayview Financial Revolving Asset Trust 2005-E 3.493% 28/12/2040	30,042	0.01
USD 916,000	Bank of America 2.572% 20/10/2032	752,768	0.13	USD 916,000	BBCMS 2017-DELC Mortgage Trust 5.016% 15/8/2036	882,025	0.15
USD 165,000	Bank of America 2.651% 11/3/2032	138,205	0.02				
USD 283,000	Bank of America 2.687% 22/4/2032	237,014	0.04				
USD 1,021,000	Bank of America 2.972% 4/2/2033	865,022	0.15				
USD 421,000	Bank of America 3.194% 23/7/2030	377,082	0.07				

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 104,000	BBCMS 2017-DELC Mortgage Trust 6.016% 15/8/2036	99,066	0.02	USD 1,304,000	Broadcom 4.926% 15/5/2037	1,175,857	0.21
USD 118,384	BBCMS Trust 2015-SRCH 3.312% 10/8/2035	112,632	0.02	USD 18,000	Buckeye Partners 3.95% 1/12/2026	16,107	0.00
USD 147,722	BCAP Trust 2007-AA4 3.89% 25/6/2047	80,748	0.01	USD 227,000	Burlington Northern Santa Fe 3.3% 15/9/2051	185,346	0.03
USD 118,927	BCMSC Trust 2000-A 7.575% 15/6/2030	18,697	0.00	USD 128,000	Burlington Northern Santa Fe 4.4% 15/3/2042	123,042	0.02
USD 110,398	BCMSC Trust 2000-A 7.83% 15/6/2030	17,921	0.00	USD 167,000	Burlington Northern Santa Fe 4.45% 15/1/2053	163,137	0.03
USD 79,834	BCMSC Trust 2000-A 8.29% 15/6/2030	13,697	0.00	USD 290,000	BWAY 2013-1515 Mortgage Trust 3.446% 10/3/2033	270,786	0.05
USD 33,078	Bear Stearns ALT-A Trust 2006-6 2.764% 25/11/2036	27,757	0.01	USD 798,933	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	770,033	0.13
USD 164,533	Bear Stearns ALT-A Trust 2007-1 2.764% 25/1/2047	146,450	0.03	USD 500,000	BWAY 2013-1515 Mortgage Trust 4.058% 10/3/2033	448,823	0.08
USD 87,494	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	64,359	0.01	USD 30,000	BXP Trust 2017-CC 3.67% 13/8/2037	25,822	0.00
USD 134,632	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	99,636	0.02	USD 60,000	BXP Trust 2017-CC 3.67% 13/8/2037	48,495	0.01
USD 78,404	Bear Stearns Asset Backed I Trust 2006-HE1 3.464% 25/12/2035	113,407	0.02	USD 30,000	BXP Trust 2017-GM 3.539% 13/6/2039	26,154	0.00
USD 78,456	Bear Stearns Asset Backed I Trust 2006-HE7 2.784% 25/9/2036	76,031	0.01	USD 50,000	BXP Trust 2017-GM 3.539% 13/6/2039	42,521	0.01
USD 12,912	Bear Stearns Asset Backed I Trust 2007-FS1 2.784% 25/5/2035	12,771	0.00	USD 44,000	Caesars Entertainment 4.625% 15/10/2029	35,736	0.01
USD 57,473	Bear Stearns Asset Backed I Trust 2007-HE2 2.584% 25/3/2037	53,818	0.01	USD 397,000	Cameron LNG 3.302% 15/1/2035	339,456	0.06
USD 40,022	Bear Stearns Asset Backed I Trust 2007-HE3 2.694% 25/4/2037	53,290	0.01	USD 706,000	Cameron LNG 3.402% 15/1/2038	604,717	0.11
USD 461,548	Bear Stearns Asset Backed I Trust 2007-HE3 2.794% 25/4/2037	452,860	0.08	USD 323,000	Capital One Financial 3.273% 1/3/2030	285,972	0.05
USD 14,930	Bear Stearns Mortgage Funding Trust 2007-AR2 2.614% 25/3/2037	13,845	0.00	USD 97,708	Carrington Mortgage Loan Trust Series 2006-NC3 2.594% 25/8/2036	93,243	0.02
USD 27,200	Bear Stearns Mortgage Funding Trust 2007-AR3 2.584% 25/3/2037	23,700	0.00	USD 256,875	Carrington Mortgage Loan Trust Series 2007-FRE1 2.704% 25/2/2037	245,775	0.04
USD 350,000	Benchmark 2018-B5 Mortgage Trust 3.944% 15/7/2051	338,976	0.06	USD 182,000	CCO / CCO Capital 4.75% 1/3/2030	157,740	0.03
USD 114,000	Berkshire Hathaway Finance 2.85% 15/10/2050	84,316	0.01	USD 160,000	CCO / CCO Capital 5.375% 1/6/2029	147,375	0.03
USD 100,000	BHMS 2018-ATLS 3.641% 15/7/2035	97,164	0.02	USD 40,000	CD 2017-CD3 Mortgage Trust 3.631% 10/2/2050	38,016	0.01
USD 360,000	BHMS 2018-ATLS 4.291% 15/7/2035	345,439	0.06	USD 100,000	CD 2017-CD5 Mortgage Trust 3.956% 15/8/2050	92,833	0.02
USD 185,000	Biogen 2.25% 1/5/2030	152,193	0.03	USD 130,000	Cedar Fair 5.25% 15/7/2029	118,734	0.02
USD 237,000	Biogen 3.15% 1/5/2050	163,804	0.03	USD 130,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	122,653	0.02
USD 274,000	Blackstone Private Credit Fund 3.25% 15/3/2027	235,808	0.04	USD 96,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	94,175	0.02
USD 313,000	Blackstone Private Credit Fund 4% 15/1/2029	271,007	0.05	USD 817,000	Celanese US 5.9% 5/7/2024	824,333	0.14
USD 101,000	BP Capital Markets America 3.001% 17/3/2052	74,257	0.01	USD 140,000	CenterPoint Energy Houston Electric 2.35% 1/4/2031	121,781	0.02
USD 178,000	Bristol-Myers Squibb 3.7% 15/3/2052	152,585	0.03	USD 116,000	CenterPoint Energy Houston Electric 3.35% 1/4/2051	95,326	0.02
USD 339,000	Broadcom 3.469% 15/4/2034	276,478	0.05	USD 158,000	CenterPoint Energy Houston Electric 3.6% 1/3/2052	135,498	0.02
USD 111,000	Broadcom 4.15% 15/11/2030	101,987	0.02				
USD 250,000	Broadcom 4.15% 15/4/2032	226,481	0.04				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 37,000	CenterPoint Energy Houston Electric 3.95% 1/3/2048	33,440	0.01	USD 783,942	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	393,554	0.07
USD 266,000	CenterPoint Energy Resources 1.75% 1/10/2030	218,221	0.04	USD 150,000	Cheniere Corpus Christi 2.742% 31/12/2039	118,030	0.02
USD 330,000	CFCRE Commercial Mortgage Trust 2016-C4 0.854% 10/5/2058	7,725	0.00	USD 60,000	Cheniere Corpus Christi 3.7% 15/11/2029	55,431	0.01
USD 100,000	CFCRE Commercial Mortgage Trust 2018-TAN 4.236% 15/2/2033	99,027	0.02	USD 932,000	Cheniere Corpus Christi 5.125% 30/6/2027	933,161	0.16
USD 100,000	CFCRE Commercial Mortgage Trust 2018-TAN 4.69% 15/2/2033	98,186	0.02	USD 291,000	Cheniere Corpus Christi 5.875% 31/3/2025	297,196	0.05
USD 100,000	CFCRE Commercial Mortgage Trust 2018-TAN 6.661% 15/2/2033	96,876	0.02	USD 482,000	Cheniere Corpus Christi 7% 30/6/2024	495,733	0.09
USD 14,000	Charles River Laboratories International 4.25% 1/5/2028	12,855	0.00	USD 7,297	CHL Mortgage Pass-Through Trust 2004-29 2.984% 25/2/2035	6,759	0.00
USD 312,000	Charles Schwab 4% 1/3/2171	251,642	0.04	USD 1,225,349	CHL Mortgage Pass-Through Trust 2006-OA4 1.819% 25/4/2046	411,745	0.07
USD 125,000	Charter Communications Operating / Charter Communications Operating Capital 3.5% 1/3/2042	87,282	0.02	USD 18,660	CHL Mortgage Pass-Through Trust 2006-OA5 2.844% 25/4/2046	17,687	0.00
USD 450,000	Charter Communications Operating / Charter Communications Operating Capital 3.7% 1/4/2051	305,700	0.05	USD 343,458	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	163,947	0.03
USD 96,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	62,855	0.01	USD 77,000	Churchill Downs 4.75% 15/1/2028	69,614	0.01
USD 121,000	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	84,310	0.01	USD 153,000	Churchill Downs 5.5% 1/4/2027	146,934	0.03
USD 541,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	360,522	0.06	USD 122,000	Cigna 3.875% 15/10/2047	100,438	0.02
USD 201,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	178,876	0.03	USD 604,000	Cigna 4.5% 25/2/2026	606,672	0.11
USD 161,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/12/2061	115,689	0.02	USD 139,047	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	112,261	0.02
USD 191,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	152,298	0.03	USD 257,000	Citigroup 2.52% 3/11/2032	209,704	0.04
USD 228,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	195,767	0.03	USD 942,000	Citigroup 2.976% 5/11/2030	826,587	0.14
USD 69,000	Charter Communications Operating / Charter Communications Operating Capital 5.75% 1/4/2048	61,981	0.01	USD 877,000	Citigroup 3.07% 24/2/2028	814,371	0.14
USD 866,000	Charter Communications Operating / Charter Communications Operating Capital 6.484% 23/10/2045	838,652	0.15	USD 462,000	Citigroup 3.668% 24/7/2028	437,865	0.08
USD 166,000	Charter Communications Operating / Charter Communications Operating Capital 6.834% 23/10/2055	167,988	0.03	USD 426,000	Citigroup 3.785% 17/3/2033	385,316	0.07
				USD 178,000	Citigroup 3.875% 18/5/2171	156,006	0.03
				USD 119,000	Citigroup 3.98% 20/3/2030	111,982	0.02
				USD 387,000	Citigroup 4.412% 31/3/2031	371,255	0.06
				USD 141,000	Citigroup 4.658% 24/5/2028	139,830	0.02
				USD 233,000	Citigroup 4.91% 24/5/2033	230,592	0.04
				USD 100,000	Citigroup Commercial Mortgage Trust 2013-375P 3.635% 10/5/2035	95,530	0.02
				USD 250,000	Citigroup Commercial Mortgage Trust 2015-GC27 3.772% 10/2/2048	237,862	0.04
				USD 50,000	Citigroup Commercial Mortgage Trust 2017-C4 3.471% 12/10/2050	47,743	0.01
				USD 180,000	Citigroup Commercial Mortgage Trust 2018-C6 4.412% 10/11/2051	179,982	0.03
				USD 215,793	Citigroup Mortgage Loan Trust 2007-AHL2 2.644% 25/5/2037	160,520	0.03
				USD 98,125	Citigroup Mortgage Loan Trust 2007-AHL2 2.714% 25/5/2037	73,333	0.01
				USD 406,043	Citigroup Mortgage Loan Trust 2007-AHL3 2.614% 25/7/2045	298,532	0.05
				USD 26,408	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	23,751	0.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 83,000	Citizens Financial 3.25% 30/4/2030	73,638	0.01	USD 199,471	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	13,198	0.00
USD 200,000	City of San Antonio TX Electric & Gas Systems Revenue 5.808% 1/2/2041	231,122	0.04	USD 260,000	Crown Castle 2.1% 1/4/2031	209,566	0.04
USD 160,000	Clear Channel Outdoor 5.125% 15/8/2027	143,366	0.02	USD 283,000	Crown Castle 2.25% 15/1/2031	231,809	0.04
USD 194,000	CNH Industrial Capital 4.2% 15/1/2024	193,230	0.03	USD 202,000	Crown Castle 2.5% 15/7/2031	167,151	0.03
USD 7,000	Comcast 1.95% 15/1/2031	5,853	0.00	USD 715,000	Crown Castle 3.1% 15/11/2029	635,878	0.11
USD 279,000	Comcast 2.65% 1/2/2030	249,775	0.04	USD 34,000	Crown Castle 3.15% 15/7/2023	33,778	0.01
USD 572,000	Comcast 3.4% 15/7/2046	454,206	0.08	USD 153,000	Crown Castle 3.3% 1/7/2030	136,765	0.02
USD 76,000	Comcast 4% 15/8/2047	66,395	0.01	USD 122,000	Crown Castle 3.8% 15/2/2028	115,697	0.02
USD 308,000	Comcast 4.2% 15/8/2034	297,204	0.05	USD 67,000	Crown Castle 4.45% 15/2/2026	66,817	0.01
USD 222,000	Comcast 4.25% 15/1/2033	217,017	0.04	USD 69,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	68,065	0.01
USD 400,000	COMM 2013-GAM 3.531% 10/2/2028	351,546	0.06	USD 50,000	Csail 2015-C2 Commercial Mortgage Trust 3.504% 15/6/2057	48,605	0.01
USD 16,605	COMM 2014-CCRE18 Mortgage Trust 3.55% 15/7/2047	16,307	0.00	USD 800,000	CSAIL 2016-C5 Commercial Mortgage Trust 4.463% 15/11/2048	767,034	0.13
USD 365,457	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	357,349	0.06	USD 1,910,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.26% 15/11/2050	21,847	0.00
USD 10,000,000	COMM 2015-3BP Mortgage Trust 0.168% 10/2/2035	21,250	0.00	USD 70,000	CSAIL 2018-C14 Commercial Mortgage Trust 5.087% 15/11/2051	63,382	0.01
USD 1,285,295	COMM 2015-CCRE25 Mortgage Trust 0.966% 10/8/2048	25,192	0.00	USD 20,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.224% 15/8/2051	19,707	0.00
USD 72,000	COMM 2015-CCRE25 Mortgage Trust 4.678% 10/8/2048	66,297	0.01	USD 30,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.898% 15/8/2051	27,823	0.01
USD 130,000	COMM 2015-LC23 Mortgage Trust 3.774% 10/10/2048	127,283	0.02	USD 51,986	CSFB Mortgage-Backed Pass-Through Certificates Series 2005-10 3.794% 25/11/2035	10,465	0.00
USD 125,000	Commercial Metals 4.375% 15/3/2032	106,110	0.02	USD 100,000	CSMC 2017-TIME 3.646% 13/11/2039	89,584	0.02
USD 153,000	Commonwealth Edison 3.125% 15/3/2051	118,879	0.02	USD 82,605	CSMC Mortgage-Backed Trust 2007-5 7% 25/8/2037	50,224	0.01
USD 205,000	Commonwealth Edison 3.2% 15/11/2049	162,156	0.03	USD 36,408	CSMC Series 2014-4R 2.459% 27/2/2036	38,019	0.01
USD 500,000	Connecticut Avenue Trust 2022-R01 5.333% 25/12/2041	461,536	0.08	USD 100,000	CSMC Trust 2017-CALI 3.904% 10/11/2032	93,565	0.02
USD 19,559	Conseco Finance 4.891% 15/11/2032	21,105	0.00	USD 100,000	CSX 2.5% 15/5/2051	68,055	0.01
USD 53,891	Conseco Finance 7.5% 1/3/2030	24,069	0.00	USD 275,000	CSX 4.3% 1/3/2048	254,286	0.05
USD 48,989	Conseco Finance 7.53% 15/3/2028	48,970	0.01	USD 83,000	CSX 4.65% 1/3/2068	77,230	0.01
USD 50,613	Conseco Finance 7.86% 1/3/2030	23,477	0.00	USD 553,000	CVS Health 3.75% 1/4/2030	521,422	0.09
USD 108,833	Conseco Finance Securitizations 8.31% 1/5/2032	26,089	0.00	USD 512,000	CVS Health 5.125% 20/7/2045	497,586	0.09
USD 484,000	Consumers Energy 3.75% 15/2/2050	423,395	0.07	USD 244,903	CWABS Asset-backed Certificates Series 2007-12 3.284% 25/8/2047	238,182	0.04
USD 80,000	Consumers Energy 4.2% 1/9/2052	75,232	0.01	USD 11,247	CWABS Asset-Backed Certificates Trust 2004-5 3.344% 25/10/2034	10,829	0.00
USD 634	Countrywide Asset-Backed Certificates 2.664% 25/12/2025	1,500	0.00	USD 2,147	CWABS Asset-Backed Certificates Trust 2006-11 2.604% 25/9/2046	2,138	0.00
USD 352,945	Countrywide Asset-Backed Certificates 2.944% 25/1/2046	334,107	0.06	USD 81,620	CWABS Asset-Backed Certificates Trust 2006-11 2.704% 25/12/2036	75,953	0.01
USD 188,000	Cox Communications 3.6% 15/6/2051	143,442	0.02	USD 492,011	CWABS Asset-Backed Certificates Trust 2006-18 2.894% 25/3/2037	395,273	0.07
USD 585,379	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	260,547	0.05	USD 5,059	CWHEQ Home Equity Loan Trust Series 2006-S3 6.019% 25/1/2029	7,608	0.00
USD 22,499	Credit-Based Asset Servicing and Securitization 3.022% 25/12/2036	19,244	0.00				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,586	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	6,881	0.00	USD 402,000	DTE Electric 3.95% 1/3/2049	365,068	0.06
USD 58,543	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 2.581% 15/5/2035	57,530	0.01	USD 400,000	Duke Energy 4.3% 15/3/2028	393,231	0.07
USD 3,505	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 2.581% 15/5/2035	3,376	0.00	USD 294,000	Duke Energy Carolinas 3.2% 15/8/2049	231,812	0.04
USD 16,710	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 2.691% 15/12/2033	16,737	0.00	USD 328,000	Duke Energy Carolinas 3.875% 15/3/2046	288,367	0.05
USD 24,051	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 2.541% 15/11/2036	23,094	0.00	USD 1,057,000	Duke Energy Florida 2.5% 1/12/2029	944,879	0.16
USD 900,000	DBGS 2018-5BP Mortgage Trust 3.371% 15/6/2033	863,123	0.15	USD 100,000	Duke Energy Progress 2.5% 15/8/2050	69,341	0.01
USD 219,303	DBGS 2018-BIOD Mortgage Trust 4.369% 15/5/2035	210,345	0.04	USD 769,000	Duke Energy Progress 3.45% 15/3/2029	736,372	0.13
USD 70,000	DBJPM 16-C1 Mortgage Trust 3.276% 10/5/2049	67,077	0.01	USD 557,000	Duke Realty 1.75% 1/2/2031	453,033	0.08
USD 290,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	267,753	0.05	USD 311,000	DuPont de Nemours 4.493% 15/11/2025	314,130	0.06
USD 100,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	91,090	0.02	USD 135,000	Eaton 4.7% 23/8/2052	132,801	0.02
USD 122,000	Dell International / EMC 3.45% 15/12/2051	82,133	0.01	USD 182,000	Ecolab 2.75% 18/8/2055	129,915	0.02
USD 67,000	Dell International / EMC 4.9% 1/10/2026	67,474	0.01	USD 42,000	Edison International 2.4% 15/9/2022	41,973	0.01
USD 20,000	Dell International / EMC 8.35% 15/7/2046	24,638	0.00	USD 138,000	Electronic Arts 1.85% 15/2/2031	113,869	0.02
USD 479,000	Delta Air Lines 2019-1 Class AA Pass Through Trust 3.204% 25/10/2025	464,443	0.08	USD 980,000	Energy Transfer 3.6% 1/2/2023	978,915	0.17
USD 475	Deutsche ALT-A 5.674% 27/1/2037	479	0.00	USD 368,000	Energy Transfer 3.9% 15/5/2024	363,904	0.06
USD 476,872	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4/DE 2.784% 25/8/2047	498,476	0.09	USD 200,000	Energy Transfer 4.2% 15/9/2023	199,685	0.03
USD 230,000	Devon Energy 4.75% 15/5/2042	209,379	0.04	USD 640,000	Energy Transfer 5% 15/5/2050	554,428	0.10
USD 231,000	Devon Energy 5% 15/6/2045	215,176	0.04	USD 335,000	Energy Transfer 5.95% 1/12/2025	343,995	0.06
USD 81,000	Devon Energy 5.25% 15/10/2027	82,324	0.01	USD 165,000	Energy Transfer 6.25% 15/4/2049	163,705	0.03
USD 180,000	Devon Energy 5.6% 15/7/2041	179,783	0.03	USD 279,000	Energy Transfer 6.5% 1/2/2042	285,034	0.05
USD 71,000	Devon Energy 5.85% 15/12/2025	73,410	0.01	USD 60,000	Energy Transfer / Regency Energy Finance 4.5% 1/11/2023	60,012	0.01
USD 15,000	Devon Energy 5.875% 15/6/2028	15,476	0.00	USD 288,000	Entergy Louisiana 4.2% 1/9/2048	262,320	0.05
USD 144,000	Devon Energy 8.25% 1/8/2023	148,005	0.03	USD 180,000	Enterprise Products Operating 3.125% 31/7/2029	164,244	0.03
USD 718,000	Diamondback Energy 3.25% 1/12/2026	691,202	0.12	USD 169,000	Enterprise Products Operating 3.3% 15/2/2053	125,518	0.02
USD 2,238,000	Diamondback Energy 3.5% 1/12/2029	2,042,465	0.36	USD 115,000	Enterprise Products Operating 5.95% 1/2/2041	121,255	0.02
USD 209,000	Diamondback Energy 4.25% 15/3/2052	173,748	0.03	USD 9,000	Equinix 1% 15/9/2025	8,129	0.00
USD 594,000	Diamondback Energy 4.4% 24/3/2051	508,695	0.09	USD 240,000	Equinix 2.5% 15/5/2031	198,821	0.03
USD 120,000	Discover Financial Services 4.5% 30/1/2026	118,757	0.02	USD 400,000	Equinix 3.2% 18/11/2029	360,559	0.06
EUR 509,000	Discovery Communications 1.9% 19/3/2027*	462,523	0.08	USD 977,000	Equinix 3.9% 15/4/2032	894,568	0.16
				USD 19,000	Exelon 4.1% 15/3/2052	16,613	0.00
				USD 140,000	Exelon 4.45% 15/4/2046	126,610	0.02
				USD 42,000	Exelon 5.1% 15/6/2045	42,060	0.01
				USD 380,000	FactSet Research Systems 3.45% 1/3/2032	334,544	0.06
				USD 4,124,609	Fannie Mae Pool 1.5% 1/11/2041	3,512,078	0.61
				USD 2,092,061	Fannie Mae Pool 1.5% 1/12/2041	1,774,102	0.31
				USD 451,881	Fannie Mae Pool 1.5% 1/10/2050	372,472	0.07
				USD 392,148	Fannie Mae Pool 1.5% 1/11/2050	323,265	0.06
				USD 522,371	Fannie Mae Pool 1.5% 1/3/2051	430,377	0.08
				USD 14,405	Fannie Mae Pool 2% 1/10/2031	13,538	0.00
				USD 71,241	Fannie Mae Pool 2% 1/11/2031	66,956	0.01
				USD 4,285	Fannie Mae Pool 2% 1/11/2031	4,028	0.00
				USD 23,810	Fannie Mae Pool 2% 1/11/2031	22,379	0.00
				USD 82,596	Fannie Mae Pool 2% 1/11/2031	77,644	0.01

* All or a portion of this security represents a security on loan.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 19,502	Fannie Mae Pool 2% 1/12/2031	18,330	0.00	USD 37,247	Fannie Mae Pool 2.5% 1/8/2028	36,036	0.01
USD 129,672	Fannie Mae Pool 2% 1/3/2032	121,875	0.02	USD 3,766	Fannie Mae Pool 2.5% 1/2/2030	3,624	0.00
USD 241,981	Fannie Mae Pool 2% 1/3/2037	224,317	0.04	USD 4,354	Fannie Mae Pool 2.5% 1/2/2030	4,189	0.00
USD 221,544	Fannie Mae Pool 2% 1/12/2041	196,131	0.03	USD 14,880	Fannie Mae Pool 2.5% 1/2/2030	14,397	0.00
USD 147,803	Fannie Mae Pool 2% 1/2/2042	130,851	0.02	USD 32,042	Fannie Mae Pool 2.5% 1/3/2030	30,831	0.01
USD 1,456,975	Fannie Mae Pool 2% 1/3/2042	1,289,865	0.23	USD 26,198	Fannie Mae Pool 2.5% 1/4/2030	25,209	0.00
USD 223,419	Fannie Mae Pool 2% 1/4/2042	197,855	0.03	USD 13,974	Fannie Mae Pool 2.5% 1/5/2030	13,448	0.00
USD 103,076	Fannie Mae Pool 2% 1/9/2050	89,478	0.02	USD 29,740	Fannie Mae Pool 2.5% 1/7/2030	28,616	0.01
USD 197,274	Fannie Mae Pool 2% 1/9/2050	171,342	0.03	USD 5,500	Fannie Mae Pool 2.5% 1/7/2030	5,292	0.00
USD 354,497	Fannie Mae Pool 2% 1/10/2050	308,262	0.05	USD 16,289	Fannie Mae Pool 2.5% 1/7/2030	15,674	0.00
USD 84,959	Fannie Mae Pool 2% 1/11/2050	73,629	0.01	USD 23,462	Fannie Mae Pool 2.5% 1/8/2030	22,579	0.00
USD 113,688	Fannie Mae Pool 2% 1/12/2050	98,804	0.02	USD 53,820	Fannie Mae Pool 2.5% 1/8/2030	51,794	0.01
USD 359,442	Fannie Mae Pool 2% 1/12/2050	312,008	0.05	USD 33,817	Fannie Mae Pool 2.5% 1/8/2030	32,539	0.01
USD 260,550	Fannie Mae Pool 2% 1/2/2051	225,830	0.04	USD 43,584	Fannie Mae Pool 2.5% 1/8/2030	42,066	0.01
USD 236,123	Fannie Mae Pool 2% 1/3/2051	204,614	0.04	USD 37,872	Fannie Mae Pool 2.5% 1/9/2030	36,445	0.01
USD 128,849	Fannie Mae Pool 2% 1/3/2051	111,977	0.02	USD 48,935	Fannie Mae Pool 2.5% 1/9/2030	47,086	0.01
USD 150,958	Fannie Mae Pool 2% 1/4/2051	131,404	0.02	USD 2,959	Fannie Mae Pool 2.5% 1/11/2030	2,847	0.00
USD 204,308	Fannie Mae Pool 2% 1/4/2051	177,028	0.03	USD 41,430	Fannie Mae Pool 2.5% 1/11/2030	39,864	0.01
USD 202,852	Fannie Mae Pool 2% 1/4/2051	176,292	0.03	USD 37,006	Fannie Mae Pool 2.5% 1/11/2030	35,606	0.01
USD 78,513	Fannie Mae Pool 2% 1/4/2051	68,250	0.01	USD 46,418	Fannie Mae Pool 2.5% 1/11/2030	44,668	0.01
USD 592,221	Fannie Mae Pool 2% 1/8/2051	513,128	0.09	USD 38,387	Fannie Mae Pool 2.5% 1/11/2030	36,937	0.01
USD 967,391	Fannie Mae Pool 2% 1/8/2051	838,169	0.15	USD 23,105	Fannie Mae Pool 2.5% 1/3/2031	22,401	0.00
USD 627,468	Fannie Mae Pool 2% 1/8/2051	543,671	0.10	USD 47,981	Fannie Mae Pool 2.5% 1/6/2031	46,170	0.01
USD 401,021	Fannie Mae Pool 2% 1/11/2051	348,078	0.06	USD 36,410	Fannie Mae Pool 2.5% 1/7/2031	35,035	0.01
USD 612,631	Fannie Mae Pool 2% 1/11/2051	530,730	0.09	USD 4,748	Fannie Mae Pool 2.5% 1/8/2031	4,568	0.00
USD 118,173	Fannie Mae Pool 2% 1/11/2051	102,730	0.02	USD 25,456	Fannie Mae Pool 2.5% 1/10/2031	24,495	0.00
USD 120,177	Fannie Mae Pool 2% 1/11/2051	104,467	0.02	USD 55,737	Fannie Mae Pool 2.5% 1/10/2031	53,631	0.01
USD 213,347	Fannie Mae Pool 2% 1/11/2051	185,393	0.03	USD 29,719	Fannie Mae Pool 2.5% 1/10/2031	28,598	0.01
USD 402,460	Fannie Mae Pool 2% 1/11/2051	349,069	0.06	USD 89,486	Fannie Mae Pool 2.5% 1/10/2031	86,109	0.02
USD 2,259,623	Fannie Mae Pool 2% 1/11/2051	1,955,749	0.34	USD 47,103	Fannie Mae Pool 2.5% 1/11/2031	45,325	0.01
USD 178,467	Fannie Mae Pool 2% 1/12/2051	154,910	0.03	USD 10,230	Fannie Mae Pool 2.5% 1/11/2031	9,844	0.00
USD 276,588	Fannie Mae Pool 2% 1/12/2051	240,316	0.04	USD 5,981	Fannie Mae Pool 2.5% 1/11/2031	5,755	0.00
USD 417,358	Fannie Mae Pool 2% 1/12/2051	361,555	0.06	USD 7,826	Fannie Mae Pool 2.5% 1/11/2031	7,530	0.00
USD 423,898	Fannie Mae Pool 2% 1/12/2051	367,221	0.06	USD 1,926	Fannie Mae Pool 2.5% 1/11/2031	1,853	0.00
USD 78,105	Fannie Mae Pool 2% 1/12/2051	68,288	0.01	USD 4,603	Fannie Mae Pool 2.5% 1/11/2031	4,429	0.00
USD 412,239	Fannie Mae Pool 2% 1/12/2051	356,511	0.06	USD 8,322	Fannie Mae Pool 2.5% 1/2/2032	8,008	0.00
USD 380,880	Fannie Mae Pool 2% 1/1/2052	330,930	0.06	USD 34,486	Fannie Mae Pool 2.5% 1/3/2032	33,184	0.01
USD 299,478	Fannie Mae Pool 2% 1/1/2052	260,201	0.05	USD 191,981	Fannie Mae Pool 2.5% 1/8/2032	184,733	0.03
USD 330,047	Fannie Mae Pool 2% 1/1/2052	286,772	0.05	USD 346,136	Fannie Mae Pool 2.5% 1/2/2033	333,076	0.06
USD 488,564	Fannie Mae Pool 2% 1/1/2052	425,312	0.07	USD 288,958	Fannie Mae Pool 2.5% 1/10/2035	275,765	0.05
USD 88,884	Fannie Mae Pool 2% 1/1/2052	77,081	0.01	USD 284,964	Fannie Mae Pool 2.5% 1/10/2035	271,432	0.05
USD 193,873	Fannie Mae Pool 2% 1/2/2052	168,511	0.03	USD 607,906	Fannie Mae Pool 2.5% 1/11/2035	579,067	0.10
USD 443,837	Fannie Mae Pool 2% 1/2/2052	385,638	0.07	USD 813,632	Fannie Mae Pool 2.5% 1/12/2035	775,061	0.14
USD 982,793	Fannie Mae Pool 2% 1/2/2052	853,005	0.15	USD 909,363	Fannie Mae Pool 2.5% 1/12/2035	866,307	0.15
USD 229,542	Fannie Mae Pool 2% 1/2/2052	199,442	0.04	USD 296,746	Fannie Mae Pool 2.5% 1/7/2050	269,021	0.05
USD 1,738,341	Fannie Mae Pool 2% 1/2/2052	1,493,946	0.26	USD 505,631	Fannie Mae Pool 2.5% 1/7/2050	456,836	0.08
USD 204,747	Fannie Mae Pool 2% 1/3/2052	177,708	0.03	USD 499,866	Fannie Mae Pool 2.5% 1/7/2050	451,634	0.08
USD 374,906	Fannie Mae Pool 2% 1/3/2052	324,670	0.06	USD 507,162	Fannie Mae Pool 2.5% 1/7/2050	458,216	0.08
USD 141,974	Fannie Mae Pool 2% 1/3/2052	123,357	0.02	USD 591,217	Fannie Mae Pool 2.5% 1/8/2050	534,210	0.09
USD 13,287	Fannie Mae Pool 2.5% 1/9/2027	12,918	0.00	USD 487,505	Fannie Mae Pool 2.5% 1/8/2050	440,503	0.08
USD 20,990	Fannie Mae Pool 2.5% 1/9/2027	20,403	0.00	USD 147,964	Fannie Mae Pool 2.5% 1/8/2050	134,075	0.02
USD 5,750	Fannie Mae Pool 2.5% 1/2/2028	5,576	0.00	USD 337,856	Fannie Mae Pool 2.5% 1/11/2050	306,316	0.05
USD 12,711	Fannie Mae Pool 2.5% 1/4/2028	12,324	0.00	USD 91,448	Fannie Mae Pool 2.5% 1/11/2050	82,907	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 81,731	Fannie Mae Pool 2.5% 1/1/2051	73,769	0.01	USD 48,682	Fannie Mae Pool 3% 1/5/2036	47,396	0.01
USD 795,330	Fannie Mae Pool 2.5% 1/9/2051	716,671	0.13	USD 6,309	Fannie Mae Pool 3% 1/10/2036	6,092	0.00
USD 245,310	Fannie Mae Pool 2.5% 1/11/2051	221,609	0.04	USD 51,501	Fannie Mae Pool 3% 1/11/2036	49,730	0.01
USD 518,821	Fannie Mae Pool 2.5% 1/1/2052	467,968	0.08	USD 20,837	Fannie Mae Pool 3% 1/11/2036	20,121	0.00
USD 631,441	Fannie Mae Pool 2.5% 1/1/2052	569,159	0.10	USD 65,570	Fannie Mae Pool 3% 1/12/2036	63,450	0.01
USD 951,849	Fannie Mae Pool 2.5% 1/1/2052	857,664	0.15	USD 49,141	Fannie Mae Pool 3% 1/12/2036	47,555	0.01
USD 296,088	Fannie Mae Pool 2.5% 1/1/2052	267,410	0.05	USD 169,969	Fannie Mae Pool 3% 1/5/2043	162,128	0.03
USD 252,730	Fannie Mae Pool 2.5% 1/1/2052	226,923	0.04	USD 365,449	Fannie Mae Pool 3% 1/7/2043	348,738	0.06
USD 476,886	Fannie Mae Pool 2.5% 1/1/2052	429,033	0.08	USD 8,035	Fannie Mae Pool 3% 1/6/2046	7,625	0.00
USD 633,300	Fannie Mae Pool 2.5% 1/1/2052	570,634	0.10	USD 40,040	Fannie Mae Pool 3% 1/6/2046	37,984	0.01
USD 791,572	Fannie Mae Pool 2.5% 1/1/2052	712,784	0.12	USD 6,746	Fannie Mae Pool 3% 1/11/2046	6,388	0.00
USD 715,008	Fannie Mae Pool 2.5% 1/1/2052	644,982	0.11	USD 239,303	Fannie Mae Pool 3% 1/12/2046	226,474	0.04
USD 144,210	Fannie Mae Pool 2.5% 1/2/2052	130,080	0.02	USD 141,641	Fannie Mae Pool 3% 1/2/2047	133,993	0.02
USD 513,857	Fannie Mae Pool 2.5% 1/2/2052	463,190	0.08	USD 740,718	Fannie Mae Pool 3% 1/8/2050	691,967	0.12
USD 608,459	Fannie Mae Pool 2.5% 1/2/2052	548,277	0.10	USD 501,854	Fannie Mae Pool 3% 1/11/2051	468,081	0.08
USD 100,313	Fannie Mae Pool 2.5% 1/2/2052	90,609	0.02	USD 223,344	Fannie Mae Pool 3% 1/12/2051	208,728	0.04
USD 12,921	Fannie Mae Pool 3% 1/4/2028	12,658	0.00	USD 719,329	Fannie Mae Pool 3% 1/3/2052	672,429	0.12
USD 15,098	Fannie Mae Pool 3% 1/5/2028	14,779	0.00	USD 57,848	Fannie Mae Pool 3% 1/4/2052	54,159	0.01
USD 34,728	Fannie Mae Pool 3% 1/10/2028	33,947	0.01	USD 91,955	Fannie Mae Pool 3% 1/5/2052	85,813	0.02
USD 33,982	Fannie Mae Pool 3% 1/4/2029	33,347	0.01	USD 47,937	Fannie Mae Pool 3.5% 1/3/2029	47,534	0.01
USD 43,706	Fannie Mae Pool 3% 1/5/2029	42,889	0.01	USD 34,684	Fannie Mae Pool 3.5% 1/8/2030	34,347	0.01
USD 56,496	Fannie Mae Pool 3% 1/6/2029	55,438	0.01	USD 29,098	Fannie Mae Pool 3.5% 1/11/2032	28,749	0.01
USD 35,071	Fannie Mae Pool 3% 1/9/2029	34,415	0.01	USD 17,908	Fannie Mae Pool 3.5% 1/1/2033	17,692	0.00
USD 50,281	Fannie Mae Pool 3% 1/10/2029	49,339	0.01	USD 46,191	Fannie Mae Pool 3.5% 1/1/2042	45,165	0.01
USD 244,623	Fannie Mae Pool 3% 1/1/2030	240,042	0.04	USD 5,859	Fannie Mae Pool 3.5% 1/4/2042	5,724	0.00
USD 50,849	Fannie Mae Pool 3% 1/3/2030	49,895	0.01	USD 14,660	Fannie Mae Pool 3.5% 1/4/2042	14,289	0.00
USD 41,533	Fannie Mae Pool 3% 1/4/2030	40,759	0.01	USD 2,499	Fannie Mae Pool 3.5% 1/5/2042	2,439	0.00
USD 23,267	Fannie Mae Pool 3% 1/5/2030	22,834	0.00	USD 2,892	Fannie Mae Pool 3.5% 1/6/2042	2,820	0.00
USD 34,257	Fannie Mae Pool 3% 1/7/2030	33,613	0.01	USD 2,304	Fannie Mae Pool 3.5% 1/6/2042	2,252	0.00
USD 8,893	Fannie Mae Pool 3% 1/7/2030	8,727	0.00	USD 6,904	Fannie Mae Pool 3.5% 1/7/2042	6,746	0.00
USD 44,278	Fannie Mae Pool 3% 1/7/2030	43,451	0.01	USD 388,536	Fannie Mae Pool 3.5% 1/6/2044	380,031	0.07
USD 6,552	Fannie Mae Pool 3% 1/7/2030	6,413	0.00	USD 55,274	Fannie Mae Pool 3.5% 1/2/2045	54,021	0.01
USD 64,606	Fannie Mae Pool 3% 1/8/2030	63,391	0.01	USD 396,139	Fannie Mae Pool 3.5% 1/2/2045	387,336	0.07
USD 52,414	Fannie Mae Pool 3% 1/8/2030	51,429	0.01	USD 15,800	Fannie Mae Pool 3.5% 1/11/2046	15,357	0.00
USD 41,125	Fannie Mae Pool 3% 1/8/2030	40,353	0.01	USD 100,789	Fannie Mae Pool 3.5% 1/5/2047	98,208	0.02
USD 46,824	Fannie Mae Pool 3% 1/8/2030	45,945	0.01	USD 91,539	Fannie Mae Pool 3.5% 1/11/2047	88,623	0.02
USD 10,023	Fannie Mae Pool 3% 1/8/2030	9,835	0.00	USD 91,700	Fannie Mae Pool 3.5% 1/12/2047	88,847	0.02
USD 9,082	Fannie Mae Pool 3% 1/8/2030	8,912	0.00	USD 55,159	Fannie Mae Pool 3.5% 1/1/2048	53,530	0.01
USD 3,868	Fannie Mae Pool 3% 1/8/2030	3,787	0.00	USD 42,541	Fannie Mae Pool 3.5% 1/2/2048	41,243	0.01
USD 36,823	Fannie Mae Pool 3% 1/9/2030	36,136	0.01	USD 83,797	Fannie Mae Pool 3.5% 1/4/2048	82,508	0.01
USD 44,250	Fannie Mae Pool 3% 1/9/2030	43,425	0.01	USD 605,316	Fannie Mae Pool 3.5% 1/8/2050	587,158	0.10
USD 19,572	Fannie Mae Pool 3% 1/9/2030	19,185	0.00	USD 111,233	Fannie Mae Pool 3.5% 1/8/2050	107,252	0.02
USD 25,749	Fannie Mae Pool 3% 1/3/2031	25,108	0.00	USD 4,390,077	Fannie Mae Pool 3.5% 1/1/2051	4,256,044	0.74
USD 239,023	Fannie Mae Pool 3% 1/8/2031	234,463	0.04	USD 60,498	Fannie Mae Pool 4% 1/10/2033	60,806	0.01
USD 53,926	Fannie Mae Pool 3% 1/9/2031	52,917	0.01	USD 93,360	Fannie Mae Pool 4% 1/1/2036	94,033	0.02
USD 93,528	Fannie Mae Pool 3% 1/9/2032	91,809	0.02	USD 14,451	Fannie Mae Pool 4% 1/1/2041	14,440	0.00
USD 184,562	Fannie Mae Pool 3% 1/8/2035	179,903	0.03	USD 67,015	Fannie Mae Pool 4% 1/1/2042	67,329	0.01
USD 180,512	Fannie Mae Pool 3% 1/8/2035	175,954	0.03	USD 27,370	Fannie Mae Pool 4% 1/5/2042	27,496	0.01
USD 254,467	Fannie Mae Pool 3% 1/12/2035	248,066	0.04	USD 96,271	Fannie Mae Pool 4% 1/5/2042	96,571	0.02
USD 122,523	Fannie Mae Pool 3% 1/12/2035	119,429	0.02	USD 270,605	Fannie Mae Pool 4% 1/1/2044	271,767	0.05
USD 19,486	Fannie Mae Pool 3% 1/5/2036	18,971	0.00	USD 50,410	Fannie Mae Pool 4% 1/11/2046	50,016	0.01
USD 37,888	Fannie Mae Pool 3% 1/5/2036	36,887	0.01	USD 156,294	Fannie Mae Pool 4% 1/6/2047	156,271	0.03
USD 28,563	Fannie Mae Pool 3% 1/5/2036	27,807	0.01	USD 58,277	Fannie Mae Pool 4% 1/8/2047	58,055	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 11,989	Fannie Mae Pool 4% 1/9/2047	11,936	0.00	USD 203,954	Fannie Mae Pool 4.5% 1/1/2048	207,118	0.04
USD 14,199	Fannie Mae Pool 4% 1/10/2047	14,123	0.00	USD 90,212	Fannie Mae Pool 4.5% 1/4/2048	92,881	0.02
USD 55,982	Fannie Mae Pool 4% 1/10/2047	55,769	0.01	USD 252,697	Fannie Mae Pool 4.5% 1/5/2048	258,812	0.05
USD 69,619	Fannie Mae Pool 4% 1/1/2048	69,357	0.01	USD 823,958	Fannie Mae Pool 4.5% 1/5/2048	840,335	0.15
USD 21,586	Fannie Mae Pool 4% 1/4/2048	21,508	0.00	USD 42,015	Fannie Mae Pool 4.5% 1/7/2048	43,320	0.01
USD 24,803	Fannie Mae Pool 4% 1/5/2048	24,710	0.00	USD 157,564	Fannie Mae Pool 4.5% 1/8/2048	160,692	0.03
USD 17,734	Fannie Mae Pool 4% 1/6/2048	17,701	0.00	USD 128,927	Fannie Mae Pool 4.5% 1/11/2048	130,707	0.02
USD 17,804	Fannie Mae Pool 4% 1/7/2048	17,698	0.00	USD 1,087,900	Fannie Mae Pool 4.5% 1/2/2049	1,121,699	0.20
USD 137,098	Fannie Mae Pool 4% 1/8/2048	136,193	0.02	USD 1,004,047	Fannie Mae Pool 4.5% 1/5/2049	1,035,165	0.18
USD 98,999	Fannie Mae Pool 4% 1/8/2048	98,449	0.02	USD 168,958	Fannie Mae Pool 5% 1/2/2035	176,883	0.03
USD 17,159	Fannie Mae Pool 4% 1/8/2048	17,054	0.00	USD 10,949	Fannie Mae Pool 5% 1/9/2035	11,367	0.00
USD 44,649	Fannie Mae Pool 4% 1/8/2048	44,354	0.01	USD 145,571	Fannie Mae Pool 5% 1/7/2041	152,616	0.03
USD 108,077	Fannie Mae Pool 4% 1/9/2048	107,596	0.02	USD 271,161	Fannie Mae Pool 5% 1/12/2043	284,283	0.05
USD 51,230	Fannie Mae Pool 4% 1/10/2048	51,069	0.01	USD 16,799	Fannie Mae Pool 5% 1/8/2048	17,230	0.00
USD 147,457	Fannie Mae Pool 4% 1/1/2049	147,255	0.03	USD 19,006	Fannie Mae Pool 5% 1/9/2048	19,519	0.00
USD 479,190	Fannie Mae Pool 4% 1/9/2049	477,740	0.08	USD 44,638	Fannie Mae Pool 5% 1/9/2048	45,793	0.01
USD 216,167	Fannie Mae Pool 4% 1/3/2050	213,445	0.04	USD 182,799	Fannie Mae Pool 5% 1/5/2049	187,474	0.03
USD 17,814	Fannie Mae Pool 4% 1/4/2050	17,655	0.00	USD 100,070	Fannie Mae Pool 5.5% 1/2/2035	105,884	0.02
USD 119,598	Fannie Mae Pool 4% 1/4/2050	118,448	0.02	USD 179,501	Fannie Mae Pool 5.5% 1/9/2036	189,798	0.03
USD 197,268	Fannie Mae Pool 4% 1/5/2050	196,528	0.03	USD 93,772	Fannie Mae Pool 5.5% 1/8/2037	99,440	0.02
USD 245,539	Fannie Mae Pool 4% 1/6/2050	242,718	0.04	USD 116,660	Fannie Mae Pool 5.5% 1/9/2039	122,718	0.02
USD 226,339	Fannie Mae Pool 4% 1/9/2050	225,676	0.04	USD 7,996	Fannie Mae Pool 5.5% 1/4/2041	8,267	0.00
USD 63,936	Fannie Mae Pool 4% 1/9/2050	63,137	0.01	USD 26,101	Fannie Mae Pool 6% 1/2/2038	28,193	0.01
USD 24,950	Fannie Mae Pool 4% 1/11/2050	24,696	0.00	USD 9,789	Fannie Mae Pool 6% 1/3/2038	10,574	0.00
USD 977,301	Fannie Mae Pool 4% 1/1/2051	969,912	0.17	USD 27,833	Fannie Mae Pool 6% 1/5/2038	30,062	0.01
USD 1,004,770	Fannie Mae Pool 4% 1/3/2051	995,803	0.17	USD 7,075	Fannie Mae Pool 6% 1/10/2038	7,513	0.00
USD 2,396,769	Fannie Mae Pool 4% 1/5/2051	2,368,435	0.41	USD 6,256	Fannie Mae Pool 6% 1/10/2038	6,758	0.00
USD 2,673,754	Fannie Mae Pool 4% 1/10/2051	2,642,200	0.46	USD 17,351	Fannie Mae Pool 6% 1/10/2038	18,741	0.00
USD 6,331	Fannie Mae Pool 4.5% 1/2/2025	6,423	0.00	USD 11,264	Fannie Mae Pool 6% 1/12/2038	12,166	0.00
USD 1,452	Fannie Mae Pool 4.5% 1/4/2025	1,473	0.00	USD 198,162	Fannie Mae Pool 6% 1/7/2039	207,632	0.04
USD 4,507	Fannie Mae Pool 4.5% 1/7/2025	4,572	0.00	USD 43,329	Fannie Mae Pool 6% 1/4/2040	46,805	0.01
USD 18,167	Fannie Mae Pool 4.5% 1/6/2026	18,430	0.00	USD 5,133	Fannie Mae Pool 6% 1/9/2040	5,545	0.00
USD 17,905	Fannie Mae Pool 4.5% 1/7/2040	18,342	0.00	USD 10,362	Fannie Mae Pool 6% 1/6/2041	11,189	0.00
USD 19,811	Fannie Mae Pool 4.5% 1/7/2040	20,271	0.00	USD 73,921	Fannie Mae Pool 6.5% 1/5/2040	79,707	0.01
USD 20,614	Fannie Mae Pool 4.5% 1/3/2041	21,121	0.00	USD 272,119	FBR Securitization Trust 3.149% 25/11/2035	266,219	0.05
USD 7,601	Fannie Mae Pool 4.5% 1/7/2041	7,787	0.00	EUR 410,000	Fidelity National Information Services 1% 3/12/2028	349,922	0.06
USD 27,726	Fannie Mae Pool 4.5% 1/9/2041	28,408	0.01	USD 41,847	First Franklin Mortgage Loan Trust 2004-FFH3 3.494% 25/10/2034	39,295	0.01
USD 54,460	Fannie Mae Pool 4.5% 1/9/2042	55,790	0.01	USD 87,294	First Franklin Mortgage Loan Trust 2006-FF13 2.684% 25/10/2036	62,774	0.01
USD 39,523	Fannie Mae Pool 4.5% 1/9/2043	40,494	0.01	USD 51,146	First Franklin Mortgage Loan Trust 2006-FF13 2.764% 25/10/2036	36,924	0.01
USD 22,615	Fannie Mae Pool 4.5% 1/10/2043	23,146	0.00	USD 489,168	First Franklin Mortgage Loan Trust 2006-FF16 2.724% 25/12/2036	235,046	0.04
USD 252,580	Fannie Mae Pool 4.5% 1/11/2043	260,328	0.05	USD 209,987	First Franklin Mortgage Loan Trust 2006-FF17 2.594% 25/12/2036	197,927	0.03
USD 230,809	Fannie Mae Pool 4.5% 1/6/2044	236,388	0.04	USD 121,547	First Franklin Mortgage Loan Trust 2006-FFH1 3.044% 25/1/2036	114,126	0.02
USD 362,197	Fannie Mae Pool 4.5% 1/12/2044	372,883	0.07	USD 327,396	First Franklin Mortgage Loan Trust Series 2007-FF2 2.584% 25/3/2037	188,850	0.03
USD 106,885	Fannie Mae Pool 4.5% 1/7/2045	109,694	0.02	USD 61,000	FirstEnergy 2.05% 1/3/2025	57,106	0.01
USD 34,385	Fannie Mae Pool 4.5% 1/9/2045	35,401	0.01	USD 303,000	FirstEnergy 3.4% 1/3/2050	217,646	0.04
USD 143,907	Fannie Mae Pool 4.5% 1/11/2045	147,394	0.03				
USD 22,827	Fannie Mae Pool 4.5% 1/11/2045	23,501	0.00				
USD 2,429	Fannie Mae Pool 4.5% 1/11/2045	2,442	0.00				
USD 57,348	Fannie Mae Pool 4.5% 1/12/2045	58,736	0.01				
USD 341,287	Fannie Mae Pool 4.5% 1/7/2046	352,984	0.06				
USD 25,913	Fannie Mae Pool 4.5% 1/10/2047	26,196	0.00				
USD 90,221	Fannie Mae Pool 4.5% 1/11/2047	91,469	0.02				
USD 121,682	Fannie Mae Pool 4.5% 1/11/2047	123,573	0.02				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 68,000	FirstEnergy 4.4% 15/7/2027	64,897	0.01	USD 11,786	Freddie Mac Gold Pool 3% 1/10/2032	11,503	0.00
USD 798,000	FirstEnergy Transmission 4.55% 1/4/2049	710,737	0.12	USD 17,048	Freddie Mac Gold Pool 3% 1/11/2032	16,640	0.00
USD 189,000	Fiserv 3.5% 1/7/2029	174,033	0.03	USD 13,234	Freddie Mac Gold Pool 3% 1/12/2032	12,917	0.00
USD 275,763	Flagstar Mortgage Trust 2018-6RR 4.916% 25/10/2048	254,879	0.04	USD 29,466	Freddie Mac Gold Pool 3% 1/1/2043	28,149	0.01
USD 243,000	Florida Power & Light 2.875% 4/12/2051	183,446	0.03	USD 57,394	Freddie Mac Gold Pool 3% 1/3/2043	54,800	0.01
USD 557,000	Florida Power & Light 3.15% 1/10/2049	447,546	0.08	USD 17,511	Freddie Mac Gold Pool 3% 1/3/2043	16,709	0.00
USD 39,000	Ford Motor 3.25% 12/2/2032	30,621	0.01	USD 194,255	Freddie Mac Gold Pool 3% 1/8/2043	185,669	0.03
USD 42,609	Freddie Mac Gold Pool 2.5% 1/1/2029	41,297	0.01	USD 270,278	Freddie Mac Gold Pool 3% 1/12/2046	256,114	0.04
USD 31,298	Freddie Mac Gold Pool 2.5% 1/3/2030	30,151	0.01	USD 60,632	Freddie Mac Gold Pool 3% 1/12/2046	57,430	0.01
USD 35,669	Freddie Mac Gold Pool 2.5% 1/5/2030	34,359	0.01	USD 33,437	Freddie Mac Gold Pool 3% 1/12/2046	31,713	0.01
USD 57,249	Freddie Mac Gold Pool 2.5% 1/5/2030	55,150	0.01	USD 34,088	Freddie Mac Gold Pool 3% 1/12/2046	32,316	0.01
USD 11,537	Freddie Mac Gold Pool 2.5% 1/7/2030	11,114	0.00	USD 16,575	Freddie Mac Gold Pool 3% 1/12/2046	15,734	0.00
USD 12,567	Freddie Mac Gold Pool 2.5% 1/7/2030	12,105	0.00	USD 14,112	Freddie Mac Gold Pool 3.5% 1/2/2031	13,991	0.00
USD 3,603	Freddie Mac Gold Pool 2.5% 1/7/2030	3,471	0.00	USD 114,768	Freddie Mac Gold Pool 3.5% 1/4/2031	113,777	0.02
USD 4,033	Freddie Mac Gold Pool 2.5% 1/7/2030	3,885	0.00	USD 5,834	Freddie Mac Gold Pool 3.5% 1/4/2031	5,761	0.00
USD 63,636	Freddie Mac Gold Pool 2.5% 1/8/2030	61,301	0.01	USD 295,487	Freddie Mac Gold Pool 3.5% 1/4/2032	292,945	0.05
USD 54,628	Freddie Mac Gold Pool 2.5% 1/8/2030	52,623	0.01	USD 48,758	Freddie Mac Gold Pool 3.5% 1/4/2042	48,022	0.01
USD 49,305	Freddie Mac Gold Pool 2.5% 1/9/2030	47,495	0.01	USD 4,900	Freddie Mac Gold Pool 3.5% 1/5/2042	4,793	0.00
USD 96,358	Freddie Mac Gold Pool 2.5% 1/9/2030	92,823	0.02	USD 1,649	Freddie Mac Gold Pool 3.5% 1/5/2042	1,613	0.00
USD 1,301	Freddie Mac Gold Pool 2.5% 1/2/2031	1,250	0.00	USD 27,549	Freddie Mac Gold Pool 3.5% 1/8/2042	27,260	0.01
USD 131,846	Freddie Mac Gold Pool 2.5% 1/4/2031	127,012	0.02	USD 15,073	Freddie Mac Gold Pool 3.5% 1/8/2042	14,743	0.00
USD 23,603	Freddie Mac Gold Pool 3% 1/9/2027	23,241	0.00	USD 5,660	Freddie Mac Gold Pool 3.5% 1/10/2042	5,514	0.00
USD 13,673	Freddie Mac Gold Pool 3% 1/7/2028	13,463	0.00	USD 19,086	Freddie Mac Gold Pool 3.5% 1/6/2043	18,669	0.00
USD 15,982	Freddie Mac Gold Pool 3% 1/1/2030	15,699	0.00	USD 25,389	Freddie Mac Gold Pool 3.5% 1/6/2043	25,121	0.00
USD 19,943	Freddie Mac Gold Pool 3% 1/1/2030	19,589	0.00	USD 16,086	Freddie Mac Gold Pool 3.5% 1/7/2043	15,916	0.00
USD 69,369	Freddie Mac Gold Pool 3% 1/5/2030	68,139	0.01	USD 11,717	Freddie Mac Gold Pool 3.5% 1/1/2044	11,557	0.00
USD 130,005	Freddie Mac Gold Pool 3% 1/6/2030	127,703	0.02	USD 10,597	Freddie Mac Gold Pool 3.5% 1/9/2044	10,452	0.00
USD 67,896	Freddie Mac Gold Pool 3% 1/7/2030	66,572	0.01	USD 11,495	Freddie Mac Gold Pool 3.5% 1/9/2045	11,338	0.00
USD 9,820	Freddie Mac Gold Pool 3% 1/7/2030	9,646	0.00	USD 105,715	Freddie Mac Gold Pool 3.5% 1/3/2047	103,722	0.02
USD 9,695	Freddie Mac Gold Pool 3% 1/8/2030	9,523	0.00				
USD 16,072	Freddie Mac Gold Pool 3% 1/8/2030	15,787	0.00				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 139,874	Freddie Mac Gold Pool 3.5% 1/10/2047	138,392	0.02	USD 125,432	Freddie Mac Gold Pool 5.5% 1/7/2038	133,467	0.02
USD 164,756	Freddie Mac Gold Pool 3.5% 1/12/2047	163,029	0.03	USD 74,142	Freddie Mac Gold Pool 5.5% 1/6/2041	78,887	0.01
USD 21,772	Freddie Mac Gold Pool 3.5% 1/1/2048	21,544	0.00	USD 12	Freddie Mac Gold Pool 6% 1/1/2034	12	0.00
USD 33,222	Freddie Mac Gold Pool 3.5% 1/1/2048	32,332	0.01	USD 43,914	Freddie Mac Gold Pool 6% 1/6/2035	45,560	0.01
USD 12,477	Freddie Mac Gold Pool 4% 1/8/2040	12,551	0.00	USD 1,115,270	Freddie Mac Multifamily Structured Pass Through Certificates 1.015% 25/6/2029	54,516	0.01
USD 124,449	Freddie Mac Gold Pool 4% 1/9/2040	125,169	0.02	USD 2,521,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/6/2029	133,185	0.02
USD 22,200	Freddie Mac Gold Pool 4% 1/9/2040	22,328	0.00	USD 693,917	Freddie Mac Multifamily Structured Pass Through Certificates 1.12% 25/10/2030	44,657	0.01
USD 864	Freddie Mac Gold Pool 4% 1/4/2041	869	0.00	USD 320,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.467% 25/12/2029	22,687	0.00
USD 18,937	Freddie Mac Gold Pool 4% 1/4/2044	19,025	0.00	USD 1,751,415	Freddie Mac Multifamily Structured Pass Through Certificates 1.68% 25/5/2030	166,728	0.03
USD 21,593	Freddie Mac Gold Pool 4% 1/7/2044	21,666	0.00	USD 172,017	Freddie Mac Pool 1.5% 1/8/2050	141,615	0.02
USD 69,966	Freddie Mac Gold Pool 4% 1/9/2045	70,631	0.01	USD 432,322	Freddie Mac Pool 1.5% 1/10/2050	355,879	0.06
USD 16,233	Freddie Mac Gold Pool 4% 1/12/2045	16,386	0.00	USD 255,516	Freddie Mac Pool 2% 1/2/2036	236,878	0.04
USD 13,964	Freddie Mac Gold Pool 4% 1/12/2045	13,890	0.00	USD 90,180	Freddie Mac Pool 2% 1/2/2042	79,837	0.01
USD 28,655	Freddie Mac Gold Pool 4.5% 1/2/2039	29,404	0.01	USD 293,240	Freddie Mac Pool 2% 1/3/2042	259,607	0.05
USD 12,720	Freddie Mac Gold Pool 4.5% 1/12/2039	13,040	0.00	USD 93,607	Freddie Mac Pool 2% 1/4/2042	82,885	0.01
USD 30,945	Freddie Mac Gold Pool 4.5% 1/5/2041	31,643	0.01	USD 74,797	Freddie Mac Pool 2% 1/8/2050	64,902	0.01
USD 35,053	Freddie Mac Gold Pool 4.5% 1/5/2041	35,936	0.01	USD 137,001	Freddie Mac Pool 2% 1/11/2050	119,059	0.02
USD 10,144	Freddie Mac Gold Pool 4.5% 1/11/2043	10,325	0.00	USD 4,364,016	Freddie Mac Pool 2% 1/2/2051	3,776,998	0.66
USD 82,087	Freddie Mac Gold Pool 4.5% 1/12/2043	84,227	0.01	USD 702,742	Freddie Mac Pool 2% 1/3/2051	608,874	0.11
USD 182,399	Freddie Mac Gold Pool 4.5% 1/4/2047	187,455	0.03	USD 325,289	Freddie Mac Pool 2% 1/4/2051	283,152	0.05
USD 65,217	Freddie Mac Gold Pool 4.5% 1/5/2047	66,582	0.01	USD 243,423	Freddie Mac Pool 2% 1/5/2051	211,551	0.04
USD 134,221	Freddie Mac Gold Pool 4.5% 1/7/2047	137,032	0.02	USD 945,147	Freddie Mac Pool 2% 1/7/2051	823,991	0.14
USD 71,453	Freddie Mac Gold Pool 4.5% 1/7/2047	72,641	0.01	USD 53,247	Freddie Mac Pool 2% 1/9/2051	46,128	0.01
USD 557,434	Freddie Mac Gold Pool 4.5% 1/7/2048	569,055	0.10	USD 269,795	Freddie Mac Pool 2% 1/9/2051	233,723	0.04
USD 836,738	Freddie Mac Gold Pool 4.5% 1/8/2048	854,185	0.15	USD 43,528	Freddie Mac Pool 2% 1/10/2051	37,660	0.01
USD 182,899	Freddie Mac Gold Pool 4.5% 1/8/2048	186,720	0.03	USD 911,010	Freddie Mac Pool 2% 1/10/2051	789,064	0.14
USD 102,613	Freddie Mac Gold Pool 4.5% 1/4/2049	104,315	0.02	USD 106,405	Freddie Mac Pool 2% 1/12/2051	92,335	0.02
USD 14,347	Freddie Mac Gold Pool 5% 1/10/2041	15,029	0.00	USD 236,549	Freddie Mac Pool 2% 1/12/2051	205,307	0.04
USD 181,769	Freddie Mac Gold Pool 5% 1/11/2041	190,417	0.03	USD 291,183	Freddie Mac Pool 2% 1/12/2051	252,951	0.04
USD 34,701	Freddie Mac Gold Pool 5% 1/11/2048	35,642	0.01	USD 45,072	Freddie Mac Pool 2% 1/12/2051	39,223	0.01
				USD 319,441	Freddie Mac Pool 2% 1/12/2051	276,656	0.05
				USD 669,038	Freddie Mac Pool 2% 1/1/2052	581,507	0.10
				USD 496,356	Freddie Mac Pool 2% 1/1/2052	432,192	0.08
				USD 1,993,964	Freddie Mac Pool 2% 1/1/2052	1,732,077	0.30
				USD 287,970	Freddie Mac Pool 2% 1/1/2052	250,232	0.04
				USD 94,475	Freddie Mac Pool 2% 1/2/2052	81,815	0.01
				USD 82,169	Freddie Mac Pool 2.5% 1/7/2050	74,162	0.01
				USD 544,998	Freddie Mac Pool 2.5% 1/2/2051	495,069	0.09
				USD 409,417	Freddie Mac Pool 2.5% 1/5/2051	371,376	0.07
				USD 2,288,701	Freddie Mac Pool 2.5% 1/5/2051	2,066,385	0.36
				USD 1,849,331	Freddie Mac Pool 2.5% 1/11/2051	1,669,873	0.29
				USD 391,991	Freddie Mac Pool 2.5% 1/11/2051	353,845	0.06

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,236,724	Freddie Mac Pool 2.5% 1/12/2051	1,114,642	0.19	USD 7,647,428	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	33,472	0.01
USD 1,194,921	Freddie Mac Pool 2.5% 1/1/2052	1,075,303	0.19	USD 663,000	FS Rialto 2022-FL6 Issuer 4.58% 19/8/2037	658,388	0.12
USD 4,851,548	Freddie Mac Pool 2.5% 1/1/2052	4,371,720	0.76	USD 415,000	General Motors 5.4% 15/10/2029	405,812	0.07
USD 682,037	Freddie Mac Pool 2.5% 1/4/2052	613,481	0.11	USD 349,000	General Motors Financial 2.35% 8/1/2031	273,442	0.05
USD 20,113	Freddie Mac Pool 3% 1/9/2037	19,422	0.00	USD 110,000	General Motors Financial 2.4% 15/10/2028	91,839	0.02
USD 394,487	Freddie Mac Pool 3% 1/6/2038	381,126	0.07	USD 143,000	General Motors Financial 2.7% 10/6/2031	113,980	0.02
USD 808,746	Freddie Mac Pool 3% 1/6/2044	772,214	0.14	USD 120,000	General Motors Financial 2.75% 20/6/2025	113,457	0.02
USD 156,062	Freddie Mac Pool 3% 1/2/2047	148,170	0.03	USD 731,000	General Motors Financial 3.1% 12/1/2032	595,023	0.10
USD 6,060	Freddie Mac Pool 3% 1/7/2050	5,721	0.00	USD 106,000	General Motors Financial 4% 15/1/2025	104,801	0.02
USD 50,379	Freddie Mac Pool 3% 1/7/2050	47,375	0.01	USD 431,000	General Motors Financial 5% 9/4/2027	426,296	0.07
USD 13,720	Freddie Mac Pool 3% 1/7/2050	13,021	0.00	USD 200,000	Gilead Sciences 2.6% 1/10/2040	146,809	0.03
USD 6,140	Freddie Mac Pool 3% 1/7/2050	5,795	0.00	USD 310,000	Gilead Sciences 4.15% 1/3/2047	275,573	0.05
USD 740,940	Freddie Mac Pool 3% 1/8/2050	693,281	0.12	USD 76,588	Ginnie Mae I Pool 3% 15/2/2045	72,959	0.01
USD 236,736	Freddie Mac Pool 3% 1/8/2050	220,903	0.04	USD 19,489	Ginnie Mae I Pool 3.5% 15/1/2042	19,345	0.00
USD 942,525	Freddie Mac Pool 3% 1/8/2050	881,760	0.15	USD 34,422	Ginnie Mae I Pool 3.5% 15/5/2042	34,085	0.01
USD 41,155	Freddie Mac Pool 3% 1/8/2050	38,853	0.01	USD 15,609	Ginnie Mae I Pool 3.5% 15/11/2042	15,497	0.00
USD 341,863	Freddie Mac Pool 3% 1/9/2050	322,762	0.06	USD 27,485	Ginnie Mae I Pool 3.5% 15/12/2042	27,288	0.01
USD 79,405	Freddie Mac Pool 3% 1/7/2051	74,557	0.01	USD 29,273	Ginnie Mae I Pool 3.5% 15/12/2042	29,062	0.01
USD 112,314	Freddie Mac Pool 3% 1/10/2051	104,472	0.02	USD 20,131	Ginnie Mae I Pool 3.5% 15/1/2043	19,823	0.00
USD 58,389	Freddie Mac Pool 3% 1/2/2052	54,791	0.01	USD 21,979	Ginnie Mae I Pool 3.5% 15/2/2043	21,805	0.00
USD 1,412,403	Freddie Mac Pool 3% 1/3/2052	1,323,227	0.23	USD 27,924	Ginnie Mae I Pool 3.5% 15/4/2043	27,697	0.01
USD 3,741,000	Freddie Mac Pool 3% 1/8/2052	3,498,194	0.61	USD 25,886	Ginnie Mae I Pool 3.5% 15/4/2043	25,700	0.00
USD 158,971	Freddie Mac Pool 3.5% 1/1/2034	158,110	0.03	USD 23,726	Ginnie Mae I Pool 3.5% 15/4/2043	23,555	0.00
USD 598,955	Freddie Mac Pool 3.5% 1/5/2035	595,991	0.10	USD 41,002	Ginnie Mae I Pool 3.5% 15/5/2043	40,707	0.01
USD 17,770	Freddie Mac Pool 3.5% 1/9/2044	17,446	0.00	USD 10,939	Ginnie Mae I Pool 3.5% 15/5/2043	10,860	0.00
USD 337,550	Freddie Mac Pool 3.5% 1/3/2046	329,933	0.06	USD 28,903	Ginnie Mae I Pool 3.5% 15/5/2043	28,695	0.01
USD 125,435	Freddie Mac Pool 3.5% 1/9/2046	122,265	0.02	USD 34,782	Ginnie Mae I Pool 3.5% 15/5/2043	34,507	0.01
USD 55,588	Freddie Mac Pool 3.5% 1/1/2048	54,025	0.01	USD 21,775	Ginnie Mae I Pool 3.5% 15/6/2043	21,618	0.00
USD 581,798	Freddie Mac Pool 3.5% 1/1/2048	566,186	0.10	USD 77,783	Ginnie Mae I Pool 3.5% 15/7/2043	77,165	0.01
USD 227,104	Freddie Mac Pool 3.5% 1/6/2048	222,548	0.04	USD 23,185	Ginnie Mae I Pool 3.5% 15/7/2043	22,963	0.00
USD 1,108,535	Freddie Mac Pool 3.5% 1/8/2049	1,088,673	0.19	USD 33,793	Ginnie Mae I Pool 4% 15/3/2041	34,355	0.01
USD 152,192	Freddie Mac Pool 3.5% 1/1/2050	146,985	0.03	USD 24,510	Ginnie Mae I Pool 4.5% 15/3/2047	25,155	0.00
USD 389,754	Freddie Mac Pool 3.5% 1/6/2050	378,582	0.07	USD 36,157	Ginnie Mae I Pool 4.5% 15/4/2047	37,283	0.01
USD 544,106	Freddie Mac Pool 3.5% 1/8/2050	525,279	0.09	USD 19,924	Ginnie Mae I Pool 4.5% 15/4/2047	20,398	0.00
USD 43,370	Freddie Mac Pool 4% 1/1/2045	43,596	0.01	USD 21,387	Ginnie Mae I Pool 4.5% 15/5/2047	22,168	0.00
USD 894,146	Freddie Mac Pool 4% 1/1/2045	898,830	0.16	USD 17,520	Ginnie Mae I Pool 5% 15/12/2038	18,395	0.00
USD 1,059,469	Freddie Mac Pool 4% 1/9/2045	1,071,550	0.19	USD 21,394	Ginnie Mae I Pool 5% 15/7/2039	22,461	0.00
USD 156,733	Freddie Mac Pool 4% 1/7/2047	156,808	0.03	USD 15,062	Ginnie Mae I Pool 5% 15/7/2039	15,480	0.00
USD 410,936	Freddie Mac Pool 4% 1/4/2048	414,627	0.07	USD 39,728	Ginnie Mae I Pool 5% 15/12/2040	41,724	0.01
USD 386,155	Freddie Mac Pool 4% 1/4/2048	387,938	0.07	USD 1,563,837	Ginnie Mae II Pool 2% 20/8/2050	1,396,469	0.24
USD 347,493	Freddie Mac Pool 4% 1/8/2048	348,367	0.06	USD 1,067,816	Ginnie Mae II Pool 2% 20/11/2050	953,560	0.17
USD 22,934	Freddie Mac Pool 4% 1/5/2049	22,856	0.00	USD 2,053,725	Ginnie Mae II Pool 2% 20/1/2051	1,833,752	0.32
USD 654,734	Freddie Mac Pool 4% 1/3/2050	652,328	0.11	USD 108,071	Ginnie Mae II Pool 2% 20/2/2051	96,489	0.02
USD 671,424	Freddie Mac Pool 4% 1/6/2050	674,736	0.12				
USD 50,000	Freddie Mac STACR REMIC Trust 2020-DNA5 6.983% 25/10/2050	50,670	0.01				
USD 106,192	Freddie Mac Structured Agency Credit Risk Debt Notes 4.894% 25/12/2042	106,242	0.02				
USD 250,000	Freddie Mac Structured Agency Credit Risk Debt Notes 6.894% 25/3/2030	260,828	0.05				
USD 100,000	FREMF 2017-KGS1 Mortgage Trust 3.713% 25/10/2027	94,152	0.02				

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,076,650	Ginnie Mae II Pool 2.5% 20/4/2051	989,905	0.17	USD 162,291	Ginnie Mae II Pool 4% 20/11/2047	162,454	0.03
USD 1,614,689	Ginnie Mae II Pool 2.5% 20/10/2051	1,480,650	0.26	USD 79,492	Ginnie Mae II Pool 4% 20/12/2047	79,572	0.01
USD 3,055,106	Ginnie Mae II Pool 2.5% 20/12/2051	2,800,972	0.49	USD 66,075	Ginnie Mae II Pool 4% 20/5/2050	65,923	0.01
USD 254,613	Ginnie Mae II Pool 2.5% 20/5/2052	233,112	0.04	USD 3,756	Ginnie Mae II Pool 4.5% 20/12/2039	3,827	0.00
USD 504,920	Ginnie Mae II Pool 2.5% 20/7/2052	462,506	0.08	USD 4,597	Ginnie Mae II Pool 4.5% 20/1/2040	4,752	0.00
USD 430,383	Ginnie Mae II Pool 3% 20/1/2051	407,015	0.07	USD 3,768	Ginnie Mae II Pool 4.5% 20/2/2040	3,895	0.00
USD 967,152	Ginnie Mae II Pool 3% 20/6/2051	912,235	0.16	USD 252	Ginnie Mae II Pool 4.5% 20/5/2040	261	0.00
USD 1,984,018	Ginnie Mae II Pool 3% 20/8/2051	1,875,374	0.33	USD 1,457	Ginnie Mae II Pool 4.5% 20/7/2040	1,506	0.00
USD 310,592	Ginnie Mae II Pool 3% 20/12/2051	292,916	0.05	USD 2,716	Ginnie Mae II Pool 4.5% 20/10/2040	2,808	0.00
USD 158,657	Ginnie Mae II Pool 3% 20/1/2052	149,640	0.03	USD 15,659	Ginnie Mae II Pool 4.5% 20/7/2041	15,783	0.00
USD 97,845	Ginnie Mae II Pool 3.5% 20/4/2043	96,390	0.02	USD 28,835	Ginnie Mae II Pool 4.5% 20/7/2041	29,805	0.01
USD 66,376	Ginnie Mae II Pool 3.5% 20/5/2043	65,387	0.01	USD 73,406	Ginnie Mae II Pool 4.5% 20/9/2048	74,531	0.01
USD 223,441	Ginnie Mae II Pool 3.5% 20/2/2044	219,654	0.04	USD 267,175	Ginnie Mae II Pool 4.5% 20/3/2049	269,708	0.05
USD 26,796	Ginnie Mae II Pool 3.5% 20/5/2045	26,362	0.00	USD 103,778	Ginnie Mae II Pool 4.5% 20/4/2049	104,872	0.02
USD 483,752	Ginnie Mae II Pool 3.5% 20/3/2046	474,562	0.08	USD 224,633	Ginnie Mae II Pool 4.5% 20/5/2049	227,003	0.04
USD 1,483,585	Ginnie Mae II Pool 3.5% 20/4/2046	1,455,513	0.25	USD 69,365	Ginnie Mae II Pool 4.5% 20/8/2050	70,141	0.01
USD 50,225	Ginnie Mae II Pool 3.5% 20/5/2046	49,277	0.01	USD 8,544	Ginnie Mae II Pool 5% 20/10/2039	8,994	0.00
USD 642,235	Ginnie Mae II Pool 3.5% 20/6/2046	629,684	0.11	USD 21,041	Ginnie Mae II Pool 5% 20/7/2042	22,179	0.00
USD 108,249	Ginnie Mae II Pool 3.5% 20/7/2046	106,182	0.02	USD 1,411	Ginnie Mae II Pool 5% 20/7/2044	1,477	0.00
USD 466,707	Ginnie Mae II Pool 3.5% 20/9/2046	457,813	0.08	USD 410,000	Glencore Funding 1.625% 27/4/2026	364,344	0.06
USD 17,056	Ginnie Mae II Pool 3.5% 20/10/2046	16,599	0.00	USD 471,000	Glencore Funding 2.5% 1/9/2030	382,812	0.07
USD 18,428	Ginnie Mae II Pool 3.5% 20/10/2046	17,936	0.00	USD 435,000	Glencore Funding 2.625% 23/9/2031	348,390	0.06
USD 14,280	Ginnie Mae II Pool 3.5% 20/10/2046	13,898	0.00	USD 182,000	Glencore Funding 2.85% 27/4/2031	151,057	0.03
USD 38,158	Ginnie Mae II Pool 3.5% 20/10/2046	37,141	0.01	USD 266,000	Global Payments 1.2% 1/3/2026	235,337	0.04
USD 24,433	Ginnie Mae II Pool 3.5% 20/10/2046	23,781	0.00	USD 492,000	Global Payments 2.9% 15/5/2030	416,130	0.07
USD 2,324	Ginnie Mae II Pool 4% 20/4/2039	2,347	0.00	USD 475,000	Global Payments 3.2% 15/8/2029	417,650	0.07
USD 5,780	Ginnie Mae II Pool 4% 20/7/2039	5,838	0.00	USD 562,000	Global Payments 4.8% 1/4/2026	558,806	0.10
USD 1,660	Ginnie Mae II Pool 4% 20/9/2040	1,677	0.00	USD 353,000	Global Payments 4.95% 15/8/2027	351,840	0.06
USD 40,574	Ginnie Mae II Pool 4% 20/10/2040	40,988	0.01	USD 105,000	Global Payments 5.95% 15/8/2052	103,264	0.02
USD 165,228	Ginnie Mae II Pool 4% 20/11/2040	166,826	0.03	USD 440,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	356,850	0.06
USD 36,798	Ginnie Mae II Pool 4% 20/12/2040	37,176	0.01	USD 797,000	GLP Capital / GLP Financing II 4% 15/1/2030	708,525	0.12
USD 31,805	Ginnie Mae II Pool 4% 20/1/2041	32,010	0.01	USD 589,000	GLP Capital / GLP Financing II 4% 15/1/2031	513,436	0.09
USD 5,067	Ginnie Mae II Pool 4% 20/10/2046	5,068	0.00	USD 523,000	Goldman Sachs 0.855% 12/2/2026	476,705	0.08
USD 381,107	Ginnie Mae II Pool 4% 20/3/2047	381,260	0.07				
USD 87,227	Ginnie Mae II Pool 4% 20/5/2047	87,312	0.02				
USD 136,832	Ginnie Mae II Pool 4% 20/6/2047	136,791	0.02				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 88,000	Goldman Sachs 2.383% 21/7/2032	71,627	0.01	USD 46,725	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	56,356	0.01
USD 137,000	Goldman Sachs 2.615% 22/4/2032	114,037	0.02	USD 337,970	GSR Mortgage Loan Trust 2007-OA2 2.322% 25/6/2047	229,039	0.04
USD 1,223,000	Goldman Sachs 2.64% 24/2/2028	1,113,610	0.19	USD 504,767	HarborView Mortgage Loan Trust 2006-12 2.571% 19/12/2036	438,252	0.08
USD 1,895,000	Goldman Sachs 2.65% 21/10/2032	1,568,010	0.27	USD 961,000	HCA 2.375% 15/7/2031	765,536	0.13
USD 2,748,000	Goldman Sachs 3.102% 24/2/2033	2,353,291	0.41	USD 256,000	HCA 3.5% 1/9/2030	224,088	0.04
USD 341,000	Goldman Sachs 3.615% 15/3/2028	323,573	0.06	USD 122,000	HCA 3.5% 15/7/2051	85,204	0.01
USD 614,000	Goldman Sachs 3.814% 23/4/2029	578,742	0.10	USD 702,000	HCA 3.625% 15/3/2032	610,408	0.11
USD 436,000	Goldman Sachs 4.075% 15/5/2026	433,125	0.08	USD 358,000	HCA 4.625% 15/3/2052	300,845	0.05
USD 135,000	Goldman Sachs 4.223% 1/5/2029	129,795	0.02	USD 1,105,000	HCA 5.25% 15/4/2025	1,118,703	0.19
USD 262,111	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	225,802	0.04	USD 154,000	Herc 5.5% 15/7/2027	145,890	0.03
USD 213,720	Government National Mortgage Association 0.312% 16/10/2054	3,074	0.00	USD 137,000	Home Depot 2.375% 15/3/2051	92,121	0.02
USD 154,424	Government National Mortgage Association 0.538% 16/3/2055	3,038	0.00	USD 110,000	Home Equity Asset Trust 2006-3 3.044% 25/7/2036	100,050	0.02
USD 670,353	Government National Mortgage Association 0.602% 16/9/2055	16,700	0.00	USD 85,924	Home Equity Asset Trust 2007-1 2.744% 25/5/2037	67,039	0.01
USD 154,950	Government National Mortgage Association 0.763% 16/2/2050	4,062	0.00	USD 467,795	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 2.684% 25/4/2037	329,283	0.06
USD 44,031	Greenpoint Manufactured Housing 8.29% 15/12/2029	44,227	0.01	USD 21,093	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.631% 25/7/2034	20,667	0.00
USD 18,899	Greenpoint Manufactured Housing 9.23% 15/12/2029	16,707	0.00	USD 109,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	98,602	0.02
USD 16,573	GreenPoint Mortgage Funding Trust 2006-AR2 2.859% 25/3/2036	15,974	0.00	USD 185,000	HP 2.65% 17/6/2031	147,308	0.03
USD 100,000	GS Mortgage II 3.573% 10/12/2030	99,886	0.02	USD 205,000	Humana 4.875% 1/4/2030	207,749	0.04
USD 5,000,000	GS Mortgage II Series 2005-ROCK 0.395% 3/5/2032	32,009	0.01	USD 416,000	Huntington Ingalls Industries 2.043% 16/8/2028	353,933	0.06
USD 490,000	GS Mortgage Trust 2012-GCJ9 4.448% 10/11/2045	487,314	0.09	USD 490,000	Huntington Ingalls Industries 3.844% 1/5/2025	481,006	0.08
USD 100,000	GS Mortgage Trust 2015-590M 3.932% 10/10/2035	92,351	0.02	USD 653,000	Huntington Ingalls Industries 4.2% 1/5/2030	612,197	0.11
USD 10,000	GS Mortgage Trust 2015-GC32 4.558% 10/7/2048	9,434	0.00	USD 731,000	Hyundai Capital America 1.25% 18/9/2023	707,832	0.12
USD 110,000	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	109,069	0.02	USD 14,000	iHeartCommunications 4.75% 15/1/2028	12,056	0.00
USD 10,000	GS Mortgage Trust 2017-GS7 3% 10/8/2050	8,073	0.00	USD 96,000	iHeartCommunications 5.25% 15/8/2027	86,686	0.01
USD 72,586	GSAA Home Equity Trust 2006-4 2.95% 25/3/2036	55,064	0.01	USD 46,046	Impac Secured Assets Trust 2006-3 2.784% 25/11/2036	40,787	0.01
USD 608,974	GSAA Home Equity Trust 2006-5 2.804% 25/3/2036	232,171	0.04	USD 100,000	IMT Trust 2017-APTS 3.613% 15/6/2034	94,393	0.02
USD 30,212	GSAA Home Equity Trust 2007-2 5.917% 25/3/2037	7,025	0.00	USD 110,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	105,113	0.02
USD 50,000	GSAMP Trust 2007-HSBC1 5.819% 25/2/2047	47,794	0.01	USD 100,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	95,100	0.02
USD 127,459	GSMPs Mortgage Loan Trust 2005-RP2 2.794% 25/3/2035	123,459	0.02	USD 39,894	IndyMac INDX Mortgage Loan Trust 2006-AR15 2.684% 25/7/2036	37,421	0.01
USD 126,949	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	48,166	0.01	USD 412,286	IndyMac INDX Mortgage Loan Trust 2006-AR35 2.804% 25/1/2037	381,761	0.07
				USD 329,000	Intel 3.25% 15/11/2049	249,464	0.04
				USD 109,000	Intel 4.75% 25/3/2050	104,826	0.02
				USD 223,000	Intercontinental Exchange 1.85% 15/9/2032	177,483	0.03

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 169,000	Intercontinental Exchange 2.1% 15/6/2030	143,525	0.03	USD 1,228,000	JPMorgan Chase 4.565% 14/6/2030	1,198,018	0.21
USD 127,000	Intercontinental Exchange 3.75% 21/9/2028	123,339	0.02	USD 396,000	JPMorgan Chase 4.912% 25/7/2033	396,189	0.07
USD 153,000	International Business Machines 3.43% 9/2/2052	118,356	0.02	USD 28,000	KAR Auction Services 5.125% 1/6/2025	27,726	0.00
USD 170,000	International Business Machines 4.25% 15/5/2049	152,749	0.03	USD 520,000	KeyCorp Student Loan Trust 2004-A 4.019% 28/7/2042	479,994	0.08
USD 101,000	International Paper 6% 15/11/2041	104,279	0.02	USD 105,000	Kimco Realty 4.6% 1/2/2033	102,348	0.02
USD 108,000	Interpublic 4.75% 30/3/2030	105,103	0.02	USD 97,000	Kinder Morgan 5.3% 1/12/2034	95,724	0.02
USD 115,000	Invitation Homes Operating Partnership 2.3% 15/11/2028	96,383	0.02	USD 190,000	Kinder Morgan 5.45% 1/8/2052	188,172	0.03
USD 60,000	Invitation Homes Operating Partnership 4.15% 15/4/2032	54,218	0.01	USD 175,000	Kinder Morgan Energy Partners 4.7% 1/11/2042	151,998	0.03
USD 882,349	IXIS Real Estate Capital Trust 2007-HE1 2.674% 25/5/2037	239,548	0.04	USD 76,000	Kinder Morgan Energy Partners 7.5% 15/11/2040	86,052	0.02
USD 138,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	135,451	0.02	USD 509,000	KLA 3.3% 1/3/2050	404,248	0.07
	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 3.601% 15/6/2035	519,706	0.09	USD 250,000	KLA 5.25% 15/7/2062	258,676	0.05
USD 532,997	JP Morgan Alternative Loan Trust 2007-A1 2.864% 25/3/2037	168,209	0.03	USD 948,481	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.331% 15/2/2036	46,902	0.01
USD 169,663	JP Morgan Alternative Loan Trust 2007-A2 3.471% 25/5/2037	21,999	0.00	USD 225,000	Lam Research 4.875% 15/3/2049	233,363	0.04
USD 25,000	JP Morgan Chase Commercial Mortgage Trust 2013-LC11 0.647% 15/4/2046	3,286	0.00	USD 18,000	Lamar Media 3.75% 15/2/2028	16,172	0.00
USD 1,030,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.883% 15/1/2049	94,686	0.02	USD 316,655	Lehman ABS Manufactured Housing Contract Trust 2001-B 6.63% 15/4/2040	318,641	0.06
USD 100,000	JPMBB Commercial Mortgage Trust 2015-C33 4.274% 15/12/2048	87,605	0.02	USD 174,499	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 2.894% 25/9/2036	153,686	0.03
USD 50,000	JPMCC Commercial Mortgage Trust 2017-JP6 3.49% 15/7/2050	48,033	0.01	USD 10,648	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-1 2.694% 25/3/2037	10,490	0.00
USD 20,000	JPMCC Commercial Mortgage Trust 2017-JP7 4.05% 15/9/2050	18,855	0.00	USD 94,659	Lehman XS Trust Series 2007-16N 4.344% 25/9/2047	117,321	0.02
USD 1,800,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	45,636	0.01	USD 544,000	Leidos 2.3% 15/2/2031	432,683	0.08
USD 650,000	JPMDB Commercial Mortgage Trust 2018-C8 4.211% 15/6/2051	638,863	0.11	USD 391,000	Leidos 4.375% 15/5/2030	363,753	0.06
USD 373,000	JPMorgan Chase 2.947% 24/2/2028	345,861	0.06	USD 27,000	Level 3 Financing 4.625% 15/9/2027	23,893	0.00
USD 389,000	JPMorgan Chase 2.963% 25/1/2033	332,415	0.06	USD 59,778	Long Beach Mortgage Loan Trust 2006-5 2.744% 25/6/2036	32,462	0.01
USD 120,000	JPMorgan Chase 3.2% 15/6/2026	116,069	0.02	USD 633,680	Long Beach Mortgage Loan Trust 2006-7 2.764% 25/8/2036	291,689	0.05
USD 1,005,000	JPMorgan Chase 3.54% 1/5/2028	953,455	0.17	USD 110,000	Los Angeles Community College District/CA 6.6% 1/8/2042	139,067	0.02
USD 392,000	JPMorgan Chase 3.782% 1/2/2028	376,961	0.07	USD 285,000	Los Angeles Unified School District/CA 6.758% 1/7/2034	334,071	0.06
USD 1,511,000	JPMorgan Chase 3.96% 29/1/2027	1,473,597	0.26	USD 113,000	Lowe's 1.3% 15/4/2028	96,521	0.02
USD 102,000	JPMorgan Chase 4.023% 5/12/2024	101,626	0.02	USD 143,000	Lowe's 2.8% 15/9/2041	103,525	0.02
USD 87,000	JPMorgan Chase 4.452% 5/12/2029	84,359	0.01	USD 180,000	Lowe's 3.65% 5/4/2029	171,246	0.03
USD 643,000	JPMorgan Chase 4.493% 24/3/2031	627,963	0.11	USD 237,000	Lowe's 4.5% 15/4/2030	235,215	0.04
				USD 21,431	LSTAR Commercial Mortgage Trust 2015-3 3.295% 20/4/2048	20,903	0.00
				USD 217,000	LYB International Finance III 4.2% 1/5/2050	177,241	0.03
				USD 160,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	147,737	0.03
				USD 107,000	Marathon Petroleum 4.5% 1/4/2048	91,163	0.02

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 310,000	Marsh & McLennan 2.25% 15/11/2030	266,855	0.05	USD 37,544	Morgan Stanley ABS Capital I Trust 2007-SEA1 4.344% 25/2/2047	36,284	0.01
USD 49,038	MASTR Resecuritization Trust 2008-3 2.692% 25/8/2037	31,607	0.01	USD 260,000	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.325% 15/12/2047	6,458	0.00
USD 29,000	Matador Resources 5.875% 15/9/2026	28,285	0.01	USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.479% 15/5/2048	124,990	0.02
USD 604,000	Medline Borrower 3.875% 1/4/2029	510,544	0.09	USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.677% 15/10/2048	126,122	0.02
USD 128,000	Merck 2.35% 24/6/2040	95,474	0.02	USD 500,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	485,907	0.09
USD 50,375	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 2.684% 25/5/2037	29,459	0.01	USD 20,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	15,086	0.00
USD 115,411	Merrill Lynch Mortgage Investors Trust Series 2006-A3 3.391% 25/5/2036	114,822	0.02	USD 137,000	Morgan Stanley Capital I Trust 2014-150E 4.438% 9/9/2032	126,583	0.02
USD 110,000	Meta Platforms 4.45% 15/8/2052	101,473	0.02	USD 318,000	Morgan Stanley Capital I Trust 2014-150E 4.438% 9/9/2032	283,315	0.05
USD 55,000	Metropolitan Transportation Authority 5.871% 15/11/2039	58,694	0.01	USD 100,000	Morgan Stanley Capital I Trust 2015-MS1 3.779% 15/5/2048	97,771	0.02
USD 55,000	Metropolitan Transportation Authority 6.668% 15/11/2039	63,571	0.01	USD 20,000	Morgan Stanley Capital I Trust 2015-MS1 4.158% 15/5/2048	18,398	0.00
USD 60,000	Metropolitan Transportation Authority 6.814% 15/11/2040	69,844	0.01	USD 20,000	Morgan Stanley Capital I Trust 2017-CLS 4.341% 15/11/2034	19,701	0.00
USD 11,000	MGM Resorts International 4.625% 1/9/2026	10,025	0.00	USD 590,000	Morgan Stanley Capital I Trust 2017-CLS 4.991% 15/11/2034	579,313	0.10
USD 19,000	MGM Resorts International 5.5% 15/4/2027	17,646	0.00	USD 22,000	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	20,308	0.00
USD 19,000	MGM Resorts International 5.75% 15/6/2025	18,485	0.00	USD 30,000	Morgan Stanley Capital I Trust 2018-H4 5.24% 15/12/2051	27,684	0.01
USD 110,000	Micron Technology 2.703% 15/4/2032	86,813	0.01	USD 160,000	Morgan Stanley Capital I Trust 2018-L1 4.139% 15/10/2051	156,907	0.03
USD 289,000	Microsoft 2.921% 17/3/2052	230,996	0.04	USD 107,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	90,914	0.02
USD 410,000	MidAmerican Energy 2.7% 1/8/2052	296,528	0.05	USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	93,461	0.02
USD 98,000	MidAmerican Energy 3.65% 15/4/2029	95,488	0.02	USD 60,000	Morgan Stanley Capital I Trust 2018-SUN 3.291% 15/7/2035	59,519	0.01
USD 20,000	Mid-Atlantic Interstate Transmission 4.1% 15/5/2028	19,396	0.00	USD 100,000	Morgan Stanley Capital I Trust 2018-SUN 3.591% 15/7/2035	96,977	0.02
USD 167,000	Moody's 3.1% 29/11/2061	116,236	0.02	USD 19,000	Morgan Stanley Capital I Trust 2018-SUN 4.941% 15/7/2035	18,212	0.00
USD 195,000	Moody's 3.25% 15/1/2028	184,356	0.03	USD 70,407	Morgan Stanley Home Equity Loan Trust 2006-3 2.764% 25/4/2036	52,759	0.01
USD 155,000	Moody's 4.25% 8/8/2032	151,409	0.03	USD 171,686	Morgan Stanley Mortgage Loan Trust 2006-16AX 2.784% 25/11/2036	36,802	0.01
USD 2,962,000	Morgan Stanley 0.731% 5/4/2024	2,898,170	0.51	USD 59,954	Morgan Stanley Resecuritization Trust 2013-R7 2.579% 26/12/2046	56,739	0.01
USD 285,000	Morgan Stanley 1.512% 20/7/2027	253,013	0.04	USD 320,642	Mortgage Loan Resecuritization Trust 2.713% 16/4/2036	302,170	0.05
USD 325,000	Morgan Stanley 1.794% 13/2/2032	256,542	0.04	USD 150,557	MortgageIT Trust 2004-1 3.224% 25/11/2034	145,458	0.03
USD 1,055,000	Morgan Stanley 2.239% 21/7/2032	857,577	0.15	USD 132,322	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	127,458	0.02
USD 135,000	Morgan Stanley 2.475% 21/1/2028	122,965	0.02				
USD 665,000	Morgan Stanley 2.511% 20/10/2032	551,067	0.10				
USD 763,000	Morgan Stanley 2.699% 22/1/2031	661,699	0.12				
USD 855,000	Morgan Stanley 2.943% 21/1/2033	733,568	0.13				
USD 160,000	Morgan Stanley 3.772% 24/1/2029	151,317	0.03				
USD 1,313,000	Morgan Stanley 4.431% 23/1/2030	1,283,897	0.22				
USD 89,000	Morgan Stanley 4.889% 20/7/2033	89,221	0.02				
USD 24,414	Morgan Stanley ABS Capital I Trust 2005-HE1 3.044% 25/12/2034	21,221	0.00				
USD 120,563	Morgan Stanley ABS Capital I Trust 2005-HE5 3.314% 25/9/2035	101,103	0.02				

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 399,723	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	381,842	0.07	USD 280,000	NGPL PipeCo 4.875% 15/8/2027	272,469	0.05
USD 249,404	Mosaic Solar Loan Trust 2019-2 2.88% 20/9/2040	227,909	0.04	USD 129,287	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	124,736	0.02
USD 54,301	Mosaic Solar Loan Trust 2020-1 2.1% 20/4/2046	49,160	0.01	USD 527,000	Norfolk Southern 3% 15/3/2032	475,027	0.08
USD 99,125	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	97,331	0.02	USD 243,000	Norfolk Southern 3.05% 15/5/2050	181,502	0.03
USD 490,000	Motorola Solutions 2.75% 24/5/2031	402,158	0.07	USD 350,000	Norfolk Southern 3.155% 15/5/2055	257,572	0.05
USD 583,000	Motorola Solutions 4.6% 23/5/2029	563,888	0.10	USD 115,000	Northern States Power 2.9% 1/3/2050	87,376	0.01
USD 348,000	Motorola Solutions 5.5% 1/9/2044	331,425	0.06	USD 69,000	Northern States Power 4% 15/8/2045	61,819	0.01
USD 328,000	Motorola Solutions 5.6% 1/6/2032	331,323	0.06	USD 817,000	Northwest Pipeline 4% 1/4/2027	790,068	0.14
USD 12,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	11,594	0.00	USD 640,000	NRG Energy 2.45% 2/12/2027	552,035	0.10
USD 25,000	MSCG Trust 2018-SELF 4.541% 15/10/2037	23,997	0.00	USD 95,000	NRG Energy 5.25% 15/6/2029	86,887	0.01
USD 490,000	MSCG Trust 2018-SELF 5.441% 15/10/2037	463,384	0.08	USD 106,000	NRG Energy 5.75% 15/1/2028	99,753	0.02
USD 144,000	Municipal Electric Authority of Georgia 6.637% 1/4/2057	165,980	0.03	USD 162,000	Nucor 3.95% 1/5/2028	158,171	0.03
USD 166,961	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	147,903	0.03	USD 24,636	Oakwood Mortgage Investors 6.93% 15/9/2031	15,105	0.00
USD 38,337	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	34,723	0.01	USD 216,661	Oakwood Mortgage Investors 7.475% 15/8/2027	188,713	0.03
USD 312,000	National Retail Properties 3.5% 15/4/2051	234,724	0.04	USD 100,729	Oakwood Mortgage Investors 7.62% 15/6/2032	86,923	0.02
USD 150,000	Nationstar Home Equity Loan Trust 2007-B 2.854% 25/4/2037	140,453	0.02	USD 166,000	Ohio Power 4% 1/6/2049	141,475	0.02
USD 100,000	Natixis Commercial Mortgage Trust 2018-285M 5.094% 15/2/2033	99,415	0.02	USD 174,000	Oncor Electric Delivery 3.1% 15/9/2049	136,332	0.02
USD 120,000	Natixis Commercial Mortgage Trust 2018-SOX 4.404% 17/6/2038	120,772	0.02	USD 70,000	Oncor Electric Delivery 3.8% 30/9/2047	61,944	0.01
USD 62,000	Navient 5.875% 25/10/2024	60,060	0.01	USD 2,450,000	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	74	0.00
USD 66,000	Navient 6.75% 25/6/2025	63,783	0.01	USD 490,000	One Market Plaza Trust 2017-1MKT 0.218% 10/2/2032	1,318	0.00
USD 63,000	Navient 6.75% 15/6/2026	59,650	0.01	USD 400,000	One Market Plaza Trust 2017-1MKT 4.146% 10/2/2032	379,057	0.07
USD 99,912	Navient Private Education Loan Trust 2020-A 2.46% 15/11/2068	91,573	0.02	USD 568,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	522,971	0.09
USD 99,912	Navient Private Education Loan Trust 2020-A 3.291% 15/11/2068	98,133	0.02	USD 120,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	103,590	0.02
USD 237,503	New Century Home Equity Loan Trust Series 2005-C 3.119% 25/12/2035	183,906	0.03	USD 310,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	263,991	0.05
USD 211,000	New Jersey Turnpike Authority 7.414% 1/1/2040	277,202	0.05	USD 380,605	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	378,427	0.07
USD 115,000	New York City Municipal Water Finance Authority 5.882% 15/6/2044	137,335	0.02	USD 246,000	OneMain Financial Issuance Trust 2021-1 2.643% 16/6/2036	236,926	0.04
USD 175,000	New York City Municipal Water Finance Authority 6.011% 15/6/2042	209,502	0.04	USD 190,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 3.179% 25/11/2035	163,385	0.03
USD 100,000	New York State Dormitory Authority 5.389% 15/3/2040	109,209	0.02	USD 387,552	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	336,583	0.06
USD 138,000	Newmont 2.6% 15/7/2032	113,220	0.02	USD 261,343	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	230,358	0.04
USD 145,000	Nexstar Media 5.625% 15/7/2027	138,872	0.02	USD 110,359	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	96,605	0.02
USD 715,000	NGPL PipeCo 3.25% 15/7/2031	600,806	0.10	USD 737,000	Oracle 3.6% 1/4/2040	545,654	0.10
				USD 193,000	Oracle 3.6% 1/4/2050	133,122	0.02
				USD 1,015,000	Oracle 3.65% 25/3/2041	750,252	0.13
				USD 540,000	Oracle 3.85% 15/7/2036	432,396	0.08

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 390,000	Oracle 4% 15/7/2046	287,861	0.05	USD 108,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	98,098	0.02
USD 928,000	Oracle 4.125% 15/5/2045	701,388	0.12	USD 111,000	Roper Technologies 2.95% 15/9/2029	98,766	0.02
USD 112,000	Otis Worldwide 2.565% 15/2/2030	97,216	0.02	USD 935,000	Ryder System 4.625% 1/6/2025	935,094	0.16
USD 14,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	11,699	0.00	USD 123,000	S&P Global 4.25% 1/5/2029	121,927	0.02
USD 167,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	153,462	0.03	USD 155,000	S&P Global 4.75% 1/8/2028	159,176	0.03
USD 100,000	Owens Corning 3.875% 1/6/2030	92,456	0.02	USD 2,255,000	Sabine Pass Liquefaction 5.625% 1/3/2025	2,298,974	0.40
USD 80,235	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	70,732	0.01	USD 953,000	Sabine Pass Liquefaction 5.75% 15/5/2024	967,633	0.17
USD 253,000	Pacific Gas and Electric 2.5% 1/2/2031	195,523	0.03	USD 229,000	Sabine Pass Liquefaction 5.875% 30/6/2026	236,106	0.04
USD 159,000	Paramount Global 4.375% 15/3/2043	121,371	0.02	USD 1,701	SACO I Trust 2006-9 2.744% 25/8/2036	1,700	0.00
USD 88,000	Paramount Global 5.85% 1/9/2043	81,044	0.01	USD 257,000	Salesforce 3.05% 15/7/2061	188,994	0.03
USD 278,000	PECO Energy 3.05% 15/3/2051	213,439	0.04	USD 200,000	Sasol Financing USA 5.5% 18/3/2031	167,940	0.03
USD 436,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	388,122	0.07	USD 131,790	Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	29,386	0.01
USD 385,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	377,236	0.07	USD 72,000	Select Medical 6.25% 15/8/2026	69,386	0.01
USD 136,000	Performance Food 5.5% 15/10/2027	128,133	0.02	USD 79,846	Sequoia Mortgage Trust 2007-3 3.197% 20/7/2037	66,761	0.01
USD 200,000	Periana 5.95% 19/4/2026	184,054	0.03	USD 85,000	Service Properties Trust 4.35% 1/10/2024	76,412	0.01
USD 371,000	Pfizer 1.75% 18/8/2031	309,857	0.05	USD 436,000	ServiceNow 1.4% 1/9/2030	344,975	0.06
EUR 525,000	Philip Morris International 1.45% 1/8/2039*	319,127	0.06	USD 38,041	SG Mortgage Trust 2006-FRE2 2.764% 25/7/2036	9,187	0.00
USD 80,000	Port Authority of New York & New Jersey 4.926% 1/10/2051	84,516	0.02	USD 205,000	Sherwin-Williams 2.3% 15/5/2030	174,051	0.03
USD 145,000	Port Authority of New York & New Jersey 4.96% 1/8/2046	152,183	0.03	USD 162,000	Sirius XM Radio 5.5% 1/7/2029	151,848	0.03
USD 97,000	Post 5.5% 15/12/2029	88,803	0.02	USD 127,000	Six Flags Entertainment 4.875% 31/7/2024	122,555	0.02
USD 122,000	Post 5.625% 15/1/2028	115,729	0.02	USD 77,000	Six Flags Entertainment 5.5% 15/4/2027	70,263	0.01
USD 314,822	PRPM 2020-4 2.951% 25/10/2025	304,891	0.05	USD 83,371	SLM Private Credit Student Loan Trust 2004-B 2.159% 15/3/2024	83,073	0.01
USD 59,000	Public Service Electric and Gas 2.05% 1/8/2050	37,045	0.01	USD 782,844	SLM Private Education Loan Trust 2010-C 7.141% 15/10/2041	854,287	0.15
USD 79,000	Public Service Electric and Gas 3.65% 1/9/2028	76,806	0.01	USD 100,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	88,599	0.02
USD 112,000	QUALCOMM 3.25% 20/5/2050	91,925	0.02	USD 684,680	SMB Private Education Loan Trust 2020-PT-A 1.6% 15/9/2054	625,253	0.11
USD 68,000	QUALCOMM 4.8% 20/5/2045	69,198	0.01	USD 320,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	292,242	0.05
USD 153,439	RAMP Series 2004-RS7 Trust 2.879% 25/7/2034	124,487	0.02	USD 626,000	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	572,140	0.10
USD 183,709	RASC Series 2006-EMX9 Trust 2.924% 25/11/2036	151,620	0.03	USD 280,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	259,601	0.05
USD 273,699	Ready Capital Mortgage Financing 2022-FL9 4.846% 25/6/2037	272,694	0.05	USD 150,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	141,054	0.03
USD 92,000	Realty Income 3.25% 15/1/2031	83,772	0.01	USD 611,000	Southern California Edison 2.25% 1/6/2030	515,161	0.09
USD 571,000	RELX Capital 3% 22/5/2030	516,056	0.09	USD 206,000	Southwestern Public Service 3.15% 1/5/2050	159,265	0.03
USD 179,000	RELX Capital 4% 18/3/2029	173,916	0.03	USD 27,000	Standard Industries 4.75% 15/1/2028	23,712	0.00
USD 18,144	Reperforming Loan REMIC Trust 2005-R2 2.784% 25/6/2035	17,456	0.00	USD 64,000	Standard Industries 5% 15/2/2027	58,805	0.01
USD 105,000	Republic Services 3.375% 15/11/2027	100,373	0.02				
USD 332,000	Reynolds American 5.85% 15/8/2045	286,884	0.05				
USD 241,959	RFMSI Series 2006-SA2 Trust 4.786% 25/8/2036	175,381	0.03				

*All or a portion of this security represents a security on loan.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 550,000	State of California 4.6% 1/4/2038	555,688	0.10	USD 466,000	Union Pacific 3.95% 15/8/2059	405,595	0.07
USD 310,000	State of California 7.55% 1/4/2039	414,916	0.07	USD 115,969	Union Pacific Railroad 2014-1 Pass Through Trust 3.227% 14/5/2026	113,311	0.02
USD 760,000	State of Illinois 5.1% 1/6/2033	759,059	0.13	USD 184,662	United Airlines 2014-1 Class A Pass Through Trust 4% 11/10/2027	171,464	0.03
USD 255,000	State of Texas 5.517% 1/4/2039	289,062	0.05	USD 11,590	United Airlines 2014-2 Class B Pass Through Trust 4.625% 3/3/2024	11,588	0.00
USD 138,000	State Street 2.623% 7/2/2033	118,374	0.02	USD 32,655	United Airlines 2015-1 Class AA Pass Through Trust 3.45% 1/6/2029	29,709	0.01
USD 627,000	State Street 5.625% 15/12/2170	580,589	0.10	USD 10,306	United Airlines 2016-1 Class AA Pass Through Trust 3.1% 7/1/2030	9,331	0.00
USD 180,487	Structured Adjustable Rate Mortgage Loan Trust Series 2007-3 3.389% 25/4/2047	96,619	0.02	USD 64,780	United Airlines 2016-2 Class AA Pass Through Trust 2.875% 7/4/2030	57,222	0.01
USD 760,595	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	478,861	0.08	USD 9,219	United Airlines 2016-2 Class B Pass Through Trust 3.65% 7/4/2027	8,384	0.00
USD 86,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	74,164	0.01	USD 33,356	United Airlines 2018-1 Class AA Pass Through Trust 3.5% 1/9/2031	29,982	0.01
USD 8,000	Synchrony Financial 3.7% 4/8/2026	7,537	0.00	USD 200,211	United Airlines 2019-2 Class AA Pass Through Trust 2.7% 1/11/2033	170,063	0.03
USD 100,000	Tampa Electric 4.45% 15/6/2049	93,390	0.02	USD 134,142	United Airlines 2019-2 Class B Pass Through Trust 3.5% 1/11/2029	113,570	0.02
USD 195,000	Targa Resources 4.95% 15/4/2052	170,978	0.03	USD 618,052	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	619,650	0.11
USD 209,000	Targa Resources 6.25% 1/7/2052	217,369	0.04	USD 139,300	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	131,290	0.02
USD 27,000	TEGNA 4.625% 15/3/2028	25,853	0.00	USD 999,000	United States Treasury Note/Bond 0.125% 31/3/2023	981,467	0.17
USD 31,000	TEGNA 5% 15/9/2029	29,818	0.01	USD 999,000	United States Treasury Note/Bond 0.125% 30/4/2023	978,506	0.17
USD 145,000	Tenet Healthcare 4.375% 15/1/2030	126,775	0.02	USD 999,000	United States Treasury Note/Bond 0.125% 31/5/2023	975,388	0.17
USD 262,000	Tenet Healthcare 4.875% 1/1/2026	249,918	0.04	USD 4,035,000	United States Treasury Note/Bond 0.25% 15/4/2023	3,960,883	0.69
USD 41,000	Tenet Healthcare 5.125% 1/11/2027	38,228	0.01	USD 6,443,000	United States Treasury Note/Bond 0.375% 30/4/2025	5,941,402	1.04
USD 462,000	Texas Eastern Transmission 3.5% 15/1/2028	432,941	0.08	USD 1,176,000	United States Treasury Note/Bond 0.375% 30/11/2025	1,065,337	0.19
USD 74,000	Texas Eastern Transmission 7% 15/7/2032	83,352	0.01	USD 1,176,000	United States Treasury Note/Bond 0.375% 31/12/2025	1,062,856	0.19
USD 4,676	Thornburg Mortgage Trust 2007-3 5.341% 25/6/2047	4,468	0.00	USD 4,035,000	United States Treasury Note/Bond 0.5% 15/3/2023	3,977,733	0.69
USD 520,000	T-Mobile USA 2.875% 15/2/2031	442,484	0.08	USD 2,403,000	United States Treasury Note/Bond 0.5% 31/5/2027	2,108,726	0.37
USD 235,000	T-Mobile USA 3.375% 15/4/2029	212,543	0.04	USD 877,000	United States Treasury Note/Bond 0.75% 30/4/2026	796,803	0.14
USD 173,000	T-Mobile USA 3.4% 15/10/2052	126,743	0.02				
USD 174,000	T-Mobile USA 3.5% 15/4/2031	154,900	0.03				
USD 1,393,000	T-Mobile USA 3.875% 15/4/2030	1,301,188	0.23				
USD 905,000	Trans-Allegheny Interstate Line 3.85% 1/6/2025	886,077	0.15				
USD 110,000	Transcontinental Gas Pipe Line 3.95% 15/5/2050	92,350	0.02				
USD 597,000	Transcontinental Gas Pipe Line 4% 15/3/2028	575,110	0.10				
USD 385,000	Transcontinental Gas Pipe Line 7.85% 1/2/2026	422,101	0.07				
USD 400,000	Tricon American Homes 2017-SFR2 Trust 5.104% 17/1/2036	396,714	0.07				
USD 200,000	TSMC Arizona 4.25% 22/4/2032	197,507	0.03				
USD 274,000	TWDC Enterprises 18 3% 30/7/2046	211,535	0.04				
USD 200,000	UBS Commercial Mortgage Trust 2017-C7 3.679% 15/12/2050	191,729	0.03				
USD 70,000	UBS Commercial Mortgage Trust 2018-C11 5.069% 15/6/2051	63,672	0.01				
USD 206,000	Union Pacific 3.75% 5/2/2070	166,891	0.03				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 626,000	United States Treasury Note/Bond 0.75% 31/5/2026	567,630	0.10	USD 307,000	United States Treasury Note/Bond 2.375% 15/5/2029	290,739	0.05
USD 159,000	United States Treasury Note/Bond 1% 31/7/2028	139,541	0.02	USD 3,101,000	United States Treasury Note/Bond 2.5% 15/2/2045 [†]	2,593,696	0.45
USD 770,000	United States Treasury Note/Bond 1.125% 15/5/2040	529,240	0.09	USD 307,000	United States Treasury Note/Bond 2.625% 15/2/2029	295,619	0.05
USD 770,000	United States Treasury Note/Bond 1.125% 15/8/2040	524,863	0.09	USD 3,343,000	United States Treasury Note/Bond 2.75% 31/5/2023	3,329,802	0.58
USD 554,000	United States Treasury Note/Bond 1.25% 31/3/2028	496,436	0.09	USD 3,101,000	United States Treasury Note/Bond 2.75% 15/11/2047 [†]	2,733,725	0.48
USD 554,000	United States Treasury Note/Bond 1.25% 30/4/2028	495,657	0.09	USD 1,004,000	United States Treasury Note/Bond 2.875% 15/8/2028 [†]	981,175	0.17
USD 300,000	United States Treasury Note/Bond 1.25% 31/5/2028	268,031	0.05	USD 258,800	United States Treasury Note/Bond 2.875% 15/5/2032	253,563	0.04
USD 552,000	United States Treasury Note/Bond 1.25% 15/5/2050	346,251	0.06	USD 1,739,000	United States Treasury Note/Bond 2.875% 15/5/2043	1,566,595	0.27
USD 770,000	United States Treasury Note/Bond 1.375% 15/11/2040	547,031	0.10	USD 1,669,000	United States Treasury Note/Bond 2.875% 15/11/2046	1,497,276	0.26
USD 667,000	United States Treasury Note/Bond 1.375% 15/8/2050	432,690	0.08	USD 4,598,000	United States Treasury Note/Bond 3% 15/2/2048	4,264,645	0.74
USD 6,443,000	United States Treasury Note/Bond 1.5% 31/10/2024	6,187,168	1.08	USD 1,200,000	United States Treasury Note/Bond 3.125% 15/11/2028	1,189,453	0.21
USD 4,839,000	United States Treasury Note/Bond 1.5% 15/8/2026	4,501,404	0.79	USD 1,739,000	United States Treasury Note/Bond 3.125% 15/2/2043	1,633,098	0.29
USD 890,000	United States Treasury Note/Bond 1.5% 15/2/2030	793,630	0.14	USD 1,739,000	United States Treasury Note/Bond 3.625% 15/8/2043	1,765,425	0.31
USD 1,586,000	United States Treasury Note/Bond 1.625% 15/8/2029	1,433,812	0.25	USD 1,739,000	United States Treasury Note/Bond 3.75% 15/11/2043	1,798,710	0.31
USD 488,000	United States Treasury Note/Bond 1.625% 15/5/2031	433,415	0.08	USD 483,000	United States Treasury Note/Bond 3.875% 15/8/2040	515,754	0.09
USD 6,457,000	United States Treasury Note/Bond 1.75% 31/7/2024	6,258,876	1.09	USD 452,000	United States Treasury Note/Bond 4.25% 15/5/2039	511,148	0.09
USD 6,443,000	United States Treasury Note/Bond 1.75% 31/12/2024	6,202,772	1.08	USD 483,000	United States Treasury Note/Bond 4.25% 15/11/2040	541,186	0.09
USD 99,000	United States Treasury Note/Bond 1.875% 28/2/2029	91,134	0.02	USD 452,000	United States Treasury Note/Bond 4.375% 15/11/2039	517,787	0.09
USD 138,000	United States Treasury Note/Bond 1.875% 15/2/2032	124,038	0.02	USD 452,000	United States Treasury Note/Bond 4.5% 15/8/2039	526,103	0.09
USD 7,000	United States Treasury Note/Bond 1.875% 15/11/2051	5,165	0.00	USD 483,000	United States Treasury Note/Bond 4.625% 15/2/2040	570,138	0.10
USD 4,173,000	United States Treasury Note/Bond 2% 15/2/2025	4,032,813	0.70	USD 112,000	UnitedHealth 3.05% 15/5/2041	90,611	0.02
USD 861,000	United States Treasury Note/Bond 2% 15/11/2026	814,755	0.14	USD 156,000	UnitedHealth 3.75% 15/10/2047	135,658	0.02
USD 29,000	United States Treasury Note/Bond 2% 15/2/2050	22,229	0.00	USD 138,000	UnitedHealth 4.75% 15/7/2045	137,472	0.02
USD 3,343,000	United States Treasury Note/Bond 2.125% 31/12/2022	3,333,357	0.58	USD 113,000	University of California 4.858% 15/5/2112	106,746	0.02
USD 3,343,000	United States Treasury Note/Bond 2.125% 31/7/2024	3,263,734	0.57	USD 763,000	Verizon Communications 1.5% 18/9/2030	611,516	0.11
USD 3,667,000	United States Treasury Note/Bond 2.125% 15/5/2025	3,541,377	0.62	USD 59,000	Verizon Communications 1.75% 20/1/2031	47,350	0.01
USD 5,746,000	United States Treasury Note/Bond 2.25% 15/8/2027	5,471,718	0.96	USD 799,000	Verizon Communications 2.1% 22/3/2028	708,254	0.12
USD 327,000	United States Treasury Note/Bond 2.25% 15/2/2052	264,461	0.05	USD 716,000	Verizon Communications 2.355% 15/3/2032	591,715	0.10
USD 1,542,000	United States Treasury Note/Bond 2.375% 15/5/2027	1,478,453	0.26	USD 688,000	Verizon Communications 2.55% 21/3/2031	586,649	0.10
USD 619,000	United States Treasury Note/Bond 2.375% 31/3/2029	586,212	0.10	USD 673,000	Verizon Communications 2.65% 20/11/2040	492,021	0.09
				USD 322,000	Verizon Communications 2.875% 20/11/2050	224,463	0.04

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 154,000	Verizon Communications 3% 20/11/2060	103,663	0.02	USD 51,592	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	50,409	0.01
USD 370,000	Verizon Communications 3.15% 22/3/2030	336,184	0.06	USD 265,426	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.303% 25/10/2036	91,549	0.02
USD 220,000	Verizon Communications 7.75% 1/12/2030	263,923	0.05	USD 246,065	Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE4 Trust 2.804% 25/9/2036	81,844	0.01
USD 275,000	VICI Properties 4.75% 15/2/2028	264,745	0.05	USD 130,476	Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE5 Trust 2.599% 25/10/2036	106,051	0.02
USD 566,000	VICI Properties 4.95% 15/2/2030	545,269	0.10	USD 122,000	Waste Management 1.15% 15/3/2028	104,039	0.02
USD 946,000	VICI Properties / VICI Note 4.25% 1/12/2026	886,903	0.15	USD 63,000	Waste Pro USA 5.5% 15/2/2026	56,561	0.01
USD 78,000	VICI Properties / VICI Note 4.5% 1/9/2026	73,900	0.01	USD 118,000	Wells Fargo 4.54% 15/8/2026	117,547	0.02
USD 277,000	VICI Properties / VICI Note 5.625% 1/5/2024	277,435	0.05	USD 1,228,000	Wells Fargo 4.897% 25/7/2033	1,218,594	0.21
USD 124,000	VICI Properties / VICI Note 5.75% 1/2/2027	122,232	0.02	USD 650,000	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	622,359	0.11
USD 190,000	Virginia Electric and Power 4% 15/1/2043	167,595	0.03	USD 754,947	Wells Fargo Commercial Mortgage Trust 2016-C32 3.8% 15/1/2059	754,316	0.13
USD 83,000	Virginia Electric and Power 6% 15/5/2037	91,696	0.02	USD 250,000	Wells Fargo Commercial Mortgage Trust 2016-C34 3.42% 15/6/2049	251,508	0.04
USD 370,000	Vistra Operations 4.3% 15/7/2029	333,634	0.06	USD 180,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.148% 15/1/2059	170,857	0.03
USD 167,000	Vistra Operations 5% 31/7/2027	155,931	0.03	USD 30,000	Wells Fargo Commercial Mortgage Trust 2017-C39 4.118% 15/9/2050	26,805	0.00
USD 131,000	Vistra Operations 5.5% 1/9/2026	127,236	0.02	USD 80,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	74,134	0.01
USD 167,000	Vistra Operations 5.625% 15/2/2027	161,355	0.03	USD 80,000	Wells Fargo Commercial Mortgage Trust 2017-C42 4.002% 15/12/2050	73,892	0.01
USD 276,000	VMware 1.8% 15/8/2028	230,851	0.04	USD 200,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 3.241% 13/12/2031	197,448	0.03
USD 344,000	VMware 2.2% 15/8/2031	270,316	0.05	USD 105,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	97,779	0.02
USD 800,000	VNDO Trust 2016-350P 4.033% 10/1/2035	708,431	0.12	USD 54,639	Wells Fargo Mortgage Backed 2008-AR1 Trust 2.937% 25/3/2038	55,999	0.01
USD 901,255	Voyager OPTONE Delaware Trust 2.16% 25/2/2038	264,379	0.05	USD 414,000	Western Digital 2.85% 1/2/2029	338,292	0.06
USD 46,924	WaMu Asset-Backed Certificates WaMu Series 2007-HE3 Trust 2.684% 25/5/2037	41,282	0.01	USD 200,000	Westlake 3.375% 15/8/2061	134,043	0.02
USD 300,886	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 1.859% 25/2/2046	272,105	0.05	USD 220,000	WFRBS Commercial Mortgage Trust 2014-C22 3.915% 15/9/2057	208,215	0.04
USD 25,267	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 1.849% 25/6/2046	23,360	0.00	USD 250,000	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	227,356	0.04
USD 185,839	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 1.609% 25/6/2047	163,196	0.03	USD 108,000	Williams 3.5% 15/10/2051	81,585	0.01
USD 65,099	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 2.994% 25/11/2035	45,104	0.01	USD 280,498	WinWater Mortgage Loan Trust 2015-5 3.75% 20/8/2045	229,505	0.04
USD 25,759	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	20,724	0.00				
USD 138,617	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	117,734	0.02				
USD 151,353	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	142,814	0.03				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 140,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	126,472	0.02	USD 475,000	Lehman Brothers 0% 19/7/2017 ^{*,***}	-	0.00
USD 282,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	269,635	0.05	USD 20,000	Lehman Brothers Holdings Capital Trust VII 0% 30/11/2056 ^{**}	-	0.00
USD 116,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	97,683	0.02	USD 298,558	Lehman Brothers International Europe 0% 31/12/2049 ^{**}	-	0.00
USD 100,351	Yale Mortgage Loan Trust 2007-1 2.844% 25/6/2037	37,021	0.01	USD 298,557	Lehman Brothers International Europe 0% 31/12/2049 ⁺	-	0.00
		450,831,922	78.72	USD 560,000	Washington Mutual Bank Escrow 0% 6/11/2018 ^{*,***}	-	0.00
	Uruguay			USD 1,360,000	Washington Mutual Bank Escrow 0% 1/5/2018 ^{*,***}	-	0.00
USD 137,836	Uruguay Government International Bond 4.375% 27/10/2027	141,730	0.03	USD 250,000	Washington Mutual Bank Escrow 0% 16/6/2018 ^{*,***}	-	0.00
USD 243,733	Uruguay Government International Bond 5.1% 18/6/2050	248,661	0.04	USD 250,000	Washington Mutual Bank Escrow 0% 4/2/2018 ^{*,***}	-	0.00
		390,391	0.07			-	0.00
Total Bonds		513,962,849	89.75	Total Bonds		564,180	0.10
COMMERCIAL PAPER				Total Other Transferable Securities		564,180	0.10
	United States			Total Portfolio		515,111,057	89.95
USD 595,000	General Motors Financial 0% 15/2/2023	584,028	0.10	Other Net Assets		57,551,826	10.05
Total Commercial Paper		584,028	0.10	Total Net Assets (USD)		572,662,883	100.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
		514,546,877	89.85				
Other Transferable Securities							
BONDS							
	Cayman Islands						
USD 600,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040 ^{**}	564,180	0.10				
	United States						

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

^{***}This security is in default, see Note 2(b).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
AUD	140,000	CAD	127,216	RBS	19/9/2022	(881)
AUD	654,000	USD	459,747	RBS	19/9/2022	(11,401)
BRL	887,360	USD	168,000	Citigroup	2/9/2022	3,424
BRL	880,916	USD	170,000	BNP Paribas	2/9/2022	180
BRL	1,164,396	USD	228,000	HSBC Bank	2/9/2022	(3,057)
CAD	116,018	USD	90,000	Bank of America	19/9/2022	(1,669)
CHF	440,000	EUR	437,666	JP Morgan	21/9/2022	11,552
CHF	841,761	EUR	843,299	Société Générale	21/9/2022	16,087
CHF	48,239	EUR	48,410	Deutsche Bank	21/9/2022	839
CHF	450,000	EUR	457,473	UBS	21/9/2022	1,938
CHF	103,126	GBP	90,000	Bank of America	19/9/2022	936
CHF	104,556	USD	110,000	BNP Paribas	19/9/2022	(3,090)
COP	197,224,000	USD	43,934	BNY Mellon	23/11/2022	(78)
EUR	6,076,000	GBP	5,196,162	Deutsche Bank	21/9/2022	52,343
EUR	1,860,000	USD	1,927,272	Barclays	21/9/2022	(64,045)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
EUR	880,000	GBP	758,342	BNP Paribas	21/9/2022	880
EUR	810,000	GBP	692,591	Barclays	21/9/2022	7,115
EUR	980,000	USD	1,021,041	HSBC Bank	21/9/2022	(39,340)
EUR	1,480,000	USD	1,537,256	Citigroup	21/9/2022	(54,687)
EUR	6,977,000	USD	7,135,746	JP Morgan	21/9/2022	(146,636)
EUR	664,195	CHF	660,000	Société Générale	21/9/2022	(9,620)
EUR	453,563	CHF	450,000	HSBC Bank	21/9/2022	(5,855)
EUR	452,876	CHF	450,000	Bank of America	21/9/2022	(6,543)
EUR	490,000	USD	497,116	Morgan Stanley	21/9/2022	(6,266)
EUR	221,544	CHF	220,000	JP Morgan	21/9/2022	(3,060)
EUR	1,312,502	USD	1,320,686	Goldman Sachs	21/9/2022	(5,906)
EUR	2,038,488	USD	2,081,051	Deutsche Bank	21/9/2022	(39,026)
EUR	1,060,000	USD	1,092,761	BNP Paribas	21/9/2022	(30,922)
EUR	168,000	NOK	1,653,452	HSBC Bank	19/9/2022	2,178
EUR	172,000	USD	174,432	BNP Paribas	19/9/2022	(2,156)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
EUR	174,000	USD	173,243	Citigroup	19/9/2022	1,036
EUR	290,000	USD	288,805	Société Générale	21/9/2022	1,698
EUR	84,000	USD	84,036	JP Morgan	19/9/2022	99
GBP	2,819,293	EUR	3,285,000	Deutsche Bank	21/9/2022	(16,710)
GBP	980,118	EUR	1,125,000	Goldman Sachs	21/9/2022	11,239
GBP	302,844	EUR	350,000	Barclays	21/9/2022	1,080
GBP	302,747	EUR	350,000	BNP Paribas	21/9/2022	967
GBP	597,000	USD	728,719	BNY Mellon	21/9/2022	(35,435)
GBP	380,000	USD	452,237	Barclays	21/9/2022	(10,951)
GBP	680,000	USD	810,268	HSBC Bank	21/9/2022	(20,597)
GBP	180,000	USD	217,876	Deutsche Bank	21/9/2022	(8,846)
GBP	230,000	USD	280,609	Citigroup	21/9/2022	(13,515)
GBP	380,000	USD	450,912	Morgan Stanley	21/9/2022	(9,624)
GBP	510,000	USD	612,905	Goldman Sachs	21/9/2022	(20,652)
GBP	90,000	CHF	101,880	Bank of America	19/9/2022	338
GBP	240,000	USD	280,205	UBS	21/9/2022	(1,497)
IDR	5,983,024,462	USD	404,122	Bank of America	21/9/2022	(1,432)
JPY	156,473,113	USD	1,166,365	Goldman Sachs	21/9/2022	(37,325)
JPY	23,330,614	USD	174,000	Deutsche Bank	22/9/2022	(5,642)
KRW	220,473,114	USD	168,000	Goldman Sachs	19/9/2022	(3,430)
MXN	3,361,235	USD	168,000	Goldman Sachs	19/9/2022	(1,824)
TRY	507,360	USD	28,000	Deutsche Bank	29/9/2022	(652)
USD	13,304,557	EUR	12,560,750	BNP Paribas	21/9/2022	722,007
USD	276,808	CAD	354,000	JP Morgan	21/9/2022	7,292
USD	6,212,369	EUR	5,921,250	JP Morgan	21/9/2022	280,842
USD	1,600,188	EUR	1,540,000	Bank of America	21/9/2022	57,516
USD	208,000	TRY	4,070,560	Goldman Sachs	29/9/2022	(11,410)
USD	3,856,245	EUR	3,762,848	Citigroup	21/9/2022	86,866
USD	126,094	EUR	120,000	HSBC Bank	21/9/2022	5,885
USD	612,678	EUR	583,000	BNY Mellon	21/9/2022	28,666
USD	1,050,385	GBP	880,000	Goldman Sachs	21/9/2022	28,459
USD	1,136,757	EUR	1,115,000	Barclays	21/9/2022	19,822
USD	833,242	GBP	690,000	Deutsche Bank	21/9/2022	31,959
USD	563,595	EUR	560,000	UBS	21/9/2022	2,623
USD	4,237,137	EUR	4,213,024	Morgan Stanley	21/9/2022	16,801
USD	935,625	EUR	920,000	Deutsche Bank	21/9/2022	14,028
USD	462,225	GBP	390,000	State Street	21/9/2022	9,326

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
USD	30,072	EUR	29,152	RBS	21/9/2022	869
USD	168,000	BRL	895,760	Citigroup	2/9/2022	(5,048)
USD	170,000	BRL	895,715	JP Morgan	2/9/2022	(3,039)
USD	287,358	EUR	280,000	Société Générale	21/9/2022	6,872
USD	228,000	BRL	1,169,564	BNP Paribas	2/9/2022	2,056
USD	77,604	MXN	1,582,000	Goldman Sachs	13/9/2022	(700)
USD	1,156,000	JPY	152,335,368	Morgan Stanley	21/9/2022	56,816
USD	87,015	EUR	84,000	BNP Paribas	19/9/2022	2,881
USD	194,000	COP	820,764,700	Citigroup	19/9/2022	9,246
USD	11,382	EUR	11,000	State Street	21/9/2022	363
USD	665,822	EUR	652,000	Bank of America	19/9/2022	12,780
USD	364,477	GBP	300,790	Morgan Stanley	21/9/2022	15,176
USD	23,267	GBP	19,210	Barclays	21/9/2022	958
USD	387,055	GBP	320,000	Citigroup	21/9/2022	15,446
USD	168,000	MXN	3,396,546	Deutsche Bank	19/9/2022	78
USD	116,000	CLP	104,284,000	Citigroup	22/9/2022	504
USD	127,506	MXN	2,601,516	HSBC Bank	23/11/2022	519
USD	636,663	MXN	12,822,000	HSBC Bank	13/9/2022	2,011
USD	227,424	COP	996,571,000	JP Morgan	23/11/2022	5,822
USD	173,866	AUD	250,000	JP Morgan	19/9/2022	2,480
USD	168,000	KRW	222,146,400	Citigroup	19/9/2022	2,182
USD	228,000	BRL	1,173,777	HSBC Bank	4/10/2022	3,101
USD	58,000	BRL	295,297	JP Morgan	4/10/2022	1,420
ZAR	2,794,317	USD	170,000	HSBC Bank	19/9/2022	(6,471)
ZAR	1,939,056	USD	116,000	Bank of America	19/9/2022	(2,522)
Net unrealised appreciation						916,041
EUR Hedged Share Class						
EUR	52,126,513	USD	53,263,820	BNY Mellon	15/9/2022	(1,067,368)
USD	733,251	EUR	732,009	BNY Mellon	15/9/2022	272
Net unrealised depreciation						(1,067,096)
GBP Hedged Share Class						
GBP	72,829	USD	88,240	BNY Mellon	15/9/2022	(3,675)
USD	1,510	GBP	1,268	BNY Mellon	15/9/2022	39
Net unrealised depreciation						(3,636)
Total net unrealised depreciation						
(USD underlying exposure - USD 150,769,179)						(154,691)

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
15	EUR	Euro Bund	September 2022	2,224,258	(3,812)
(5)	EUR	Euro BUXL	September 2022	831,158	26,303
(198)	EUR	Euro Schatz	September 2022	21,523,951	62,243
(48)	EUR	Euro-BTP	September 2022	5,763,442	149,972
(14)	JPY	Japanese 10 Year Bond (OSE)	September 2022	15,081,732	14,841
129	USD	US Long Bond (CBT)	December 2022	17,580,281	(125,332)
67	USD	US Treasury 10 Year Note (CBT)	December 2022	7,846,328	(45,453)
(12)	USD	US Ultra 10 Year Note	December 2022	1,505,438	5,859
130	USD	US Ultra Bond (CBT)	December 2022	19,585,312	52,821
(65)	USD	US Treasury 2 Year Note (CBT)	December 2022	13,543,867	(6,601)
450	USD	US Treasury 5 Year Note (CBT)	December 2022	49,904,297	(155,162)
(54)	EUR	3 Month EURIBOR	March 2023	13,199,910	69,978
242	USD	3 Month SOFR	March 2023	58,237,300	(67,983)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
20	GBP	3 Month SONIA	March 2023	5,591,814	(29,921)
632	USD	3 Month SOFR	June 2023	151,917,000	(460,602)
(242)	USD	3 Month SOFR	September 2023	58,197,975	80,628
(243)	USD	3 Month SOFR	December 2023	58,529,587	188,357
(403)	USD	3 Month SOFR	June 2024	97,450,437	663,198
54	EUR	3 Month EURIBOR	March 2025	13,214,767	(13,068)
Total				611,728,854	406,266

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 92,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	503	6,152
CDS	USD 92,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	448	6,152
CDS	USD 55,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	214	3,678
CDS	USD 101,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	432	6,754
CDS	USD 109,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	3	1,280
CDS	USD 110,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	3	1,292
CDS	USD 110,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	3	1,292
CDS	USD 107,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	26	1,256
CDS	USD 150,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	37	1,761
CDS	USD 66,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	16	775
CDS	USD 1,691,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/6/2027	18,183	113,082
CDS	USD 90,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(585)	6,019
CDS	USD 90,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(549)	6,019
CDS	USD 124,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(732)	8,292
CDS	USD 208,645	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Credit Suisse	17/9/2058	(2,482)	(232)
CDS	USD (29,326)	Fund provides default protection on CMBX.NA.6.BBB-; and receives Fixed 3%	Credit Suisse	11/5/2063	(3,788)	(6,279)
CDS	USD 158,968	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Deutsche Bank	17/9/2058	(1,918)	(177)
CDS	USD (160,000)	Fund provides default protection on CMBX.NA.10.A; and receives Fixed 2%	Deutsche Bank	17/11/2059	754	(6,595)
CDS	USD (80,000)	Fund provides default protection on CMBX.NA.10.A; and receives Fixed 2%	Deutsche Bank	17/11/2059	438	(3,298)
CDS	USD 14,785	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	(6)	(3)
CDS	USD 34,300	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	3	(8)
CDS	USD (2,880,900)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(19,447)	(29,530)

US Dollar Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 90,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(1,152)	6,019
CDS	USD 90,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(1,222)	6,019
CDS	USD 124,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(1,684)	8,292
CDS	USD 233,000	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	6,321	5,084
CDS	USD 177,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	3,623	12,692
CDS	USD 336,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(1,330)	2,478
CDS	EUR (205,000)	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	(7,301)	(6,231)
CDS	USD 389,300	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(991)	958
CDS	USD 82,200	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	1,609	6,252
CDS	USD 54,800	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	1,250	4,168
CDS	USD (60,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(3,047)	(9,710)
CDS	USD (40,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	JP Morgan	17/9/2058	2,587	(6,473)
CDS	USD 29,326	Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3%	JP Morgan	11/5/2063	3,666	6,279
CDS	USD 616,307	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2027	13,075	16,669
CDS	USD (35,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(3,883)	(5,664)
CDS	USD (60,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(9,763)	(9,710)
CDS	USD (50,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	5,171	(8,091)
CDS	USD 109,290	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(1,300)	(122)
CDS	USD 327,871	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(4,281)	(365)
CDS	USD 7,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	761	1,133
IRS	CLP 818,409,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	77,881	77,881
IRS	CLP 818,409,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(79,230)	(79,230)
IRS	PLN 2,018,500	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.15%	Bank of America	11/4/2024	5,575	5,575
IRS	MXN 14,828,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 9.51%	Bank of America	18/7/2024	(1,607)	(1,607)
IRS	GBP 4,040,000	Fund receives Fixed 2.5975%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2024	(69,985)	(69,985)
IRS	PLN 2,670,000	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.3%	Bank of America	4/8/2024	5,628	5,628
IRS	GBP 4,040,000	Fund receives Fixed 2.83697%; and pays Floating GBP SONIA 1 Day	Bank of America	10/8/2024	(59,241)	(59,241)
IRS	USD 15,085,000	Fund receives Fixed 3.23875%; and pays Floating USD SOFR 1 Day	Bank of America	18/8/2024	(83,672)	(83,672)
IRS	BRL 689,851	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	(1,061)	(1,061)
IRS	GBP 4,330,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.9%	Bank of America	4/8/2027	34,397	34,397

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	GBP 4,340,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.98697%	Bank of America	10/8/2027	30,602	30,602
IRS	USD 9,090,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.59625%	Bank of America	18/8/2029	206,602	206,602
IRS	EUR 56,118	Fund receives Fixed 1.52196%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(3,453)	(3,453)
IRS	EUR 295,416	Fund receives Fixed 1.52201%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(18,174)	(18,174)
IRS	EUR 998,546	Fund receives Fixed 1.53779%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(60,213)	(60,213)
IRS	EUR 500,834	Fund receives Fixed 1.54832%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(29,794)	(29,794)
IRS	EUR 295,400	Fund receives Fixed 1.55487%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(17,423)	(17,423)
IRS	EUR 998,546	Fund receives Fixed 1.55937%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(58,550)	(58,550)
IRS	EUR 998,971	Fund receives Fixed 1.56841%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(57,878)	(57,878)
IRS	EUR 498,986	Fund receives Fixed 1.59176%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(28,011)	(28,011)
IRS	EUR 195,812	Fund receives Fixed 1.64456%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(10,194)	(10,194)
IRS	EUR 195,812	Fund receives Fixed 1.6463%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(10,168)	(10,168)
IRS	EUR 395,579	Fund receives Fixed 1.64714%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(20,515)	(20,515)
IRS	EUR 201,746	Fund receives Fixed 1.68867%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(9,816)	(9,816)
IRS	EUR 800,000	Fund receives Fixed 1.8183%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(30,920)	(30,920)
IRS	JPY 64,594,860	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.855%	Bank of America	15/2/2031	17,756	17,756
IRS	EUR 948,000	Fund receives Fixed 1.9495%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(32,081)	(32,081)
IRS	EUR 948,000	Fund receives Fixed 2.1035%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(20,260)	(20,260)
IRS	MXN 1,981,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.6%	Bank of America	1/1/2032	(7,404)	(7,404)
IRS	MXN 2,956,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.565%	Bank of America	12/1/2032	(11,382)	(11,382)
IRS	JPY 162,353,850	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.298%	Bank of America	7/4/2032	11,118	11,118
IRS	JPY 163,700,199	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.30125%	Bank of America	7/4/2032	10,847	10,847
IRS	JPY 163,070,583	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3029%	Bank of America	7/4/2032	10,622	10,622
IRS	JPY 160,508,045	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.306%	Bank of America	7/4/2032	10,116	10,116
IRS	JPY 142,337,323	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3058%	Bank of America	7/4/2032	8,990	8,990
IRS	MXN 3,228,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 8.955%	Bank of America	21/4/2032	1,853	1,853
IRS	JPY 98,640,500	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3935%	Bank of America	2/5/2032	552	552
IRS	JPY 49,146,500	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.396%	Bank of America	2/5/2032	190	190
IRS	JPY 182,327,027	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.42%	Bank of America	14/6/2032	(1,785)	(1,785)
IRS	JPY 205,602,817	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.424%	Bank of America	14/6/2032	(2,585)	(2,585)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 274,000	Fund receives Fixed 2.4425%; and pays Floating EUR EURIBOR 6 Month	Bank of America	14/7/2032	(1,371)	(1,371)
IRS	EUR 1,100,000	Fund receives Fixed 2.1495%; and pays Floating EUR EURIBOR 1 Day	Bank of America	27/8/2032	(3,737)	(3,737)
IRS	EUR 700,000	Fund receives Fixed 2.2185%; and pays Floating EUR EURIBOR 1 Day	Bank of America	1/9/2032	(330)	(330)
IRS	USD 1,910,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6925%	Bank of America	1/9/2032	3,371	3,371
IRS	JPY 63,948,911	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.861%	Bank of America	9/5/2052	16,848	16,848
IRS	JPY 66,894,500	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.809%	Bank of America	30/5/2052	24,373	24,373
IRS	JPY 33,447,250	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.83%	Bank of America	30/5/2052	10,846	10,846
IRS	JPY 33,447,250	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.867%	Bank of America	30/5/2052	8,484	8,484
IRS	EUR 1,050,250	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.1235%	Bank of America	10/6/2052	4,779	4,779
IRS	EUR 1,050,250	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.148%	Bank of America	10/6/2052	3,216	3,216
IRS	EUR 1,050,250	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.166%	Bank of America	10/6/2052	1,432	2,067
IRS	USD 1,375,000	Fund receives Fixed 2.51%; and pays Floating USD SOFR 1 Day	Bank of America	18/8/2052	(41,392)	(41,392)
IRS	EUR 1,050,250	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.135%	Bank of America	19/8/2052	2,960	3,487
IRS	EUR 1,069,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.1%	Bank of America	20/8/2052	5,808	5,808
IRS	EUR 3,207,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.16%	Bank of America	20/8/2052	5,764	5,764
IRS	EUR 3,207,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.175%	Bank of America	20/8/2052	2,849	2,849
IRS	EUR 790,350	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.2422%	Bank of America	2/9/2052	(2,592)	(2,592)
IRS	BRL 966,000	Fund receives Fixed 11.694%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	(1,310)	(1,310)
Total (USD underlying exposure - USD 94,065,481)					(259,010)	(104,154)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
5,470,000	Put	OTC EUR/USD	BNP Paribas	EUR 0.985	13/10/2022	(2,971)	45,007
4,600,000	Put	OTC EUR/USD	BNP Paribas	EUR 1	2/11/2022	20,610	70,991
582,000	Call	OTC USD/CNH	Citibank	USD 6.85	20/9/2022	3,171	5,482
276,000	Put	OTC USD/JPY	Citibank	USD 127	21/9/2022	(1,953)	8
522,000	Put	OTC EUR/USD	Citibank	EUR 0.98	22/9/2022	(2,015)	1,961
504,000	Call	OTC AUD/USD	Deutsche Bank	AUD 0.702	15/9/2022	(2,150)	831
11,153,000	Put	OTC EUR/USD	Deutsche Bank	EUR 0.99	29/9/2022	(4,394)	85,217
504,000	Call	OTC USD/CNH	Goldman Sachs	USD 6.83	28/9/2022	3,189	6,175
40,000	Put	OTC USD/JPY	Goldman Sachs	USD 122	8/12/2022	(3,578)	978
4,710,000	Put	OTC USD/JPY	JP Morgan	USD 126.5	8/9/2022	(28,863)	-
348,000	Put	OTC USD/ZAR	JP Morgan	USD 16.9	20/10/2022	(1,506)	5,599

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
224,000	Call	OTC USD/CLP	Morgan Stanley	USD 70	8/9/2022	(2,311)	6
224,000	Put	OTC USD/CLP	Morgan Stanley	USD 970	8/9/2022	11,332	17,375
4,121,000	Put	OTC USD/JPY	Morgan Stanley	USD 126.5	12/9/2022	(28,145)	2
506,000	Put	OTC USD/JPY	Morgan Stanley	USD 134	26/10/2022	(3,996)	3,761
Total (USD underlying exposure - USD 7,600,073)						(43,580)	243,393

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(5,470,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.965	13/10/2022	1,300	(22,406)
(4,600,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.98	2/11/2022	(8,520)	(39,979)
(582,000)	Call	OTC USD/CNH	Citibank	USD 6.95	20/9/2022	(722)	(1,607)
(696,000)	Put	OTC EUR/USD	Citibank	EUR 0.95	22/9/2022	1,096	(460)
(756,000)	Call	OTC AUD/USD	Deutsche Bank	AUD 0.716	15/9/2022	1,273	(264)
(11,153,000)	Put	OTC EUR/USD	Deutsche Bank	EUR 0.96	29/9/2022	17,845	(14,732)
(504,000)	Call	OTC USD/CNH	Goldman Sachs	USD 6.93	28/9/2022	(710)	(2,255)
(522,000)	Put	OTC USD/ZAR	JP Morgan	USD 16.35	20/10/2022	1,129	(3,222)
(232,000)	Call	OTC USD/ZAR	JP Morgan	USD 18	20/10/2022	287	(1,939)
(224,000)	Call	OTC USD/CLP	Morgan Stanley	USD 40	8/9/2022	3,499	(20)
(336,000)	Put	OTC USD/CLP	Morgan Stanley	USD 920	8/9/2022	(7,178)	(10,106)
(506,000)	Put	OTC USD/JPY	Morgan Stanley	USD 130	26/10/2022	2,346	(1,396)
(3)	Put	US Treasury 5 Year Note	Exchange Traded	USD 111.25	23/9/2022	(358)	(2,531)
(241)	Call	3 Month SOFR	Exchange Traded	USD 96.25	10/3/2023	56,724	(171,712)
(241)	Put	3 Month SOFR	Exchange Traded	USD 96.25	10/3/2023	(11,057)	(233,469)
Total (USD underlying exposure - USD 60,541,424)						56,954	(506,098)

Purchased Swaps as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD 6,842,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.48% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Goldman Sachs	10/8/2023	132,635	370,053
USD 6,842,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.51% Fixed semi-annually from 14/8/2024	Goldman Sachs	10/8/2023	136,109	359,501
Total (USD underlying exposure -USD 8,561,478)				268,744	729,554

Written Swaps as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (8,316,003)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.41% Fixed semi-annually from 14/2/2023	Bank of America	10/8/2023	122,365	(168,695)
USD (8,316,003)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.41% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Bank of America	10/8/2023	(189,502)	(480,562)

US Dollar Bond Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (821,352)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.855% Fixed semi-annually from 28/2/2026; and pays Floating USD SOFR annually from 28/8/2026	Bank of America	26/8/2025	904	(43,039)
USD (821,352)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/8/2026; and pays 2.855% Fixed semi-annually from 28/2/2026	Bank of America	26/8/2025	(2,736)	(46,678)
USD (703,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.15% Fixed semi-annually from 18/12/2025; and pays Floating USD SOFR annually from 18/6/2026	Deutsche Bank	16/6/2025	10,021	(29,523)
USD (703,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/6/2026; and pays 3.15% Fixed semi-annually from 18/12/2025	Deutsche Bank	16/6/2025	(9,568)	(49,112)
USD (470,361)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.555% Fixed semi-annually from 30/1/2026	Deutsche Bank	28/7/2025	3,377	(20,753)
USD (142,189)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.555% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Deutsche Bank	28/7/2025	(1,713)	(9,007)
USD (142,189)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.555% Fixed semi-annually from 30/1/2026	Deutsche Bank	28/7/2025	1,021	(6,274)
USD (470,361)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.555% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Deutsche Bank	28/7/2025	(5,667)	(29,797)
USD (14,781)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 31/7/2026; and pays 2.545% Fixed semi-annually from 31/1/2026	Deutsche Bank	29/7/2025	90	(647)
USD (14,781)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.545% Fixed semi-annually from 31/1/2026; and pays Floating USD SOFR annually from 31/7/2026	Deutsche Bank	29/7/2025	(205)	(942)
USD (650,254)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.545% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 31/7/2026	Deutsche Bank	29/7/2025	5,175	(27,013)
USD (650,254)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.484% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 31/7/2026	Deutsche Bank	29/7/2025	(10,934)	(43,122)
EUR (137,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.821% Fixed annually from 15/11/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/5/2023	Goldman Sachs	11/11/2022	2,399	(741)
EUR (137,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.821% Fixed annually from 15/11/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/5/2023	Goldman Sachs	11/11/2022	(5,361)	(8,224)
USD (8,316,003)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.515% Fixed semi-annually from 1/2/2024; and pays Floating USD SOFR annually from 1/8/2024	Goldman Sachs	28/7/2023	(140,131)	(432,438)
USD (8,316,003)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/8/2024; and pays 2.515% Fixed semi-annually from 1/2/2024	Goldman Sachs	28/7/2023	101,638	(190,670)
USD (61,612,893)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.48% Fixed annually from 14/8/2024; and pays Floating USD SOFR annually from 14/8/2024	Goldman Sachs	10/8/2023	(73,274)	(311,106)
USD (61,612,893)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.48% Fixed annually from 14/8/2024; and pays Floating USD SOFR annually from 14/8/2024	Goldman Sachs	10/8/2023	(90,543)	(311,106)
USD (4,555,929)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.1% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Goldman Sachs	10/8/2023	(25,828)	(129,589)
USD (4,555,929)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Goldman Sachs	10/8/2023	(19,410)	(116,223)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Bond Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (29,981,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.77% Fixed semi-annually from 15/2/2024; and pays Floating USD SOFR annually from 15/8/2024	Goldman Sachs	11/8/2023	(55,355)	(181,275)
USD (29,981,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/8/2024; and pays 1.77% Fixed semi-annually from 15/2/2024	Goldman Sachs	11/8/2023	46,780	(51,408)
USD (284,379)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.555% Fixed semi-annually from 30/1/2026	Morgan Stanley	28/7/2025	2,155	(12,547)
USD (284,379)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.555% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Morgan Stanley	28/7/2025	(3,313)	(18,015)
USD (284,379)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.53% Fixed semi-annually from 30/1/2026	Morgan Stanley	28/7/2025	2,380	(12,280)
USD (284,379)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.53% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Morgan Stanley	28/7/2025	(3,649)	(18,309)
Total (USD underlying exposure - USD 98,530,995)				(338,884)	(2,749,095)

To Be Announced Securities Contracts as at 31 August 2022

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 1,878,000	Fannie Mae or Freddie Mac 1.5% TBA	1,696,407	0.30
USD 5,366,300	Fannie Mae or Freddie Mac 2% TBA	4,973,179	0.87
USD (4,146,000)	Fannie Mae or Freddie Mac 2% TBA	(3,585,156)	(0.63)
USD (1,108,500)	Fannie Mae or Freddie Mac 2.5% TBA	(1,054,207)	(0.18)
USD (563,000)	Fannie Mae or Freddie Mac 3% TBA	(547,497)	(0.09)
USD 2,354,645	Fannie Mae or Freddie Mac 3% TBA	2,189,360	0.38
USD (109,000)	Fannie Mae or Freddie Mac 3.5% TBA	(107,395)	(0.02)
USD 23,031	Fannie Mae or Freddie Mac 3.5% TBA	22,052	0.00
USD 1,610,998	Fannie Mae or Freddie Mac 4% TBA	1,579,407	0.28
USD (2,450,000)	Fannie Mae or Freddie Mac 4.5% TBA	(2,444,306)	(0.43)
USD 5,604,000	Fannie Mae or Freddie Mac 5% TBA	5,673,503	0.99
USD 3,841,500	Ginnie Mae 2% TBA	3,408,581	0.60
USD 2,644,200	Ginnie Mae 2.5% TBA	2,418,358	0.42
USD 2,738,205	Ginnie Mae 3% TBA	2,580,223	0.45
USD 200,000	Ginnie Mae 3.5% TBA	193,430	0.03
USD 1,271,500	Ginnie Mae 4% TBA	1,257,941	0.22
USD 282,000	Ginnie Mae 4.5% TBA	282,843	0.05
USD 287,000	Ginnie Mae 5% TBA	291,602	0.05
USD 11,844,308	Fannie Mae or Freddie Mac 2% TBA	10,244,401	1.79
USD 2,833,900	Fannie Mae or Freddie Mac 2.5% TBA	2,541,377	0.44
USD 200,000	Ginnie Mae 2% TBA	177,430	0.03
USD (89,800)	Fannie Mae or Freddie Mac 1.5% TBA	(73,854)	(0.01)
USD (20,400,000)	Fannie Mae or Freddie Mac 4% TBA	(19,975,833)	(3.49)
USD (9,000,000)	Fannie Mae or Freddie Mac 4.5% TBA	(8,967,832)	(1.57)
USD 4,800,000	Fannie Mae or Freddie Mac 5% TBA	4,852,219	0.85
USD 579,181	Ginnie Mae 3.5% TBA	560,720	0.10
Total TBA			
(USD underlying exposure - USD 81,699,112)		8,186,953	1.43

US Dollar High Yield Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 1,001,000	NCL 7.75% 15/2/2029	820,820	0.03
FUNDS				USD 1,328,000	NCL Finance 6.125% 15/3/2028	1,031,172	0.04
Ireland				USD 1,750,000	OHA Credit Funding 11 4.705% 19/7/2033	1,650,300	0.07
145,000	iShares USD High Yield Corp Bond UCITS ETF [†]	13,173,250	0.56	USD 1,623,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	1,331,838	0.06
Total Funds		13,173,250	0.56	USD 1,157,000	Weatherford International 6.5% 15/9/2028	1,092,179	0.05
COMMON STOCKS (SHARES)				USD 2,158,000	Weatherford International 8.625% 30/4/2030	1,960,575	0.08
Cayman Islands				USD 124,000	Weatherford International 11% 1/12/2024	126,470	0.01
300,630	Diversey	1,890,963	0.08			15,320,049	0.64
France				Canada			
260,348	Constellium	3,483,457	0.15	USD 1,558,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	1,397,144	0.06
United Kingdom				USD 1,343,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	1,102,589	0.05
3,824	Liberty Global	78,698	0.00	USD 2,395,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	2,152,578	0.09
35,043	Sensata Technologies	1,423,096	0.06	USD 1,135,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	1,142,673	0.05
		1,501,794	0.06	USD 2,611,000	Air Canada 3.875% 15/8/2026	2,314,687	0.10
United States				USD 849,000	ATS Automation Tooling Systems 4.125% 15/12/2028	747,991	0.03
1,815	AZEK	33,051	0.00	USD 5,483,000	Bombardier 6% 15/2/2028	4,861,702	0.21
7,658	Block	541,114	0.02	USD 9,354,000	Bombardier 7.125% 15/6/2026	8,851,139	0.38
15,392	Cheniere Energy	2,435,322	0.10	USD 490,000	Bombardier 7.45% 1/5/2034	456,495	0.02
32,950	Chesapeake Energy	3,213,943	0.14	USD 358,000	Bombardier 7.5% 15/3/2025	352,379	0.01
516,031	Clear Channel Outdoor	882,413	0.04	USD 2,664,000	Bombardier 7.875% 15/4/2027	2,541,356	0.11
65,885	CommScope	728,688	0.03	USD 3,029,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	2,335,609	0.10
21,747	Devon Energy	1,516,418	0.07	USD 1,580,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	1,257,933	0.05
148,430	Element Solutions	2,778,609	0.12	USD 4,857,000	Clarios Global 6.75% 15/5/2025	4,841,207	0.21
132,528	Informatica	2,964,651	0.13	EUR 334,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	310,336	0.01
45,992	Syneos Health	2,813,331	0.12	USD 8,680,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	8,593,808	0.36
31,613	Targa Resources	2,116,807	0.09	USD 20,538,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	20,136,055	0.85
3,677	Twilio	267,061	0.01	USD 1,542,000	ERO Copper 6.5% 15/2/2030	1,157,464	0.05
83,598	Uber Technologies	2,474,501	0.10	USD 953,000	Garda World Security 4.625% 15/2/2027	848,456	0.04
		22,765,909	0.97	USD 251,000	GFL Environmental 3.5% 1/9/2028	217,602	0.01
Total Common Stocks (Shares)		29,642,123	1.26	USD 876,000	GFL Environmental 3.75% 1/8/2025	822,454	0.03
BONDS				USD 4,181,000	GFL Environmental 4% 1/8/2028	3,550,798	0.15
Australia				USD 643,000	GFL Environmental 4.25% 1/6/2025	616,179	0.03
USD 3,391,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	3,148,577	0.13	USD 1,232,000	GFL Environmental 4.375% 15/8/2029	1,049,054	0.04
USD 1,039,000	Mineral Resources 8% 1/11/2027	1,044,506	0.04				
USD 1,057,000	Mineral Resources 8.5% 1/5/2030	1,066,474	0.05				
		5,259,557	0.22				
Austria							
EUR 200,000	ams-OSRAM 0% 5/3/2025	159,567	0.01				
EUR 200,000	ams-OSRAM 2.125% 3/11/2027	143,141	0.00				
		302,708	0.01				
Bermuda							
USD 1,051,000	Nabors Industries 7.25% 15/1/2026	966,325	0.04				
USD 2,200,000	Nabors Industries 7.5% 15/1/2028	1,992,815	0.08				
USD 5,328,000	NCL 5.875% 15/3/2026	4,347,555	0.18				

[†] Investment in connected party fund, see further information in Note 10.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,961,000	GFL Environmental 4.75% 15/6/2029	1,709,482	0.07	USD 2,000,000	Invesco CLO 2022-1 8.777% 20/4/2035	1,845,970	0.08
USD 1,575,000	GFL Environmental 5.125% 15/12/2026	1,523,973	0.06	USD 1,000,000	Madison Park Funding XXVIII 5.212% 15/7/2030	940,743	0.04
USD 2,709,000	Husky III 13% 15/2/2025	2,582,639	0.11	USD 1,000,000	Neuberger Berman Loan Advisers CLO 47 8.548% 14/4/2035	934,947	0.04
USD 1,245,000	Masonite International 3.5% 15/2/2030	1,007,761	0.04	USD 1,090,000	Palmer Square CLO 2018-2 5.54% 16/7/2031	1,039,745	0.04
USD 260,000	Masonite International 5.375% 1/2/2028	241,255	0.01	USD 1,500,000	Pikes Peak CLO 5 9.41% 20/4/2033	1,376,984	0.06
USD 1,343,000	Mattamy 4.625% 1/3/2030	1,085,918	0.05	USD 800,000	Sable International Finance 5.75% 7/9/2027	733,340	0.03
USD 956,000	Mattamy 5.25% 15/12/2027	843,179	0.03	USD 355,069	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	364,381	0.01
USD 4,829,000	New Gold 7.5% 15/7/2027	3,733,783	0.16	USD 1,400,000	Symphony CLO XXIX 5.662% 15/1/2034	1,311,143	0.06
USD 1,692,000	NOVA Chemicals 4.875% 1/6/2024	1,626,983	0.07	USD 1,000,000	TICP CLO XI 8.71% 20/10/2031	934,434	0.04
USD 1,836,000	Open Text 3.875% 1/12/2029	1,488,186	0.06	USD 897,000	Transocean 11.5% 30/1/2027	864,551	0.04
USD 1,407,000	Parkland 5.875% 15/7/2027	1,348,560	0.06			35,254,702	1.50
USD 950,000	Quebecor Media 5.75% 15/1/2023	953,553	0.04	Cyprus			
USD 658,000	Tervita 11% 1/12/2025	719,293	0.03	EUR 175,000	Bank of Cyprus 2.5% 24/6/2027	138,640	0.01
USD 8,488,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	7,715,083	0.33	Finland			
USD 1,315,000	Vermilion Energy 6.875% 1/5/2030	1,286,603	0.05	EUR 200,000	Citycon 4.496% 22/2/2171	151,145	0.01
USD 1,507,000	Videotron 3.625% 15/6/2029	1,252,723	0.05	EUR 175,000	Finnair 4.25% 19/5/2025	141,642	0.01
		100,776,662	4.26	USD 1,044,000	Nokia 6.625% 15/5/2039	1,053,234	0.04
Cayman Islands						1,346,021	0.06
USD 1,000,000	AGL CLO 17 8.823% 21/1/2035	927,289	0.04	France			
USD 1,500,000	AGL CLO 5 9.16% 20/7/2034	1,396,931	0.06	EUR 3,301	Accor 0.7% 7/12/2027	140,488	0.01
USD 1,250,000	Aimco CLO 12 5.381% 17/1/2032	1,164,111	0.05	EUR 400,000	Air France-KLM 3.875% 1/7/2026	345,169	0.02
USD 1,000,000	Allegany Park CLO 5.577% 20/1/2035	926,221	0.04	EUR 198,000	Altice France 2.5% 15/1/2025	180,561	0.01
USD 1,000,000	Allegany Park CLO 8.877% 20/1/2035	930,353	0.04	EUR 294,000	Altice France 4.25% 15/10/2029*	233,804	0.01
USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R 7.955% 13/4/2031	1,359,267	0.06	USD 1,295,000	Altice France 5.125% 15/1/2029	1,010,628	0.04
USD 1,500,000	Bain Capital Credit CLO 2019-2 5.89% 17/10/2032	1,365,423	0.06	USD 1,940,000	Altice France 5.125% 15/7/2029	1,535,025	0.07
USD 3,000,000	Beechwood Park CLO 8.981% 17/1/2035	2,706,468	0.11	USD 4,808,000	Altice France 5.5% 15/10/2029	3,796,138	0.16
USD 2,000,000	Canyon Capital CLO 2022-1 3.731% 15/4/2035	1,865,851	0.08	EUR 500,000	Altice France 5.875% 1/2/2027	455,116	0.02
USD 1,300,000	CIFC Funding 2013-III-R 5.683% 24/4/2031	1,226,724	0.05	USD 4,491,000	Altice France 8.125% 1/2/2027	4,283,426	0.18
USD 1,000,000	CIFC Funding 2018-II 5.56% 20/4/2031	943,260	0.04	EUR 156,000	CAB SELAS 3.375% 1/2/2028	130,695	0.01
USD 1,906,505	Global Aircraft Leasing 6.5% 15/9/2024	1,563,334	0.07	EUR 200,000	Casino Guichard Perrachon 3.58% 7/2/2025	128,559	0.01
USD 1,500,000	Goldentree Loan Management US Clo 8 5.81% 20/10/2034	1,460,800	0.06	EUR 200,000	Casino Guichard Perrachon 3.992% 31/1/2171	75,044	0.00
USD 1,800,000	Golub Capital Partners CLO 50B-R 5.927% 20/4/2035	1,711,797	0.07	EUR 250,000	Casino Guichard Perrachon 5.25% 15/4/2027	141,792	0.01
USD 1,912,174	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	1,770,864	0.08	EUR 100,000	Casino Guichard Perrachon 6.625% 15/1/2026	61,846	0.00
USD 1,000,000	Invesco CLO 5.412% 15/7/2034	926,096	0.04	EUR 200,000	CGG 7.75% 1/4/2027	177,335	0.01
USD 3,000,000	Invesco CLO 2022-1 5.527% 20/4/2035	2,663,675	0.11	EUR 542,000	Chrome Bidco 3.5% 31/5/2028	476,808	0.02
				USD 6,102,000	Constellium 3.75% 15/4/2029	5,042,403	0.21
				EUR 200,000	Constellium 4.25% 15/2/2026	186,152	0.01
				USD 2,024,000	Constellium 5.625% 15/6/2028	1,853,233	0.08
				USD 2,476,000	Constellium 5.875% 15/2/2026	2,383,159	0.10
				USD 2,075,000	Credit Agricole 4.75% 23/3/2171	1,629,819	0.07
				EUR 200,000	Electricite de France 2.875% 15/3/2171	159,819	0.01

*All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 200,000	Electricite de France 3% 3/12/2170	149,664	0.01	EUR 300,000	DIC Asset 2.25% 22/9/2026	231,475	0.01
EUR 800,000	Electricite de France 3.375% 15/9/2170	595,457	0.02	EUR 200,000	Douglas 6% 8/4/2026	164,734	0.01
GBP 500,000	Electricite de France 6% 29/7/2171	512,370	0.02	EUR 215,000	Gruenenthal 3.625% 15/11/2026*	199,603	0.01
EUR 300,000	Faurecia 2.75% 15/2/2027*	247,778	0.01	EUR 447,000	Gruenenthal 4.125% 15/5/2028	411,200	0.02
EUR 182,000	Faurecia 3.75% 15/6/2028	150,646	0.01	EUR 192,000	HT Troplast 9.25% 15/7/2025	168,850	0.01
EUR 372,000	Goldstory 5.375% 1/3/2026	328,379	0.01	EUR 252,000	IHO Verwaltungs 3.875% 15/5/2027	209,113	0.01
EUR 100,000	iliad 1.5% 14/10/2024	95,401	0.01	USD 200,000	IHO Verwaltungs 6% 15/5/2027	178,104	0.01
EUR 100,000	iliad 1.875% 11/2/2028	83,734	0.00	EUR 700,000	Nidda Healthcare 3.5% 30/9/2024	646,641	0.03
EUR 100,000	iliad 2.375% 17/6/2026	93,014	0.00	EUR 194,000	Nidda Healthcare 3.5% 30/9/2024	179,931	0.01
EUR 100,000	Iliad 5.625% 15/10/2028	92,391	0.00	EUR 1,700,000	Novelis Sheet Ingot 3.375% 15/4/2029*	1,443,165	0.06
USD 4,399,000	Iliad 6.5% 15/10/2026	4,025,569	0.17	EUR 229,000	PCF 4.75% 15/4/2026*	190,160	0.01
USD 5,158,000	Iliad 7% 15/10/2028	4,756,708	0.20	EUR 360,000	Renk 5.75% 15/7/2025	338,380	0.01
GBP 300,000	Korian 4.125% 15/6/2171	273,335	0.01	EUR 607,000	Schenck Process 5.375% 15/6/2023	590,365	0.02
EUR 600,000	La Financiere Atalian 5.125% 15/5/2025	573,154	0.02	EUR 100,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	92,582	0.00
GBP 100,000	La Financiere Atalian 6.625% 15/5/2025	111,141	0.00	EUR 263,759	Techem Verwaltungsgesellschaft 674 6% 30/7/2026	248,022	0.01
EUR 252,000	Loxam 3.25% 14/1/2025	234,867	0.01	EUR 566,000	Tele Columbus 3.875% 2/5/2025	483,612	0.02
EUR 115,000	Loxam 3.75% 15/7/2026	104,622	0.00	EUR 270,000	TK Elevator Holdco 6.625% 15/7/2028	232,757	0.01
EUR 200,000	Loxam 4.25% 15/4/2024	195,350	0.01	USD 4,913,000	TK Elevator Holdco 7.625% 15/7/2028	4,407,947	0.19
EUR 201,000	Loxam 4.5% 15/2/2027	183,967	0.01	EUR 1,273,000	TK Elevator Midco 4.375% 15/7/2027	1,131,433	0.05
EUR 100,000	Loxam 5.75% 15/7/2027	84,317	0.00	EUR 300,000	ZF Finance 2% 6/5/2027	240,782	0.01
EUR 100,000	Novafives 5% 15/6/2025	66,999	0.00	EUR 300,000	ZF Finance 2.75% 25/5/2027	247,751	0.01
EUR 172,000	Paprec 3.5% 1/7/2028	142,879	0.01			16,690,215	0.71
EUR 168,000	Picard Groupe 3.875% 1/7/2026	149,450	0.01		Ireland		
EUR 300,000	Quatrim 5.875% 15/1/2024*	274,099	0.01	EUR 200,000	AIB 6.25% 23/12/2170	190,682	0.01
EUR 900,000	RCI Banque 2.625% 18/2/2030	792,679	0.03	EUR 245,000	Anchorage Capital Europe CLO 2 6.45% 15/4/2034	218,590	0.01
EUR 200,000	Renault 2.375% 25/5/2026	175,591	0.01	EUR 183,000	Aqueduct European CLO 2-2017 4.4% 15/10/2030	157,705	0.01
USD 941,000	SPCM 3.125% 15/3/2027	836,535	0.04	EUR 5,880,000	Aurium CLO II 2.15% 22/6/2034	5,449,294	0.23
EUR 146,000	Tereos Finance Groupe I 7.5% 30/10/2025	148,158	0.01	EUR 5,100,000	Aurium CLO II 3.1% 22/6/2034	4,599,611	0.20
EUR 257,000	Vallourec 8.5% 30/6/2026	246,147	0.01	EUR 200,000	Aurium CLO II 6.08% 22/6/2034	170,267	0.01
EUR 100,000	Verallia 1.875% 10/11/2031	75,890	0.00	EUR 440,000	Avoca CLO XV 4.13% 15/4/2031	371,700	0.02
		40,227,310	1.71	EUR 200,000	BBAM European CLO I 6.035% 22/7/2034	170,557	0.01
	Germany			EUR 300,000	Bilbao CLO I 4.777% 20/7/2031	253,306	0.01
EUR 100,000	Bayer 4.5% 25/3/2082	91,229	0.00	EUR 4,410,000	Cairn CLO VI 3.245% 25/7/2029	4,243,882	0.18
EUR 328,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	296,696	0.01	USD 439,000	Castlelake Aviation Finance 5% 15/4/2027	380,551	0.01
USD 2,395,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	2,108,187	0.09	EUR 2,700,000	Contego Clo V 1.8% 15/1/2031	2,574,374	0.11
EUR 800,000	Commerzbank 6.125% 9/4/2171	729,834	0.03	EUR 1,920,000	Contego Clo V 2.65% 15/1/2031	1,753,391	0.07
EUR 200,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	166,814	0.01	EUR 100,000	CVC Cordatus Loan Fund XX 5.61% 22/6/2034	83,622	0.00
EUR 300,000	Deutsche Bank 4% 24/6/2032	272,022	0.01	EUR 100,000	eircom Finance 1.75% 1/11/2024	96,370	0.00
EUR 200,000	Deutsche Lufthansa 2.875% 11/2/2025	182,691	0.01	EUR 100,000	Invesco Euro CLO 5.99% 15/7/2034	86,017	0.00
EUR 200,000	Deutsche Lufthansa 2.875% 16/5/2027	162,184	0.01				
EUR 400,000	Deutsche Lufthansa 3.5% 14/7/2029	312,024	0.01				
EUR 400,000	Deutsche Lufthansa 3.75% 11/2/2028	331,927	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 646,000	James Hardie International Finance 5% 15/1/2028	595,670	0.03	EUR 216,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	178,907	0.01
USD 1,987,000	Jazz 4.375% 15/1/2029	1,791,181	0.08	EUR 123,000	Inter Media and Communication 6.75% 9/2/2027	113,318	0.01
USD 4,031,000	LCPR Senior Secured Financing 5.125% 15/7/2029	3,472,686	0.15	USD 1,585,000	Intesa Sanpaolo 4.198% 1/6/2032	1,162,621	0.05
USD 2,308,000	LCPR Senior Secured Financing 6.75% 15/10/2027	2,182,214	0.09	USD 1,160,000	Intesa Sanpaolo 4.95% 1/6/2042	758,265	0.03
EUR 2,810,000	Madison Park Euro Funding XI Designated Activity 2.171% 15/2/2031	2,658,633	0.11	GBP 150,000	Intesa Sanpaolo 5.148% 10/6/2030	148,090	0.01
EUR 6,000,000	Madison Park Euro Funding XI Designated Activity 3.121% 15/2/2031	5,523,466	0.23	USD 400,000	Intesa Sanpaolo 5.71% 15/1/2026	379,106	0.01
USD 200,000	Motion Bondco 6.625% 15/11/2027	172,839	0.01	EUR 250,000	Intesa Sanpaolo 5.875% 1/3/2171	198,054	0.01
EUR 100,000	North Westerly VII ESG CLO 5.981% 15/5/2034	83,672	0.00	EUR 200,000	Intesa Sanpaolo 6.375% 30/9/2170	170,823	0.01
EUR 200,000	Northwoods Capital 21 Euro 6.185% 22/7/2034	171,731	0.01	EUR 100,000	Kedrion 3.375% 15/5/2026	103,318	0.00
EUR 200,000	Northwoods Capital 23 Euro 6.21% 15/3/2034	175,905	0.01	EUR 200,000	Nexi 0% 24/2/2028	148,918	0.01
EUR 298,000	OCP Euro CLO 2017-2 5% 15/1/2032	261,231	0.01	EUR 270,000	Poste Italiane 2.625% 24/6/2171	196,172	0.01
EUR 200,000	OCP Euro CLO 2017-2 6.4% 15/1/2032	152,727	0.01	EUR 354,000	Rekeep 7.25% 1/2/2026	319,281	0.01
EUR 100,000	OCP Euro CLO 2019-3 6.067% 20/4/2033	86,337	0.00	EUR 867,000	Telecom Italia 1.625% 18/1/2029	648,509	0.03
EUR 200,000	Providus Clo III 6.262% 18/7/2034	176,535	0.01	EUR 100,000	Telecom Italia 3% 30/9/2025	94,792	0.00
USD 3,329,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	2,839,581	0.12	EUR 100,000	Telecom Italia 3.625% 25/5/2026	95,784	0.00
				EUR 358,000	Telecom Italia 4% 11/4/2024	354,376	0.02
				USD 785,000	Telecom Italia 5.303% 30/5/2024	754,534	0.03
				EUR 200,000	UniCredit 2.731% 15/1/2032	168,573	0.01
				EUR 200,000	UniCredit 6.625% 3/12/2170	192,833	0.01
				EUR 200,000	UniCredit 7.5% 3/6/2171	192,183	0.01
				EUR 100,000	Verde Bidco 4.625% 1/10/2026	84,367	0.00
						12,092,493	0.52
		41,144,327	1.75				
	Italy				Jamaica		
EUR 225,000	Autostrade per l'Italia 1.625% 25/1/2028	192,014	0.01	USD 2,078,000	Digicel International Finance /Digicel international 8.75% 25/5/2024	1,975,903	0.08
EUR 300,000	Autostrade per l'Italia 1.75% 1/2/2027	267,178	0.01		Japan		
EUR 487,000	Autostrade per l'Italia 2% 4/12/2028	408,019	0.02	EUR 224,000	SoftBank 2.125% 6/7/2024	205,248	0.01
EUR 458,000	Autostrade per l'Italia 2% 15/1/2030	372,185	0.02	EUR 236,000	SoftBank 2.875% 6/1/2027	188,531	0.01
EUR 100,000	Banca Monte dei Paschi di Siena 3.625% 24/9/2024	90,540	0.00	EUR 500,000	SoftBank 3.125% 19/9/2025	440,260	0.02
EUR 650,000	Banco BPM 2.875% 29/6/2031	539,326	0.02	EUR 100,000	SoftBank 4.5% 20/4/2025	92,681	0.00
EUR 325,000	Cedacri Mergerco 4.946% 15/5/2028*	314,931	0.01	EUR 535,000	SoftBank 4.75% 30/7/2025*	490,576	0.02
EUR 350,000	Centurion Bidco 5.875% 30/9/2026	324,835	0.02	EUR 200,000	SoftBank 5% 15/4/2028	166,700	0.00
EUR 256,000	doValue 3.375% 31/7/2026	222,245	0.01	USD 202,000	SoftBank 6% 19/1/2171	187,270	0.01
EUR 100,000	Fabric BC 4.707% 31/8/2026	99,420	0.00			1,771,266	0.07
USD 2,616,000	F-Brasile / F-Brasile US 7.375% 15/8/2026	2,129,189	0.09		Jersey		
EUR 249,000	FIS Fabbica Italiana Sintetici 5.625% 1/8/2027	218,290	0.01	USD 2,000,000	Boyce Park Clo 3.648% 21/4/2035	1,842,002	0.07
EUR 200,000	Gamma Bidco 5.125% 15/7/2025	188,620	0.01	USD 1,750,000	Boyce Park Clo 6.798% 21/4/2035	1,610,411	0.07
EUR 271,000	Gamma Bidco 6.25% 15/7/2025	262,877	0.01	GBP 181,000	CPUK Finance 4.5% 28/8/2027	189,424	0.01
				GBP 200,000	CPUK Finance 4.875% 28/2/2047	218,985	0.01
				GBP 605,000	Galaxy Bidco 6.5% 31/7/2026	611,601	0.03
				GBP 129,000	Kane Bidco 6.5% 15/2/2027	133,422	0.01
						4,605,845	0.20

* All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Liberia				EUR 84,917	Cirsa Finance International 6.25% 20/12/2023	83,689	0.00
USD 2,200,000	Royal Caribbean Cruises 5.375% 15/7/2027	1,718,394	0.07	EUR 375,050	Codere Finance 2 Luxembourg 11% 30/9/2026	374,604	0.02
USD 906,000	Royal Caribbean Cruises 5.5% 31/8/2026	733,645	0.03	EUR 80,003	Codere Finance 2 Luxembourg 12.75% 30/11/2027	71,117	0.00
USD 2,581,000	Royal Caribbean Cruises 5.5% 1/4/2028	1,990,622	0.08	EUR 214,000	Cullinan Holdco 4.625% 15/10/2026	180,484	0.01
USD 2,170,000	Royal Caribbean Cruises 9.125% 15/6/2023	2,186,308	0.09	EUR 300,000	Dana Financing Luxembourg 3% 15/7/2029	229,090	0.01
USD 753,000	Royal Caribbean Cruises 10.875% 1/6/2023	767,141	0.03	EUR 300,000	European TopSoho 4% 18/10/2021***	230,834	0.01
USD 1,044,000	Royal Caribbean Cruises 11.5% 1/6/2025	1,110,618	0.05	USD 5,487,000	EverArc Escrow 5% 30/10/2029	4,700,329	0.20
USD 1,329,000	Royal Caribbean Cruises 11.625% 15/8/2027	1,317,544	0.06	EUR 712,000	Garfunkelux Holdco 3 6.75% 1/11/2025	632,404	0.03
		9,824,272	0.41	GBP 256,000	Garfunkelux Holdco 3 7.75% 1/11/2025	264,146	0.01
Luxembourg				USD 3,326,000	Herens Holdco 4.75% 15/5/2028	2,822,893	0.12
EUR 400,000	ADLER 2.75% 13/11/2026	223,224	0.01	EUR 558,000	Herens Midco 5.25% 15/5/2029	409,254	0.02
EUR 300,000	ADLER 3.25% 5/8/2025	180,093	0.01	USD 2,192,000	ION Trading Technologies 5.75% 15/5/2028	1,844,228	0.08
USD 1,721,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	1,564,372	0.07	EUR 166,000	Kleopatra Finco 4.25% 1/3/2026*	141,211	0.01
EUR 291,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	236,308	0.01	EUR 100,000	Lincoln Financing 3.625% 1/4/2024	97,842	0.00
USD 4,591,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	3,891,629	0.17	EUR 275,000	Lune 5.625% 15/11/2028	233,047	0.01
USD 5,609,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	4,695,865	0.20	EUR 396,000	Monitchem HoldCo 3 5.25% 15/3/2025*	374,080	0.01
GBP 104,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.875% 1/6/2028	98,849	0.00	EUR 502,000	Rossini 6.75% 30/10/2025	502,216	0.02
EUR 200,000	Altice Financing 2.25% 15/1/2025	181,272	0.01	EUR 400,000	SES 2.875% 27/8/2171	329,482	0.01
EUR 461,000	Altice Financing 4.25% 15/8/2029	374,678	0.01	EUR 700,000	Summer BC Holdco B 5.75% 31/10/2026	646,935	0.03
USD 1,780,000	Altice Financing 5% 15/1/2028	1,442,249	0.06	USD 2,413,000	Telecom Italia Capital 6% 30/9/2034	1,941,156	0.08
USD 6,621,000	Altice Financing 5.75% 15/8/2029	5,338,810	0.23	USD 637,000	Telecom Italia Capital 6.375% 15/11/2033	533,061	0.02
EUR 200,000	Altice France 8% 15/5/2027	164,427	0.01	USD 775,000	Telecom Italia Capital 7.2% 18/7/2036	656,154	0.03
EUR 100,000	Altice France 8% 15/5/2027	82,791	0.00	USD 2,203,000	Telecom Italia Capital 7.721% 4/6/2038	1,898,986	0.08
USD 14,668,000	Altice France 10.5% 15/5/2027	12,736,375	0.54	EUR 183,000	Telecom Italia Finance 7.75% 24/1/2033	191,326	0.01
EUR 2,280,000	Aramark International Finance 3.125% 1/4/2025*	2,121,222	0.09	USD 1,000,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	920,000	0.04
USD 5,900,795	ARD Finance 6.5% 30/6/2027	4,579,303	0.19			62,335,586	2.64
EUR 100,000	Aroundtown 3.375% 23/12/2170	79,159	0.00	Marshall Islands			
GBP 281,000	Aroundtown 4.75% 25/6/2171	262,998	0.01	USD 483,000	Danaos 8.5% 1/3/2028	485,111	0.02
EUR 132,000	BK LC Lux Finco1 5.25% 30/4/2029	113,659	0.01	Mauritius			
USD 2,823,000	Camelot Finance 4.5% 1/11/2026	2,629,568	0.11	USD 5,103,000	CA Magnum 5.375% 31/10/2026	4,618,215	0.20
EUR 390,000	Cidron Aida Finco 5% 1/4/2028	344,320	0.01	Netherlands			
GBP 266,000	Cidron Aida Finco 6.25% 1/4/2028	264,804	0.01	EUR 200,000	Abertis Infraestructuras Finance 3.248% 24/2/2171	172,474	0.01
EUR 137,000	Cirsa Finance International 4.5% 15/3/2027	115,748	0.01	EUR 332,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	315,443	0.01
EUR 329,000	Cirsa Finance International 4.75% 22/5/2025	305,295	0.01	USD 3,698,000	Clear Channel International 6.625% 1/8/2025	3,520,348	0.15
				EUR 236,000	Darling Global Finance 3.625% 15/5/2026	228,097	0.01
				USD 4,639,000	Diamond BC 4.625% 1/10/2029	3,961,242	0.17

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,887,000	Elastic 4.125% 15/7/2029	3,325,834	0.14	EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	79,729	0.00
EUR 235,000	Energizer Gamma Acquisition 3.5% 30/6/2029	186,906	0.01	USD 1,507,000	Ziggo 4.875% 15/1/2030	1,273,415	0.05
EUR 400,000	Naturgy Finance 2.374% 23/2/2171	314,035	0.01	USD 1,232,000	Ziggo Bond 5.125% 28/2/2030	981,152	0.04
EUR 100,000	OI European 2.875% 15/2/2025	92,397	0.00	USD 680,000	Ziggo Bond 6% 15/1/2027	607,862	0.03
EUR 100,000	OI European 3.125% 15/11/2024	95,357	0.00			40,799,019	1.73
EUR 175,000	Repsol International Finance 3.75% 11/6/2171	161,726	0.01	Panama			
EUR 342,000	Repsol International Finance 4.247% 11/12/2170	300,320	0.01	USD 4,983,000	Carnival 4% 1/8/2028	4,139,577	0.18
EUR 300,000	Saipem Finance International 2.625% 7/1/2025*	268,371	0.01	USD 8,682,000	Carnival 5.75% 1/3/2027	6,861,385	0.29
EUR 200,000	Saipem Finance International 3.375% 15/7/2026*	167,348	0.01	USD 3,451,000	Carnival 6% 1/5/2029	2,662,188	0.11
USD 858,000	Sensata Technologies 4% 15/4/2029	750,784	0.03	USD 778,000	Carnival 7.625% 1/3/2026	663,735	0.03
USD 1,820,000	Sensata Technologies 5% 1/10/2025	1,786,535	0.08	EUR 229,000	Carnival 7.625% 1/3/2026*	195,082	0.01
USD 973,000	Sensata Technologies 5.625% 1/11/2024	979,177	0.04	USD 2,941,000	Carnival 9.875% 1/8/2027	2,966,420	0.13
USD 1,791,000	Sensata Technologies 5.875% 1/9/2030	1,752,959	0.07	EUR 302,000	Carnival 10.125% 1/2/2026	314,312	0.01
EUR 158,300	Summer BidCo 9% 15/11/2025	129,022	0.01	USD 7,428,000	Carnival 10.5% 1/2/2026	7,664,974	0.33
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	74,537	0.00			25,467,673	1.09
EUR 276,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	242,860	0.01	Poland			
EUR 456,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	439,195	0.02	USD 983,000	Canpack / Canpack US 3.125% 1/11/2025	884,838	0.04
EUR 600,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	595,358	0.03	Portugal			
USD 650,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	550,882	0.02	EUR 3,100,000	Banco Espirito Santo 2.625% 8/5/2017***	542,734	0.03
USD 600,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	531,843	0.02	EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018***	770,332	0.03
USD 432,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	430,235	0.02			1,313,066	0.06
EUR 129,000	Titan II 5.125% 15/7/2029	110,035	0.01	Romania			
USD 3,692,000	Trivium Packaging Finance 5.5% 15/8/2026	3,550,559	0.15	EUR 100,000	RCS & RDS 2.5% 5/2/2025	88,909	0.00
USD 8,905,000	Trivium Packaging Finance 8.5% 15/8/2027	8,458,851	0.36	Spain			
EUR 552,000	United 4% 15/11/2027	446,573	0.02	EUR 400,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2170	378,687	0.01
EUR 248,000	United 4.625% 15/8/2028	203,403	0.01	EUR 100,000	Banco de Sabadell 2% 17/1/2030	88,386	0.00
EUR 335,000	United 4.875% 1/7/2024	317,047	0.01	EUR 500,000	Banco de Sabadell 2.5% 15/4/2031	427,783	0.02
EUR 100,000	United 5.25% 1/2/2030	78,869	0.00	EUR 200,000	Banco Santander 4.375% 14/4/2171	170,535	0.01
USD 3,380,000	UPC Broadband Finco 4.875% 15/7/2031	2,927,976	0.12	EUR 400,000	CaixaBank 6.375% 19/12/2170	397,611	0.02
EUR 100,000	Volkswagen International Finance 3.748% 28/12/2170	87,097	0.01	EUR 100,000	Cellnex Finance 1% 15/9/2027	83,003	0.00
EUR 100,000	Volkswagen International Finance 4.375% 28/3/2171	84,350	0.00	EUR 1,700,000	Cellnex Telecom 0.75% 20/11/2031	1,292,251	0.06
EUR 170,000	VZ Secured Financing 3.5% 15/1/2032	133,883	0.01	EUR 100,000	Cellnex Telecom 1% 20/4/2027	85,285	0.01
EUR 100,000	ZF Europe Finance 2% 23/2/2026	84,933	0.01	EUR 100,000	Cellnex Telecom 1.75% 23/10/2030	76,259	0.00
				EUR 426,000	Food Service Project 5.5% 21/1/2027*	373,250	0.02
				EUR 392,000	Grupo Antolin-Irausa 3.5% 30/4/2028	287,679	0.01
				EUR 400,000	International Consolidated Airlines 1.125% 18/5/2028	263,429	0.01
				EUR 300,000	International Consolidated Airlines 2.75% 25/3/2025	263,354	0.01
				EUR 300,000	International Consolidated Airlines 3.75% 25/3/2029	222,345	0.01
				EUR 193,000	Kaixo Bondco Telecom 5.125% 30/9/2029	158,438	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b).

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 538,000	Lorca Telecom Bondco 4% 18/9/2027	484,533	0.02	USD 773,000	Harbour Energy 5.5% 15/10/2026	705,389	0.03
EUR 100,000	Tendam Brands 5% 15/9/2024	95,284	0.00	GBP 286,000	Heathrow Finance 4.125% 1/9/2029	281,071	0.01
EUR 100,000	Tendam Brands 5.517% 15/9/2024	95,984	0.01	GBP 100,000	Heathrow Finance 4.75% 1/3/2024	114,579	0.01
		5,244,096	0.23	USD 965,000	HSBC 4.6% 17/6/2171	759,916	0.03
Sweden				USD 380,000	HSBC Bank 3.127% 19/12/2170	291,517	0.01
EUR 450,000	Fastighets Balder 2.873% 2/6/2081	318,422	0.01	GBP 100,000	Iceland Bondco 4.375% 15/5/2028	75,184	0.00
EUR 500,000	Heimstaden Bostad 2.625% 1/5/2171	362,406	0.02		Iceland Bondco 4.625% 15/3/2025*	254,313	0.01
EUR 300,000	Intrum 3.125% 15/7/2024	287,994	0.01	GBP 320,000	Iron Mountain UK 3.875% 15/11/2025	339,109	0.01
EUR 251,000	Intrum 3.5% 15/7/2026	225,166	0.01	EUR 317,000	Jaguar Land Rover Automotive 4.5% 15/7/2028*	228,521	0.01
EUR 200,000	Intrum 4.875% 15/8/2025	191,322	0.01	EUR 100,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	87,213	0.00
EUR 542,000	Verisure 3.25% 15/2/2027	467,444	0.02	GBP 127,000	Jerrold Finco 4.875% 15/1/2026	126,260	0.01
EUR 100,000	Verisure 5% 15/4/2025	99,317	0.00	GBP 374,000	Market Bidco Finco 5.5% 4/11/2027	359,266	0.02
EUR 156,000	Volvo Car 2.5% 7/10/2027	139,306	0.01	USD 1,783,000	Merlin Entertainments 5.75% 15/6/2026	1,690,349	0.07
		2,091,377	0.09	GBP 250,000	National Express 4.25% 26/2/2171	261,656	0.01
Switzerland				GBP 200,000	Nationwide Building Society 5.75% 20/12/2170	205,697	0.01
USD 1,774,000	Credit Suisse 5.25% 11/2/2171	1,337,109	0.05	USD 600,000	Neptune Energy Bondco 6.625% 15/5/2025	581,060	0.03
USD 700,000	Credit Suisse 6.25% 18/12/2170	630,680	0.03	GBP 299,000	Ocado 3.875% 8/10/2026	275,843	0.01
USD 200,000	Credit Suisse 7.25% 12/3/2171	165,122	0.01	GBP 190,000	Premier Foods Finance 3.5% 15/10/2026	195,675	0.01
USD 1,820,000	UBS 4.375% 10/8/2171	1,375,526	0.06	USD 215,000	Rolls-Royce 3.625% 14/10/2025	194,779	0.01
		3,508,437	0.15	EUR 2,295,000	Rolls-Royce 4.625% 16/2/2026*	2,207,984	0.09
United Kingdom				USD 6,466,000	Rolls-Royce 5.75% 15/10/2027	5,891,431	0.25
USD 1,024,688	Ardonagh Midco 2 11.5% 15/1/2027	1,042,620	0.04	EUR 100,000	Sherwood Financing 4.5% 15/11/2026	84,371	0.00
USD 4,605,000	Barclays 4.375% 15/12/2170	3,465,475	0.15	GBP 100,000	Sherwood Financing 6% 15/11/2026	94,140	0.00
USD 1,400,000	Barclays 5.2% 12/5/2026	1,392,395	0.06	GBP 354,000	Stonegate Pub Financing 2019 8% 13/7/2025	377,827	0.02
USD 1,545,000	Barclays 8% 15/12/2170	1,505,364	0.06	GBP 492,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	525,282	0.02
EUR 300,000	BCP V Modular Services Finance II 4.75% 30/11/2028	250,240	0.01	GBP 300,000	Thames Water Kemble Finance 4.625% 19/5/2026*	308,127	0.01
GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	283,690	0.01	GBP 300,000	Unique Pub Finance 6.464% 30/3/2032	413,081	0.02
GBP 400,000	Bellis Acquisition 3.25% 16/2/2026	368,015	0.02	GBP 223,000	Very Funding 6.5% 1/8/2026*	193,326	0.01
GBP 350,000	Bellis Acquisition 4.5% 16/2/2026	326,811	0.01	EUR 236,000	Virgin Media Finance 3.75% 15/7/2030	185,335	0.01
USD 200,000	British Telecommunications 4.25% 23/11/2081	175,508	0.01	USD 694,000	Virgin Media Secured Finance 4.5% 15/8/2030	576,563	0.02
GBP 200,000	BUPA Finance 4% 24/3/2171	163,297	0.01	GBP 100,000	Virgin Media Secured Finance 5.25% 15/5/2029	103,384	0.00
EUR 103,817	Codere New Topco 7.5% 30/11/2027	79,254	0.00	USD 200,000	Virgin Media Secured Finance 5.5% 15/5/2029	178,526	0.01
GBP 314,000	Constellation Automotive Financing 4.875% 15/7/2027*	289,522	0.01	GBP 200,000	Vmed O2 UK Financing I 4% 31/1/2029	197,389	0.01
EUR 190,000	EC Finance 3% 15/10/2026	175,629	0.01				
EUR 144,000	eG Global Finance 4.375% 7/2/2025	133,593	0.01				
EUR 600,000	eG Global Finance 6.25% 30/10/2025	563,626	0.03				
USD 3,066,000	eG Global Finance 6.75% 7/2/2025	2,901,401	0.12				
USD 1,768,000	eG Global Finance 8.5% 30/10/2025	1,717,119	0.07				
GBP 100,000	Greene King Finance 3.28% 15/12/2034	94,996	0.00				
GBP 100,000	Greene King Finance 3.56% 15/3/2036	95,190	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 441,000	Vmed O2 UK Financing I 4.25% 31/1/2031	354,555	0.01	USD 6,821,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	5,119,015	0.22
GBP 469,000	Vmed O2 UK Financing I 4.5% 15/7/2031	452,772	0.02	USD 8,652,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	8,137,563	0.35
USD 2,371,000	Vmed O2 UK Financing I 4.75% 15/7/2031	1,925,309	0.08	USD 5,253,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	4,773,480	0.20
EUR 300,000	Vodafone 2.625% 27/8/2080	269,711	0.01	USD 1,459,000	Allison Transmission 5.875% 1/6/2029	1,382,986	0.06
EUR 300,000	Vodafone 3% 27/8/2080	241,019	0.01	USD 292,000	Ally Financial 5.75% 20/11/2025	295,235	0.01
EUR 200,000	Vodafone 4.2% 3/10/2078	182,839	0.01	USD 1,419,000	AMC Entertainment 7.5% 15/2/2029	1,221,811	0.05
USD 200,000	Vodafone 6.25% 3/10/2078	194,750	0.01	USD 789,000	AMC Networks 4.25% 15/2/2029	645,086	0.03
		37,008,863	1.56	USD 1,453,000	AMC Networks 4.75% 1/8/2025	1,351,108	0.06
United States				USD 629,000	AMC Networks 5% 1/4/2024	614,162	0.03
USD 268,000	1 Automotive 4% 15/8/2028	230,772	0.01	USD 8,152,000	American Airlines 11.75% 15/7/2025	8,976,180	0.38
USD 714,000	180 Medical 3.875% 15/10/2029	622,660	0.03	USD 2,492,870	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	2,382,331	0.10
USD 286,000	Acadia Healthcare 5% 15/4/2029	266,428	0.01	USD 7,586,145	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	6,893,442	0.29
USD 778,000	Acadia Healthcare 5.5% 1/7/2028	733,331	0.03	USD 602,000	American Builders & Contractors Supply 3.875% 15/11/2029	500,412	0.02
USD 2,614,000	ACI Worldwide 5.75% 15/8/2026	2,600,433	0.11	USD 846,000	American Builders & Contractors Supply 4% 15/1/2028	766,994	0.03
USD 1,699,000	Acrisure / Acrisure Finance 6% 1/8/2029	1,387,362	0.06	USD 740,000	AMN Healthcare 4% 15/4/2029	637,649	0.03
USD 4,238,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	3,564,243	0.15	USD 973,000	Amsted Industries 5.625% 1/7/2027	950,110	0.04
USD 267,000	AdaptHealth 5.125% 1/3/2030	229,454	0.01	USD 2,743,000	AmWINS 4.875% 30/6/2029	2,398,833	0.10
USD 546,000	AdaptHealth 6.125% 1/8/2028	508,189	0.02	USD 2,081,000	ANGI 3.875% 15/8/2028	1,587,477	0.07
USD 1,360,000	Adient US 9% 15/4/2025	1,409,517	0.06	USD 1,789,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	1,640,969	0.07
USD 66,000	ADT Security 4.125% 15/6/2023	65,571	0.00	USD 1,007,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	955,744	0.04
USD 347,000	ADT Security 4.875% 15/7/2032	293,108	0.01	USD 573,000	Antero Resources 7.625% 1/2/2029	590,886	0.03
USD 1,989,000	Advanced Drainage Systems 5% 30/9/2027	1,898,898	0.08	USD 1,447,000	Apache 4.25% 15/1/2030	1,304,759	0.06
USD 3,645,000	Advanced Drainage Systems 6.375% 15/6/2030	3,610,055	0.15	USD 3,365,000	Apache 5.1% 1/9/2040	2,892,314	0.12
USD 5,906,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	5,962,475	0.25	USD 547,000	Apache 5.25% 1/2/2042	459,788	0.02
USD 1,467,000	Ahead DB 6.625% 1/5/2028	1,324,290	0.06	USD 918,000	Apache 5.35% 1/7/2049	751,268	0.03
USD 3,436,000	AHP Health Partners 5.75% 15/7/2029	2,644,930	0.11	USD 1,348,000	APi DE 4.125% 15/7/2029	1,100,635	0.05
USD 676,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	606,680	0.03	USD 997,000	APi DE 4.75% 15/10/2029	826,225	0.04
USD 796,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	657,695	0.03	USD 3,014,000	APX 5.75% 15/7/2029	2,479,703	0.11
USD 1,637,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	1,499,525	0.06	USD 1,096,000	APX 6.75% 15/2/2027	1,075,209	0.05
USD 1,934,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	1,690,799	0.07	USD 2,430,000	Aramark Services 5% 1/4/2025	2,376,297	0.10
USD 1,179,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	1,123,212	0.05	USD 1,847,000	Aramark Services 5% 1/2/2028	1,704,454	0.07
USD 849,000	Allegiant Travel 7.25% 15/8/2027	844,215	0.04	USD 1,731,000	Aramark Services 6.375% 1/5/2025	1,707,216	0.07
USD 10,432,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	9,449,106	0.40	USD 256,000	Arches Buyer 4.25% 1/6/2028	207,781	0.01
USD 11,765,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	10,228,558	0.43	USD 8,115,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	7,458,375	0.32
USD 16,217,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	14,907,315	0.63	USD 2,783,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	2,631,911	0.11

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,459,000	Arconic 6% 15/5/2025	1,433,944	0.06	USD 347,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	304,059	0.01
USD 2,857,000	Arconic 6.125% 15/2/2028	2,686,447	0.11	USD 3,003,000	Axalta Coating Systems 3.375% 15/2/2029	2,499,757	0.11
USD 3,649,000	Arcosa 4.375% 15/4/2029	3,311,613	0.14	USD 937,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	863,444	0.04
EUR 196,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	162,523	0.01	USD 315,000	Ball 2.875% 15/8/2030	256,840	0.01
EUR 568,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	449,484	0.02	USD 2,629,000	Ball 3.125% 15/9/2031	2,142,990	0.09
USD 716,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	612,645	0.03	USD 1,141,000	BCPE Empire 7.625% 1/5/2027	1,031,373	0.04
USD 13,562,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	11,077,509	0.47	USD 1,060,000	Beacon Roofing Supply 4.125% 15/5/2029	892,701	0.04
USD 3,901,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	3,848,629	0.16	USD 10,316,000	Big River Steel / BRS Finance 6.625% 31/1/2029	10,259,332	0.44
EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	81,450	0.00	USD 2,565,000	Black Knight InfoServ 3.625% 1/9/2028	2,354,452	0.10
USD 1,964,000	Ardagh USA 4.125% 15/8/2026*	1,720,935	0.07	USD 1,000,000	Block 2.75% 1/6/2026	891,915	0.04
GBP 825,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	733,886	0.03	USD 11,638,000	Block 3.5% 1/6/2031	9,588,606	0.41
GBP 100,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	90,628	0.00	USD 852,000	Block Communications 4.875% 1/3/2028	779,188	0.03
USD 200,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	190,003	0.01	USD 2,171,000	Booz Allen Hamilton 3.875% 1/9/2028	1,934,687	0.08
USD 1,190,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	864,969	0.04	USD 4,317,000	Booz Allen Hamilton 4% 1/7/2029	3,847,409	0.16
USD 318,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	231,143	0.01	EUR 3,243,000	Boxer Parent 6.5% 2/10/2025	3,148,136	0.13
USD 1,190,000	Aretex Escrow Issuer 7.5% 1/4/2029	1,027,966	0.04	USD 4,115,000	Boxer Parent 7.125% 2/10/2025	4,077,965	0.17
USD 1,798,000	Arko 5.125% 15/11/2029	1,511,943	0.06	USD 7,667,000	Boxer Parent 9.125% 1/3/2026	7,387,802	0.31
USD 31,000	Asbury Automotive 4.75% 1/3/2030	26,518	0.00	USD 2,069,000	Boyd Gaming 4.75% 1/12/2027	1,933,936	0.08
USD 1,245,000	Asbury Automotive 5% 15/2/2032	1,045,729	0.04	USD 2,129,000	Boyd Gaming 4.75% 15/6/2031	1,866,601	0.08
USD 2,260,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	2,038,735	0.09	USD 3,333,000	Boyne USA 4.75% 15/5/2029	2,976,349	0.13
USD 7,653,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	9,275,744	0.39	USD 604,000	Brink's 5.5% 15/7/2025	588,200	0.03
USD 2,463,000	Ashland 3.375% 1/9/2031	2,072,508	0.09	USD 1,606,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSII Sellco 4.5% 1/4/2027	1,368,336	0.06
USD 839,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	677,821	0.03	USD 1,334,000	Buckeye Partners 4.125% 1/3/2025	1,250,265	0.05
USD 1,342,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	1,060,476	0.05	USD 663,000	Buckeye Partners 5.6% 15/10/2044	499,422	0.02
USD 1,010,000	ATI 4.875% 1/10/2029	901,499	0.04	USD 867,000	Buckeye Partners 5.85% 15/11/2043	670,778	0.03
USD 1,959,000	ATI 5.125% 1/10/2031	1,719,222	0.07	USD 2,259,000	Cable One 1.125% 15/3/2028	1,856,030	0.08
EUR 165,000	Avantor Funding 3.875% 15/7/2028	151,791	0.01	USD 2,637,000	Cable One 4% 15/11/2030	2,209,951	0.09
USD 2,121,000	Avantor Funding 3.875% 1/11/2029	1,845,551	0.08	USD 2,000,000	Cablevision Lightpath 3.875% 15/9/2027	1,763,917	0.07
USD 4,460,000	Avantor Funding 4.625% 15/7/2028	4,108,374	0.17	USD 1,109,000	Cablevision Lightpath 5.625% 15/9/2028	915,977	0.04
USD 3,564,000	Avaya 6.125% 15/9/2028	1,957,741	0.08	USD 4,696,000	Caesars Entertainment 4.625% 15/10/2029	3,814,021	0.16
USD 1,952,000	Avient 7.125% 1/8/2030	1,926,253	0.08	USD 9,390,000	Caesars Entertainment 6.25% 1/7/2025	9,187,729	0.39
				USD 8,268,000	Caesars Entertainment 8.125% 1/7/2027	8,147,846	0.35
				USD 2,871,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	2,826,594	0.12
				USD 976,000	Callon Petroleum 6.375% 1/7/2026	909,037	0.04

*All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,942,000	Callon Petroleum 7.5% 15/6/2030	4,583,087	0.19	USD 476,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	466,017	0.02
USD 6,885,000	Callon Petroleum 8% 1/8/2028	6,642,741	0.28	USD 1,600,000	Celanese US 6.165% 15/7/2027	1,608,675	0.07
USD 682,000	Calpine 3.75% 1/3/2031	561,030	0.02	USD 5,653,000	Centene 2.45% 15/7/2028	4,774,854	0.20
USD 236,000	Calpine 4.625% 1/2/2029	201,391	0.01	USD 7,758,000	Centene 2.5% 1/3/2031	6,185,531	0.26
USD 495,000	Calpine 5% 1/2/2031	416,389	0.02	USD 1,881,000	Centene 2.625% 1/8/2031	1,508,686	0.06
USD 3,951,000	Calpine 5.125% 15/3/2028	3,520,495	0.15	USD 8,687,000	Centene 3% 15/10/2030	7,290,408	0.31
USD 1,565,000	Camelot Return Merger Sub 8.75% 1/8/2028	1,433,869	0.06	USD 1,790,000	Centene 4.625% 15/12/2029	1,694,414	0.07
USD 1,244,000	Cano Health 6.25% 1/10/2028	1,120,058	0.05	USD 670,000	Centennial Resource Production 5.375% 15/1/2026	617,382	0.03
USD 632,000	Carpenter Technology 6.375% 15/7/2028	605,134	0.03	USD 840,000	Centennial Resource Production 6.875% 1/4/2027	811,734	0.03
USD 1,097,000	Carpenter Technology 7.625% 15/3/2030	1,085,144	0.05	USD 2,129,000	Central Garden & Pet 4.125% 15/10/2030	1,781,563	0.08
USD 1,969,000	Carvana 4.875% 1/9/2029	1,134,768	0.05	USD 1,592,000	Central Garden & Pet 4.125% 30/4/2031	1,311,554	0.06
USD 2,230,000	Carvana 5.5% 15/4/2027	1,441,026	0.06	USD 4,974,000	Central Parent / CDK Global 7.25% 15/6/2029	4,756,139	0.20
USD 1,369,000	Carvana 10.25% 1/5/2030	1,090,087	0.05	USD 11,137,000	Change Healthcare / Change Healthcare Finance 5.75% 1/3/2025	10,927,235	0.46
USD 1,384,000	Catalent Pharma Solutions 3.125% 15/2/2029	1,151,716	0.05	USD 366,000	Charles River Laboratories International 3.75% 15/3/2029	312,626	0.01
USD 2,651,000	Catalent Pharma Solutions 3.5% 1/4/2030	2,197,401	0.09	USD 1,645,000	Charles River Laboratories International 4.25% 1/5/2028	1,510,497	0.06
USD 702,000	Catalent Pharma Solutions 5% 15/7/2027	665,468	0.03	USD 3,113,000	Charter Communications Operating / Charter Communications Operating Capital 5.25% 1/4/2053	2,651,014	0.11
USD 1,567,000	CCM Merger 6.375% 1/5/2026	1,478,684	0.06	USD 2,066,000	Charter Communications Operating / Charter Communications Operating Capital 5.5% 1/4/2063	1,759,050	0.07
USD 5,887,000	CCO / CCO Capital 4.25% 1/2/2031	4,842,087	0.21	EUR 200,000	Chemours 4% 15/5/2026	187,042	0.01
USD 7,603,000	CCO / CCO Capital 4.25% 15/1/2034	5,885,204	0.25	USD 917,000	Chemours 5.75% 15/11/2028	826,772	0.03
USD 1,064,000	CCO / CCO Capital 4.5% 15/8/2030	900,383	0.04	USD 4,830,000	Cheniere Energy 4.625% 15/10/2028	4,655,830	0.20
USD 2,435,000	CCO / CCO Capital 4.5% 1/5/2032	1,989,334	0.08	USD 7,245,000	Cheniere Energy Partners 3.25% 31/1/2032	5,841,209	0.25
USD 769,000	CCO / CCO Capital 4.5% 1/6/2033	609,340	0.03	USD 5,673,000	Cheniere Energy Partners 4% 1/3/2031	4,928,050	0.21
USD 3,515,000	CCO / CCO Capital 4.75% 1/3/2030	3,046,459	0.13	USD 5,429,000	Cheniere Energy Partners 4.5% 1/10/2029	4,988,572	0.21
USD 5,641,000	CCO / CCO Capital 4.75% 1/2/2032	4,714,353	0.20	USD 6,542,000	Chesapeake Energy 6.75% 15/4/2029	6,420,553	0.27
USD 1,227,000	CCO / CCO Capital 5% 1/2/2028	1,130,288	0.05	USD 4,871,000	Chobani / Chobani Finance 4.625% 15/11/2028	4,269,465	0.18
USD 1,214,000	CCO / CCO Capital 5.125% 1/5/2027	1,159,437	0.05	USD 8,513,000	Chobani / Chobani Finance 7.5% 15/4/2025	8,111,423	0.34
USD 912,000	CCO / CCO Capital 5.375% 1/6/2029	840,039	0.04	USD 1,354,000	CHS/Community Health Systems 5.625% 15/3/2027	1,158,921	0.05
USD 5,466,000	CCO / CCO Capital 6.375% 1/9/2029	5,325,250	0.23	USD 5,659,000	CHS/Community Health Systems 6% 15/1/2029	4,666,386	0.20
USD 2,081,000	CD&R Smokey Buyer 6.75% 15/7/2025	1,989,649	0.08	USD 2,381,000	CHS/Community Health Systems 6.125% 1/4/2030	1,414,338	0.06
USD 5,296,000	CDI Escrow Issuer 5.75% 1/4/2030	4,907,274	0.21	USD 1,106,000	CHS/Community Health Systems 6.875% 15/4/2029	676,369	0.03
USD 557,000	CDW / CDW Finance 3.25% 15/2/2029	485,331	0.02				
USD 425,000	CDW / CDW Finance 3.276% 1/12/2028	375,044	0.02				
USD 538,000	Cedar Fair 5.25% 15/7/2029	491,374	0.02				
USD 3,483,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	3,416,771	0.14				

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 392,000	CHS/Community Health Systems 8% 15/3/2026	364,312	0.02	USD 644,000	Consensus Cloud Solutions 6.5% 15/10/2028	576,998	0.03
USD 2,523,000	Churchill Downs 4.75% 15/1/2028	2,280,981	0.10	USD 4,647,000	Consolidated Communications 6.5% 1/10/2028	3,798,922	0.16
USD 2,776,000	Churchill Downs 5.5% 1/4/2027	2,665,938	0.11	USD 5,632,000	CoreLogic 4.5% 1/5/2028	4,443,395	0.19
USD 1,020,000	Ciena 4% 31/1/2030	886,880	0.04	EUR 479,000	Coty 3.875% 15/4/2026	446,783	0.02
USD 2,657,000	CITGO Petroleum 6.375% 15/6/2026	2,514,484	0.11	EUR 100,000	Coty 4.75% 15/4/2026	90,885	0.00
USD 2,022,000	CITGO Petroleum 7% 15/6/2025	1,977,091	0.08	USD 127,000	Coty /HFC Prestige Products /HFC Prestige International US 4.75% 15/1/2029	111,937	0.00
USD 879,000	Civitas Resources 5% 15/10/2026	831,526	0.04	USD 1,811,000	Covanta 4.875% 1/12/2029	1,531,200	0.06
USD 5,739,000	Clarivate Science 3.875% 1/7/2028	4,929,733	0.21	USD 747,000	Covanta 5% 1/9/2030	632,840	0.03
USD 5,520,000	Clarivate Science 4.875% 1/7/2029	4,575,887	0.19	USD 754,000	CP Atlas Buyer 7% 1/12/2028	618,189	0.03
USD 1,553,000	Clean Harbors 4.875% 15/7/2027	1,479,473	0.06	USD 7,615,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	6,718,080	0.29
USD 2,263,000	Clean Harbors 5.125% 15/7/2029	2,131,683	0.09	USD 6,572,000	Crescent Energy Finance 7.25% 1/5/2026	6,287,137	0.27
USD 10,472,000	Clear Channel Outdoor 5.125% 15/8/2027	9,383,331	0.40	USD 469,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	438,018	0.02
USD 10,896,000	Clear Channel Outdoor 7.5% 1/6/2029	8,828,266	0.37	USD 581,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	536,934	0.02
USD 8,501,000	Clear Channel Outdoor 7.75% 15/4/2028	6,902,730	0.29	USD 1,040,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	1,031,186	0.04
USD 2,417,000	Clearway Energy Operating 3.75% 15/1/2032	2,015,488	0.09	USD 1,668,000	Crocs 4.125% 15/8/2031	1,314,077	0.06
USD 1,722,000	Clearway Energy Operating 4.75% 15/3/2028	1,604,710	0.07	USD 608,000	Crocs 4.25% 15/3/2029	498,188	0.02
USD 4,393,000	Clydesdale Acquisition 6.625% 15/4/2029	4,218,259	0.18	USD 130,000	Crown Americas 5.25% 1/4/2030	125,321	0.01
USD 3,062,000	Clydesdale Acquisition 8.75% 15/4/2030	2,704,375	0.11	USD 474,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	445,505	0.02
USD 4,858,000	CMG Media 8.875% 15/12/2027	4,253,179	0.18	USD 1,052,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	1,016,979	0.04
USD 951,000	CNX Midstream Partners 4.75% 15/4/2030	809,482	0.03	USD 340,000	Crown Cork & Seal 7.375% 15/12/2026	354,101	0.01
USD 827,000	CNX Resources 6% 15/1/2029	776,503	0.03	USD 374,000	CrownRock / CrownRock Finance 5% 1/5/2029	344,761	0.01
USD 3,598,000	Colgate Energy Partners III 5.875% 1/7/2029	3,339,700	0.14	USD 10,516,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	10,373,508	0.44
USD 3,052,000	Colgate Energy Partners III 7.75% 15/2/2026	3,049,967	0.13	USD 1,706,000	CSC 3.375% 15/2/2031	1,295,946	0.05
USD 694,000	Commercial Metals 4.125% 15/1/2030	607,639	0.03	USD 5,274,000	CSC 4.125% 1/12/2030	4,305,878	0.18
USD 742,000	Commercial Metals 4.375% 15/3/2032	629,869	0.03	USD 2,361,000	CSC 4.5% 15/11/2031	1,909,169	0.08
USD 3,913,000	CommScope 4.75% 1/9/2029	3,343,365	0.14	USD 1,936,000	CSC 4.625% 1/12/2030	1,394,723	0.06
USD 233,000	CommScope 6% 1/3/2026	219,882	0.01	USD 2,262,000	CSC 5.25% 1/6/2024	2,212,243	0.09
USD 1,250,000	CommScope 7.125% 1/7/2028	1,033,506	0.04	USD 1,996,000	CSC 5.75% 15/1/2030	1,561,601	0.07
USD 353,000	CommScope 8.25% 1/3/2027	304,395	0.01	USD 662,000	CSC 6.5% 1/2/2029	617,937	0.03
USD 5,044,000	CommScope Technologies 6% 15/6/2025	4,564,126	0.19	USD 635,000	CTR Partnership / CareTrust Capital 3.875% 30/6/2028	536,011	0.02
USD 1,594,000	Compass Diversified 5.25% 15/4/2029	1,358,949	0.06	USD 2,281,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	2,264,577	0.10
USD 6,493,000	Condor Merger Sub 7.375% 15/2/2030	5,429,771	0.23	USD 3,835,000	Darling Ingredients 6% 15/6/2030	3,838,897	0.16
USD 11,533,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	10,581,396	0.45	USD 394,000	DCP Midstream Operating 5.125% 15/5/2029	386,612	0.02
USD 717,000	Consensus Cloud Solutions 6% 15/10/2026	654,360	0.03	USD 170,000	DCP Midstream Operating 5.6% 1/4/2044	163,348	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 369,000	DCP Midstream Operating 5.625% 15/7/2027	374,081	0.02	USD 601,000	EnLink Midstream Partners 4.85% 15/7/2026	592,078	0.03
USD 1,158,000	DCP Midstream Operating 6.45% 3/11/2036	1,183,939	0.05	USD 287,000	EnLink Midstream Partners 5.05% 1/4/2045	208,724	0.01
USD 1,986,000	DCP Midstream Operating 6.75% 15/9/2037	2,133,004	0.09	USD 539,000	EnLink Midstream Partners 5.45% 1/6/2047	412,604	0.02
USD 2,158,000	Dealer Tire / DT Issuer 8% 1/2/2028	1,962,870	0.08	USD 1,579,000	EnLink Midstream Partners 5.6% 1/4/2044	1,253,101	0.05
USD 986,000	Delta Air Lines 7% 1/5/2025	1,024,492	0.04	USD 2,824,000	EnPro Industries 5.75% 15/10/2026	2,775,724	0.12
USD 2,164,414	Delta Air Lines / SkyMiles IP 4.75% 20/10/2028	2,067,964	0.09	USD 877,000	Entegris 3.625% 1/5/2029	747,217	0.03
USD 1,480,000	Diamondback Energy 4.25% 15/3/2052	1,230,366	0.05	USD 2,148,000	Entegris 4.375% 15/4/2028	1,918,540	0.08
USD 3,260,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	3,019,999	0.13	USD 11,277,000	Entegris Escrow 4.75% 15/4/2029	10,331,904	0.44
USD 1,111,000	Dornoch Debt Merger Sub 6.625% 15/10/2029	873,501	0.04	USD 701,000	Entegris Escrow 5.95% 15/6/2030	666,798	0.03
USD 261,000	Drawbridge Special Opportunities Fund / Drawbridge Special Opportunities Fin 3.875% 15/2/2026	240,008	0.01	USD 955,000	EQM Midstream Partners 4.125% 1/12/2026	864,990	0.04
USD 3,755,000	DT Midstream 4.125% 15/6/2029	3,292,835	0.14	USD 150,000	EQM Midstream Partners 4.5% 15/1/2029	130,342	0.01
USD 3,189,000	DT Midstream 4.375% 15/6/2031	2,740,164	0.12	USD 2,827,000	EQM Midstream Partners 4.75% 15/1/2031	2,466,812	0.11
USD 4,511,000	Dun & Bradstreet 5% 15/12/2029	4,006,635	0.17	USD 809,000	EQM Midstream Partners 6% 1/7/2025	787,930	0.03
USD 914,000	Dycom Industries 4.5% 15/4/2029	824,019	0.03	USD 2,728,000	EQM Midstream Partners 6.5% 1/7/2027	2,637,411	0.11
USD 676,000	Elanco Animal Health 6.4% 28/8/2028	633,750	0.03	USD 677,000	EQM Midstream Partners 7.5% 1/6/2030	670,708	0.03
USD 13,434,000	Element Solutions 3.875% 1/9/2028	11,699,066	0.50	USD 1,663,000	Fair Isaac 4% 15/6/2028	1,471,132	0.06
USD 1,294,000	Embecka 6.75% 15/2/2030	1,231,821	0.05	USD 1,633,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	1,430,451	0.06
USD 3,523,000	Enact 6.5% 15/8/2025	3,435,947	0.15	USD 512,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	420,629	0.02
USD 625,000	Encompass Health 4.5% 1/2/2028	549,499	0.02	USD 6,125,000	First-Citizens Bank & Trust 6% 1/4/2036	6,210,050	0.26
USD 1,557,000	Encompass Health 4.625% 1/4/2031	1,293,874	0.05	USD 3,817,000	Ford Motor 3.25% 12/2/2032	2,996,956	0.13
USD 4,766,000	Encompass Health 4.75% 1/2/2030	4,087,281	0.17	USD 1,496,000	Ford Motor 4.75% 15/1/2043	1,135,217	0.05
GBP 317,000	Encore Capital 4.25% 1/6/2028	300,509	0.01	USD 558,000	Ford Motor 5.291% 8/12/2046	452,697	0.02
EUR 100,000	Encore Capital 4.875% 15/10/2025	97,035	0.00	USD 1,352,000	Ford Motor 6.1% 19/8/2032	1,328,732	0.06
GBP 100,000	Encore Capital 5.375% 15/2/2026	109,078	0.01	USD 273,000	Ford Motor Credit 2.7% 10/8/2026	238,534	0.01
USD 1,161,000	Endurance International 6% 15/2/2029	856,763	0.04	USD 2,626,000	Ford Motor Credit 2.9% 16/2/2028	2,201,113	0.09
USD 156,000	Energizer 4.375% 31/3/2029	126,893	0.01	USD 596,000	Ford Motor Credit 2.9% 10/2/2029	485,919	0.02
USD 510,000	Energizer 4.75% 15/6/2028	427,082	0.02	USD 809,000	Ford Motor Credit 3.375% 13/11/2025	740,899	0.03
USD 1,034,000	Energizer 6.5% 31/12/2027	964,325	0.04	USD 1,990,000	Ford Motor Credit 3.625% 17/6/2031	1,614,822	0.07
USD 3,002,000	EnLink Midstream 5.375% 1/6/2029	2,809,902	0.12	USD 502,000	Ford Motor Credit 3.664% 8/9/2024	482,829	0.02
USD 2,751,000	EnLink Midstream 5.625% 15/1/2028	2,637,034	0.11	USD 589,000	Ford Motor Credit 3.81% 9/1/2024	573,958	0.02
USD 1,753,000	EnLink Midstream 6.5% 1/9/2030	1,741,746	0.07	USD 400,000	Ford Motor Credit 3.815% 2/11/2027	354,440	0.02
USD 1,981,000	EnLink Midstream Partners 4.15% 1/6/2025	1,938,780	0.08				
USD 1,126,000	EnLink Midstream Partners 4.4% 1/4/2024	1,127,959	0.05				

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,969,000	Ford Motor Credit 4% 13/11/2030*	1,666,266	0.07	USD 1,315,000	Goodyear Tire & Rubber 5.625% 30/4/2033	1,138,815	0.05
USD 1,090,000	Ford Motor Credit 4.125% 17/8/2027	986,689	0.04	USD 1,313,000	Goodyear Tire & Rubber 9.5% 31/5/2025	1,373,713	0.06
USD 3,098,000	Ford Motor Credit 4.134% 4/8/2025	2,930,677	0.12	USD 1,227,000	GrafTech Finance 4.625% 15/12/2028	1,049,157	0.04
USD 1,606,000	Ford Motor Credit 4.271% 9/1/2027	1,473,497	0.06	USD 459,000	Graham 5.75% 1/6/2026	456,531	0.02
USD 548,000	Ford Motor Credit 4.389% 8/1/2026	515,372	0.02	EUR 596,000	Graphic Packaging International 2.625% 1/2/2029*	507,280	0.02
GBP 100,000	Ford Motor Credit 4.535% 6/3/2025	109,999	0.00	USD 1,305,000	Graphic Packaging International 3.5% 15/3/2028	1,152,909	0.05
USD 698,000	Ford Motor Credit 4.687% 9/6/2025	670,432	0.03	USD 163,000	Graphic Packaging International 3.5% 1/3/2029	140,647	0.01
USD 1,549,000	Ford Motor Credit 4.95% 28/5/2027	1,464,030	0.06	USD 620,000	Graphic Packaging International 4.75% 15/7/2027	592,227	0.03
USD 1,850,000	Ford Motor Credit 5.113% 3/5/2029	1,729,815	0.07	USD 2,725,000	GTCR AP Finance 8% 15/5/2027	2,648,441	0.11
USD 1,171,000	Ford Motor Credit 5.125% 16/6/2025	1,138,698	0.05	USD 311,000	Gulfport Energy 8% 17/5/2026	313,513	0.01
USD 1,083,000	Foundation Building Materials 6% 1/3/2029	881,242	0.04	USD 1,732,000	GYP III 4.625% 1/5/2029	1,460,584	0.06
USD 4,104,000	Frontier Communications 5% 1/5/2028	3,610,699	0.15	USD 285,000	H&E Equipment Services 3.875% 15/12/2028	242,695	0.01
USD 1,853,000	Frontier Communications 5.875% 15/10/2027	1,732,088	0.07	USD 769,000	Harvest Midstream I 7.5% 1/9/2028	732,708	0.03
USD 2,472,000	Frontier Communications 6% 15/1/2030	2,049,432	0.09	USD 1,809,000	HAT I / HAT II 3.375% 15/6/2026	1,585,408	0.07
USD 3,048,000	Frontier Communications 6.75% 1/5/2029	2,643,210	0.11	USD 1,005,000	HB Fuller 4.25% 15/10/2028	890,375	0.04
USD 4,305,000	Frontier Communications 8.75% 15/5/2030	4,450,724	0.19	USD 2,630,000	HCA 4.625% 15/3/2052	2,210,121	0.09
USD 1,530,000	Garden Spinco 8.625% 20/7/2030	1,623,680	0.07	USD 5,319,000	HealthEquity 4.5% 1/10/2029	4,723,644	0.20
USD 1,328,000	Gartner 3.625% 15/6/2029	1,143,853	0.05	USD 1,810,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	1,446,241	0.06
USD 1,065,000	Gartner 3.75% 1/10/2030	912,077	0.04	USD 1,997,000	Herc 5.5% 15/7/2027	1,891,836	0.08
USD 2,118,000	Gartner 4.5% 1/7/2028	1,957,779	0.08	USD 647,000	Hertz 4.625% 1/12/2026	555,083	0.02
USD 4,326,000	Gates Global / Gates 6.25% 15/1/2026	4,105,028	0.17	USD 1,159,000	Hertz 5% 1/12/2029	935,058	0.04
USD 2,296,000	GCI 4.75% 15/10/2028	2,072,393	0.09	USD 376,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	344,978	0.02
USD 2,889,000	GCP Applied Technologies 5.5% 15/4/2026	2,893,189	0.12	USD 123,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	113,405	0.01
USD 380,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	357,140	0.02	USD 118,000	Hilcorp Energy I / Hilcorp Finance 6% 1/2/2031	107,180	0.00
USD 289,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	268,958	0.01	USD 827,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	788,842	0.03
USD 525,000	Global Payments 4.95% 15/8/2027	523,275	0.02	USD 103,000	Hilcorp Energy I / Hilcorp Finance 6.25% 15/4/2032	93,227	0.00
USD 2,112,000	Global Payments 5.4% 15/8/2032	2,082,469	0.09	USD 119,000	Hilton Domestic Operating 3.625% 15/2/2032	95,912	0.00
USD 2,658,000	Global Payments 5.95% 15/8/2052	2,614,042	0.11	USD 1,131,000	Hilton Domestic Operating 3.75% 1/5/2029	975,941	0.04
USD 880,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	743,006	0.03	USD 1,155,000	Hilton Domestic Operating 4% 1/5/2031	977,366	0.04
USD 641,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	603,399	0.03	USD 3,911,000	Hilton Domestic Operating 4.875% 15/1/2030	3,580,146	0.15
USD 1,514,000	Goodyear Tire & Rubber 5% 15/7/2029	1,364,492	0.06	USD 777,000	Hilton Domestic Operating 5.375% 1/5/2025	769,297	0.03
				USD 974,000	Hilton Domestic Operating 5.75% 1/5/2028	953,483	0.04
				USD 142,000	Hologic 3.25% 15/2/2029	121,125	0.01
				USD 1,678,000	Home Point Capital 5% 1/2/2026	1,193,880	0.05

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,475,000	Howard Hughes 4.125% 1/2/2029	1,217,510	0.05	USD 983,000	Kontoor Brands 4.125% 15/11/2029	842,493	0.04
USD 327,000	Howard Hughes 4.375% 1/2/2031	258,999	0.01	USD 2,842,000	Korn Ferry 4.625% 15/12/2027	2,668,723	0.11
USD 1,137,000	Howard Hughes 5.375% 1/8/2028	1,008,845	0.04	USD 5,844,000	Kraft Heinz Foods 4.875% 1/10/2049	5,351,953	0.23
USD 48,000	Howmet Aerospace 5.125% 1/10/2024	48,005	0.00	USD 8,979,000	Kraft Heinz Foods 5.5% 1/6/2050	8,992,186	0.38
USD 454,000	HUB International 5.625% 1/12/2029	398,085	0.02	USD 1,070,000	Kraft Heinz Foods 6.5% 9/2/2040	1,159,821	0.05
USD 8,568,000	HUB International 7% 1/5/2026	8,429,241	0.36	EUR 200,000	Kronos International 3.75% 15/9/2025	182,719	0.01
USD 2,237,000	IAA 5.5% 15/6/2027	2,117,074	0.09	USD 2,595,000	LABL 5.875% 1/11/2028	2,317,456	0.10
USD 1,990,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	1,702,942	0.07	USD 920,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	800,308	0.03
USD 975,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	930,806	0.04	USD 591,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	503,287	0.02
USD 3,670,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	3,342,103	0.14	USD 308,000	Lamar Media 3.75% 15/2/2028	276,718	0.01
USD 1,078,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	1,034,918	0.04	USD 833,000	Lamar Media 4% 15/2/2030	726,184	0.03
USD 4,370,000	II-VI 5% 15/12/2029	3,938,310	0.17	USD 421,000	Lamb Weston 4.125% 31/1/2030	379,881	0.02
USD 4,827,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	4,158,340	0.18	USD 3,145,000	Lamb Weston 4.375% 31/1/2032	2,796,080	0.12
USD 5,136,000	Imola Merger 4.75% 15/5/2029	4,384,963	0.19	USD 2,548,000	Lamb Weston 4.875% 15/5/2028	2,434,715	0.10
USD 664,000	Ingevity 3.875% 1/11/2028	575,260	0.02	USD 1,729,000	LBM Acquisition 6.25% 15/1/2029	1,298,019	0.06
USD 820,000	Installed Building Products 5.75% 1/2/2028	757,602	0.03	USD 2,701,000	LCM Investments II 4.875% 1/5/2029	2,267,778	0.10
EUR 336,000	IQVIA 1.75% 15/3/2026	305,418	0.01	USD 1,259,000	Legacy LifePoint Health 4.375% 15/2/2027	1,124,362	0.05
EUR 100,000	IQVIA 2.25% 15/3/2029	83,496	0.00	USD 2,047,000	Legacy LifePoint Health 6.75% 15/4/2025	2,006,486	0.09
USD 3,965,000	IQVIA 5% 15/10/2026	3,870,216	0.16	USD 789,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	723,059	0.03
USD 519,000	IQVIA 5% 15/5/2027	502,493	0.02	USD 716,000	Level 3 Financing 3.4% 1/3/2027	632,477	0.03
USD 1,466,000	IRB 7% 15/6/2025	1,471,461	0.06	USD 1,228,000	Level 3 Financing 3.625% 15/1/2029	987,410	0.04
USD 1,453,000	Iron Mountain 5.25% 15/7/2030	1,280,937	0.06	USD 2,676,000	Level 3 Financing 3.75% 15/7/2029	2,159,050	0.09
USD 1,449,000	Iron Mountain 5.625% 15/7/2032	1,274,170	0.05	USD 1,287,000	Level 3 Financing 4.25% 1/7/2028	1,085,932	0.05
USD 1,258,000	Iron Mountain Information Management Services 5% 15/7/2032	1,047,084	0.05	USD 1,115,000	Level 3 Financing 4.625% 15/9/2027	986,703	0.04
USD 3,408,000	ITT 6.5% 1/8/2029	2,883,509	0.12	USD 1,330,000	Levi Strauss 3.5% 1/3/2031	1,119,168	0.05
USD 2,969,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	2,574,850	0.11	USD 4,133,000	Liberty Broadband 1.25% 30/9/2050	3,936,682	0.16
USD 1,152,000	JELD-WEN 6.25% 15/5/2025	1,127,532	0.05	USD 7,305,000	Liberty Broadband 2.75% 30/9/2050	7,067,661	0.30
USD 1,821,000	K Hovnanian Enterprises 7.75% 15/2/2026	1,802,362	0.08	EUR 393,000	Liberty Mutual 3.625% 23/5/2059	357,393	0.02
USD 649,000	K Hovnanian Enterprises 10% 15/11/2025	687,087	0.03	USD 2,219,000	Life Time 5.75% 15/1/2026	2,000,294	0.08
USD 3,097,000	Kaiser Aluminum 4.5% 1/6/2031	2,449,791	0.10	USD 1,902,000	Life Time 8% 15/4/2026	1,686,760	0.07
USD 2,483,000	Kaiser Aluminum 4.625% 1/3/2028	2,139,474	0.09	USD 1,224,000	LifePoint Health 5.375% 15/1/2029	944,825	0.04
USD 533,000	KB Home 7.25% 15/7/2030	514,261	0.02	USD 1,829,820	Ligado Networks 15.5% 1/11/2023	929,000	0.04
USD 943,000	Ken Garff Automotive 4.875% 15/9/2028	798,428	0.03	USD 2,521,000	Lindblad Expeditions 6.75% 15/2/2027	2,322,005	0.10
USD 4,462,000	Kinetik 5.875% 15/6/2030	4,259,562	0.18	USD 6,485,000	Lions Gate Capital 5.5% 15/4/2029	5,176,197	0.22
USD 2,313,000	Kobe US Midco 2 9.25% 1/11/2026	1,910,538	0.08	USD 1,152,000	Lithia Motors 3.875% 1/6/2029	977,933	0.04

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 915,000	Live Nation Entertainment 3.75% 15/1/2028	805,566	0.03	USD 4,420,000	MicroStrategy 6.125% 15/6/2028	3,713,468	0.16
USD 1,993,000	Live Nation Entertainment 4.75% 15/10/2027	1,831,298	0.08	USD 1,104,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	1,033,775	0.04
USD 297,000	Live Nation Entertainment 4.875% 1/11/2024	287,870	0.01	USD 2,183,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,919,381	0.08
USD 8,454,000	Live Nation Entertainment 6.5% 15/5/2027	8,507,387	0.36	USD 7,076,500	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	7,103,108	0.30
USD 1,129,000	LSF11 A5 HoldCo 6.625% 15/10/2029	952,486	0.04	USD 2,802,000	Minerals Technologies 5% 1/7/2028	2,569,840	0.11
USD 3,953,000	Lumen Technologies 4% 15/2/2027	3,486,763	0.15	USD 9,684,000	Minerva Merger Sub 6.5% 15/2/2030	8,282,001	0.35
USD 1,929,000	Lumen Technologies 4.5% 15/1/2029	1,451,573	0.06	USD 570,000	ModivCare 5.875% 15/11/2025	537,917	0.02
USD 3,740,000	Lumen Technologies 5.125% 15/12/2026	3,256,156	0.14	USD 1,602,000	Molina Healthcare 3.875% 15/11/2030	1,390,832	0.06
USD 4,357,000	Lumen Technologies 5.375% 15/6/2029	3,419,940	0.15	USD 1,158,000	Molina Healthcare 3.875% 15/5/2032	996,110	0.04
USD 2,652,000	Lumen Technologies 6.75% 1/12/2023	2,682,357	0.11	USD 983,000	Molina Healthcare 4.375% 15/6/2028	908,425	0.04
USD 481,000	Lumen Technologies 7.5% 1/4/2024	491,823	0.02	USD 1,900,000	MPH Acquisition 5.5% 1/9/2028	1,633,781	0.07
USD 631,000	Lumen Technologies 7.65% 15/3/2042	507,822	0.02	USD 3,726,000	MPLX 4.95% 14/3/2052	3,324,903	0.14
USD 2,272,000	Madison IAQ 5.875% 30/6/2029	1,878,844	0.08	USD 8,960,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	6,860,308	0.29
USD 10,651,000	Magallanes 5.141% 15/3/2052	8,688,947	0.37	USD 4,624,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	3,951,933	0.17
USD 5,840,000	Magallanes 5.391% 15/3/2062	4,760,802	0.20	USD 298,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	287,917	0.01
USD 573,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	554,154	0.02	USD 876,000	MSCI 3.25% 15/8/2033	702,977	0.03
USD 1,876,000	MajorDrive IV 6.375% 1/6/2029	1,465,224	0.06	USD 1,123,000	MSCI 3.625% 1/9/2030	958,935	0.04
USD 1,430,000	MasTec 4.5% 15/8/2028	1,338,335	0.06	USD 1,203,000	MSCI 3.625% 1/11/2031	1,003,975	0.04
USD 7,359,000	Matador Resources 5.875% 15/9/2026	7,177,601	0.30	USD 1,247,000	MSCI 3.875% 15/2/2031	1,073,025	0.05
USD 1,869,000	Match II 3.625% 1/10/2031	1,467,038	0.06	USD 956,000	Mueller Water Products 4% 15/6/2029	861,815	0.04
USD 1,550,000	Match II 4.125% 1/8/2030	1,284,176	0.05	USD 109,000	Murphy Oil 5.75% 15/8/2025	108,159	0.00
USD 1,037,000	Match II 4.625% 1/6/2028	924,610	0.04	USD 704,000	Murphy Oil 5.875% 1/12/2027	687,533	0.03
USD 39,000	Match II 5.625% 15/2/2029	36,660	0.00	USD 196,000	Murphy Oil 6.125% 1/12/2042	155,131	0.01
USD 1,095,000	Mattel 3.75% 1/4/2029	981,777	0.04	USD 1,198,000	Nabors Industries 5.75% 1/2/2025	1,116,651	0.05
USD 2,467,000	Mattel 5.45% 1/11/2041	2,270,445	0.10	USD 3,398,000	Nabors Industries 7.375% 15/5/2027	3,296,060	0.14
USD 2,407,000	Mattel 6.2% 1/10/2040	2,405,065	0.10	USD 367,000	Nationstar Mortgage 5.125% 15/12/2030	290,508	0.01
USD 2,441,000	Mauser Packaging Solutions 5.5% 15/4/2024	2,365,440	0.10	USD 796,000	Nationstar Mortgage 5.75% 15/11/2031	640,935	0.03
USD 680,000	Maxar Technologies 7.75% 15/6/2027	675,706	0.03	USD 88,000	Nationstar Mortgage 6% 15/1/2027	78,668	0.00
USD 464,000	Medline Borrower 3.875% 1/4/2029	392,206	0.02	USD 1,833,000	Navient 5.5% 15/3/2029	1,493,217	0.06
USD 11,324,000	Medline Borrower 5.25% 1/10/2029	9,533,676	0.40	USD 386,000	Navient 5.875% 25/10/2024	373,925	0.02
USD 639,000	Meritor 4.5% 15/12/2028	656,766	0.03	USD 381,000	Navient 6.125% 25/3/2024	372,923	0.02
USD 2,139,000	Metis Merger Sub 6.5% 15/5/2029	1,843,016	0.08	USD 264,000	Navient 7.25% 25/9/2023	265,026	0.01
USD 1,225,000	MGIC Investment 5.25% 15/8/2028	1,144,364	0.05	USD 1,354,000	NCR 5% 1/10/2028	1,270,712	0.05
USD 1,323,000	MGM Resorts International 5.75% 15/6/2025	1,287,133	0.05	USD 104,000	NCR 5.125% 15/4/2029	97,389	0.01
USD 2,270,000	MGM Resorts International 6% 15/3/2023	2,264,280	0.10	USD 54,000	NCR 5.75% 1/9/2027	52,302	0.00
				USD 408,000	NCR 6.125% 1/9/2029	390,515	0.02
				USD 2,151,000	NESCO II 5.5% 15/4/2029	1,918,004	0.08

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 806,000	New Enterprise Stone & Lime 5.25% 15/7/2028	717,716	0.03	USD 618,000	Occidental Petroleum 6.95% 1/7/2024	648,097	0.03
USD 1,108,000	New Enterprise Stone & Lime 9.75% 15/7/2028	951,350	0.04	USD 729,000	Occidental Petroleum 7.5% 1/5/2031	821,119	0.04
USD 8,991,000	New Fortress Energy 6.5% 30/9/2026	8,480,252	0.36	USD 286,000	Occidental Petroleum 8% 15/7/2025	309,118	0.01
USD 6,642,000	New Fortress Energy 6.75% 15/9/2025	6,433,160	0.27	USD 927,000	Occidental Petroleum 8.875% 15/7/2030	1,086,073	0.05
USD 1,604,000	NextEra Energy Operating Partners 4.25% 15/7/2024	1,550,717	0.07	EUR 123,000	Olympus Water US 3.875% 1/10/2028	103,045	0.00
USD 65,000	NextEra Energy Operating Partners 4.25% 15/9/2024	63,691	0.00	EUR 128,000	Olympus Water US 5.375% 1/10/2029	101,052	0.00
USD 4,442,000	NFP 4.875% 15/8/2028	3,892,860	0.17	USD 1,863,000	OneMain Finance 3.5% 15/1/2027	1,549,364	0.07
USD 15,690,000	NFP 6.875% 15/8/2028	12,966,821	0.55	USD 819,000	OneMain Finance 4% 15/9/2030	622,022	0.03
USD 789,000	NFP 7.5% 1/10/2030	779,008	0.03	USD 269,000	OneMain Finance 5.375% 15/11/2029	223,986	0.01
USD 3,228,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	2,974,166	0.13	USD 1,630,000	OneMain Finance 6.625% 15/1/2028	1,510,154	0.06
USD 1,233,000	NGPL PipeCo 7.768% 15/12/2037	1,338,777	0.06	USD 2,380,000	OneMain Finance 6.875% 15/3/2025	2,322,200	0.10
USD 2,321,000	Nielsen Finance / Nielsen Finance 5.625% 1/10/2028	2,328,288	0.10	USD 1,317,000	OneMain Finance 7.125% 15/3/2026	1,243,532	0.05
USD 1,704,000	Nielsen Finance / Nielsen Finance 5.875% 1/10/2030	1,707,477	0.07	USD 1,608,000	Open Text 4.125% 15/2/2030	1,297,696	0.06
USD 3,688,000	NMG / Neiman Marcus 7.125% 1/4/2026	3,464,938	0.15	USD 1,417,000	Option Care Health 4.375% 31/10/2029	1,248,356	0.05
USD 2,142,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,881,024	0.08	USD 2,319,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	2,066,838	0.09
USD 3,423,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028	2,636,887	0.11	USD 3,668,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	3,218,890	0.14
USD 769,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	711,799	0.03	USD 1,144,000	OT Merger 7.875% 15/10/2029	829,909	0.04
USD 6,475,000	Novelis 3.25% 15/11/2026	5,744,064	0.24	USD 984,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	827,414	0.04
USD 3,114,000	Novelis 3.875% 15/8/2031	2,518,883	0.11	USD 144,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	120,331	0.01
USD 6,009,000	Novelis 4.75% 30/1/2030	5,259,798	0.22	USD 3,022,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	2,777,022	0.12
USD 347,000	NRG Energy 3.625% 15/2/2031	275,920	0.01	USD 75,000	Owens & Minor 6.625% 1/4/2030	69,117	0.00
USD 451,000	NRG Energy 3.875% 15/2/2032	358,703	0.01	USD 1,456,000	OWL Rock Core Income 5.5% 21/3/2025	1,400,469	0.06
USD 274,000	NRG Energy 5.25% 15/6/2029	250,600	0.01	USD 1,387,000	P&L Development / PLD Finance 7.75% 15/11/2025	1,118,574	0.05
USD 501,000	NRG Energy 5.75% 15/1/2028	471,476	0.02	USD 2,381,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	2,150,291	0.09
USD 2,307,000	NuStar Logistics 5.75% 1/10/2025	2,194,225	0.09	USD 555,000	PDC Energy 6.125% 15/9/2024	551,171	0.02
USD 811,000	NuStar Logistics 6% 1/6/2026	769,124	0.03	USD 2,227,000	Peninsula Pacific Entertainment / Peninsula Pacific Entertainment Finance 8.5% 15/11/2027	2,388,911	0.10
USD 228,000	NuStar Logistics 6.375% 1/10/2030	206,868	0.01	USD 1,483,000	Penske Automotive 3.5% 1/9/2025	1,398,187	0.06
USD 1,888,000	Occidental Petroleum 5.5% 1/12/2025	1,935,824	0.08	USD 1,466,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	1,321,900	0.06
USD 926,000	Occidental Petroleum 5.875% 1/9/2025	950,882	0.04	USD 6,134,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	5,774,885	0.25
USD 608,000	Occidental Petroleum 6.125% 1/1/2031	632,683	0.03	USD 2,737,000	Picasso Finance Sub 6.125% 15/6/2025	2,747,264	0.12
USD 7,068,000	Occidental Petroleum 6.2% 15/3/2040	7,178,003	0.30	USD 1,753,000	Pilgrim's Pride 3.5% 1/3/2032	1,425,325	0.06
USD 1,466,000	Occidental Petroleum 6.45% 15/9/2036	1,575,760	0.07	USD 3,161,000	Playtika 4.25% 15/3/2029	2,700,490	0.11
USD 554,000	Occidental Petroleum 6.6% 15/3/2046	610,400	0.03				
USD 6,191,000	Occidental Petroleum 6.625% 1/9/2030	6,622,513	0.28				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 701,000	Post 4.625% 15/4/2030	610,799	0.03	USD 4,984,000	SBA Communications 3.875% 15/2/2027	4,570,450	0.19
USD 16,000	Post 5.75% 1/3/2027	15,671	0.00	USD 2,708,000	Science Applications International 4.875% 1/4/2028	2,508,102	0.11
USD 3,204,000	PRA Health Sciences 2.875% 15/7/2026	2,866,122	0.12	USD 1,067,000	Scientific Games International 7% 15/5/2028	1,044,780	0.04
USD 1,047,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	770,499	0.03	USD 132,000	Scientific Games International 7.25% 15/11/2029	130,227	0.01
USD 1,268,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	890,287	0.04	USD 1,738,000	Scientific Games International 8.625% 1/7/2025	1,790,987	0.08
USD 1,320,000	Prestige Brands 3.75% 1/4/2031	1,054,686	0.04	EUR 104,000	SCIL IV / SCIL USA 4.375% 1/11/2026	86,600	0.00
USD 3,700,000	Prime Healthcare Services 7.25% 1/11/2025	3,280,401	0.14	EUR 122,000	SCIL IV / SCIL USA 4.642% 1/11/2026	115,998	0.00
USD 292,000	Prime Security Services Borrower / Prime Finance 5.25% 15/4/2024	288,681	0.01	USD 2,370,000	SCIL IV / SCIL USA 5.375% 1/11/2026	1,982,635	0.08
USD 832,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	805,988	0.03	USD 1,311,000	Scotts Miracle-Gro 4% 1/4/2031	994,887	0.04
USD 3,781,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	3,350,684	0.14	USD 268,000	Scotts Miracle-Gro 4.375% 1/2/2032	206,380	0.01
USD 1,235,000	PTC 3.625% 15/2/2025	1,162,559	0.05	USD 149,000	Scripps Escrow II 3.875% 15/1/2029	126,108	0.01
USD 445,000	PTC 4% 15/2/2028	406,383	0.02	USD 2,020,000	Sealed Air 4% 1/12/2027	1,846,108	0.08
USD 4,189,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	3,605,012	0.15	USD 5,449,000	Sensata Technologies 4.375% 15/2/2030	4,863,402	0.21
USD 10,636,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	7,939,880	0.34	USD 1,336,000	Service International/US 3.375% 15/8/2030	1,101,487	0.05
USD 2,059,000	Range Resources 4.875% 15/5/2025	2,000,967	0.09	USD 2,438,000	Service International/US 4% 15/5/2031	2,087,983	0.09
USD 1,628,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	1,487,621	0.06	USD 578,000	Service International/US 5.125% 1/6/2029	548,236	0.02
USD 1,349,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	1,020,434	0.04	USD 4,294,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	4,022,748	0.17
USD 2,040,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	1,609,186	0.07	USD 260,000	Silgan 4.125% 1/2/2028	240,157	0.01
USD 519,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	496,643	0.02	USD 2,331,000	Simmons Foods /Simmons Prepared Foods /Simmons Pet Food /Simmons Feed 4.625% 1/3/2029	2,066,946	0.09
USD 445,000	Resideo Funding 4% 1/9/2029	375,563	0.02	USD 4,422,000	Sinclair Television 4.125% 1/12/2030	3,655,933	0.16
USD 1,706,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	1,479,652	0.06	USD 2,203,000	Sirius XM Radio 3.125% 1/9/2026	1,964,816	0.08
USD 2,546,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	2,312,579	0.10	USD 2,645,000	Sirius XM Radio 3.875% 1/9/2031	2,154,497	0.09
USD 1,250,000	RLJ Lodging Trust 3.75% 1/7/2026	1,127,098	0.05	USD 913,000	Sirius XM Radio 4.125% 1/7/2030	779,471	0.03
USD 374,000	RLJ Lodging Trust 4% 15/9/2029	315,520	0.01	USD 2,095,000	Sirius XM Radio 5% 1/8/2027	1,982,478	0.08
USD 3,389,000	Rockcliff Energy II 5.5% 15/10/2029	3,146,839	0.13	USD 330,000	Sirius XM Radio 5.5% 1/7/2029	309,321	0.01
USD 3,654,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	3,076,156	0.13	USD 2,166,000	Six Flags Theme Parks 7% 1/7/2025	2,198,490	0.09
USD 380,000	Rockies Express Pipeline 4.95% 15/7/2029	343,872	0.01	USD 1,548,000	SLM 3.125% 2/11/2026	1,302,454	0.06
USD 1,319,000	Ryan Specialty 4.375% 1/2/2030	1,190,397	0.05	USD 528,000	SM Energy 5.625% 1/6/2025	514,335	0.02
USD 1,297,000	Sabre GLBL 7.375% 1/9/2025	1,233,449	0.05	USD 1,400,000	SM Energy 6.5% 15/7/2028	1,360,219	0.06
USD 3,099,000	Sabre GLBL 9.25% 15/4/2025	3,065,391	0.13	USD 301,000	SM Energy 6.625% 15/1/2027	293,893	0.01
USD 1,204,000	SBA Communications 3.125% 1/2/2029	995,061	0.04	USD 1,518,000	SM Energy 6.75% 15/9/2026	1,493,545	0.06
				USD 590,000	Sonic Automotive 4.625% 15/11/2029	502,325	0.02

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 8,893,000	Sotheby's 7.375% 15/10/2027	8,397,438	0.36	USD 2,455,000	Switch 3.75% 15/9/2028	2,438,181	0.10
USD 2,595,000	Sotheby's/Bidfair 5.875% 1/6/2029	2,285,298	0.10	USD 5,846,000	Switch 4.125% 15/6/2029	5,842,063	0.25
USD 186,000	Southwestern Energy 4.75% 1/2/2032	166,054	0.01	USD 2,011,000	Synaptics 4% 15/6/2029	1,736,458	0.07
USD 1,730,000	Southwestern Energy 5.375% 1/2/2029	1,624,911	0.07	USD 6,462,000	Syneos Health 3.625% 15/1/2029	5,515,832	0.23
USD 141,000	Southwestern Energy 5.7% 23/1/2025	141,169	0.01	USD 368,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	336,378	0.01
USD 1,788,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	1,614,077	0.07	USD 252,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	222,183	0.01
USD 1,972,000	Spectrum Brands 5% 1/10/2029	1,725,425	0.07	USD 1,097,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	970,845	0.04
USD 2,293,000	Sprint 7.625% 1/3/2026	2,436,416	0.10	USD 7,965,000	Tap Rock Resources 7% 1/10/2026	7,555,320	0.32
USD 5,878,000	Sprint Capital 6.875% 15/11/2028	6,260,276	0.27	USD 305,000	Taylor Morrison Communities 5.125% 1/8/2030	262,138	0.01
USD 10,564,000	Sprint Capital 8.75% 15/3/2032	12,820,682	0.54	USD 2,825,000	Taylor Morrison Communities 5.875% 15/6/2027	2,720,278	0.12
USD 6,033,000	SRM Escrow Issuer 6% 1/11/2028	5,463,455	0.23	USD 2,625,000	Teleflex 4.25% 1/6/2028	2,386,229	0.10
USD 4,655,000	SRS Distribution 4.625% 1/7/2028	4,129,649	0.18	USD 308,000	Teleflex 4.625% 15/11/2027	289,751	0.01
USD 3,787,000	SRS Distribution 6% 1/12/2029	3,078,739	0.13	USD 3,804,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	3,776,453	0.16
USD 5,190,000	SRS Distribution 6.125% 1/7/2029	4,314,655	0.18	USD 3,020,000	Tempur Sealy International 3.875% 15/10/2031	2,328,638	0.10
USD 8,286,000	SS&C Technologies 5.5% 30/9/2027	7,882,265	0.34	USD 695,000	Tempur Sealy International 4% 15/4/2029	575,112	0.02
USD 921,000	Stagwell Global 5.625% 15/8/2029	784,333	0.03	USD 338,000	Tenet Healthcare 4.25% 1/6/2029	293,347	0.01
EUR 168,000	Standard Industries 2.25% 21/11/2026	141,761	0.01	USD 1,337,000	Tenet Healthcare 4.375% 15/1/2030	1,168,949	0.05
USD 382,000	Standard Industries 3.375% 15/1/2031	285,493	0.01	USD 265,000	Tenet Healthcare 4.625% 15/7/2024	257,723	0.01
USD 2,504,000	Standard Industries 4.375% 15/7/2030	2,018,665	0.09	USD 2,077,000	Tenet Healthcare 4.625% 1/9/2024	2,023,477	0.09
USD 121,000	Standard Industries 4.75% 15/1/2028	106,263	0.00	USD 566,000	Tenet Healthcare 4.625% 15/6/2028	515,275	0.02
USD 628,000	Standard Industries 5% 15/2/2027	577,027	0.02	USD 3,379,000	Tenet Healthcare 4.875% 1/1/2026	3,223,183	0.14
USD 2,241,000	Staples 7.5% 15/4/2026	1,910,349	0.08	USD 964,000	Tenet Healthcare 5.125% 1/11/2027	898,817	0.04
USD 759,000	Starwood Property Trust 4.375% 15/1/2027	681,579	0.03	USD 996,000	Tenet Healthcare 6.125% 1/10/2028	922,560	0.04
USD 1,522,000	Starwood Property Trust 5.5% 1/11/2023	1,517,061	0.07	USD 2,221,000	Tenet Healthcare 6.125% 15/6/2030	2,123,720	0.09
USD 1,247,000	Station Casinos 4.5% 15/2/2028	1,075,001	0.05	USD 1,405,000	Tenet Healthcare 6.25% 1/2/2027	1,351,667	0.06
USD 2,234,000	Station Casinos 4.625% 1/12/2031	1,869,456	0.08	USD 4,550,000	Terex 5% 15/5/2029	4,067,245	0.17
USD 350,000	Stericycle 3.875% 15/1/2029	303,723	0.01	USD 340,000	TerraForm Power Operating 5% 31/1/2028	311,820	0.01
USD 1,487,000	Stevens 6.125% 1/10/2026	1,491,283	0.06	USD 448,000	Thor Industries 4% 15/10/2029	363,731	0.02
USD 686,000	Suburban Propane Partners /Suburban Energy Finance 5% 1/6/2031	611,178	0.03	USD 614,000	Titan International 7% 30/4/2028	588,630	0.03
USD 1,915,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	1,742,631	0.07	USD 11,169,000	TK Elevator US Newco 5.25% 15/7/2027	10,263,457	0.44
USD 334,000	Sunoco / Sunoco Finance 6% 15/4/2027	324,567	0.01	USD 561,000	Tri Pointe Homes 5.25% 1/6/2027	510,428	0.02
USD 6,191,000	Surgery Center 6.75% 1/7/2025	5,977,596	0.25	USD 461,000	Tri Pointe Homes 5.7% 15/6/2028	418,279	0.02
USD 2,647,000	Surgery Center 10% 15/4/2027	2,673,417	0.11	USD 7,198,000	Triumph 8.875% 1/6/2024	7,298,664	0.31
USD 3,244,000	SWF Escrow Issuer 6.5% 1/10/2029	2,368,072	0.10				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,076,000	TTMT Escrow Issuer 8.625% 30/9/2027	1,082,666	0.05	USD 6,702,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	5,828,828	0.25
USD 3,892,000	Twilio 3.875% 15/3/2031	3,151,119	0.13	USD 5,460,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	4,492,235	0.19
USD 4,107,000	Twitter 3.875% 15/12/2027	3,829,777	0.16	USD 14,913,000	Verscend Escrow 9.75% 15/8/2026	15,068,990	0.64
USD 513,000	Twitter 5% 1/3/2030	483,067	0.02	USD 5,668,000	Vertiv 4.125% 15/11/2028	4,938,188	0.21
USD 3,259,000	Uber Technologies 0% 15/12/2025	2,810,743	0.12	USD 2,678,000	Viasat 5.625% 15/9/2025	2,366,683	0.10
USD 6,636,000	Uber Technologies 4.5% 15/8/2029	5,780,334	0.25	USD 2,561,000	Viasat 6.5% 15/7/2028	1,979,190	0.08
USD 2,353,000	Uber Technologies 6.25% 15/1/2028	2,250,327	0.10	USD 3,529,000	Viavi Solutions 3.75% 1/10/2029	3,033,518	0.13
USD 4,811,000	Uber Technologies 7.5% 15/5/2025	4,861,488	0.21	USD 1,680,000	VICI Properties 5.625% 15/5/2052	1,553,451	0.07
USD 6,895,000	Uber Technologies 7.5% 15/9/2027	6,884,595	0.29	USD 818,000	VICI Properties / VICI Note 3.5% 15/2/2025	772,077	0.03
USD 3,342,000	Uber Technologies 8% 1/11/2026	3,386,403	0.14	USD 382,000	VICI Properties / VICI Note 3.875% 15/2/2029	333,125	0.01
EUR 237,000	UGI International 2.5% 1/12/2029	185,761	0.01	USD 1,204,000	VICI Properties / VICI Note 4.125% 15/8/2030	1,067,471	0.05
USD 2,392,000	United Airlines 4.375% 15/4/2026	2,200,825	0.09	USD 132,000	VICI Properties / VICI Note 4.25% 1/12/2026	123,754	0.01
USD 4,621,000	United Airlines 4.625% 15/4/2029	4,072,256	0.17	USD 60,000	VICI Properties / VICI Note 4.5% 1/9/2026	56,846	0.00
USD 4,771,692	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	4,784,028	0.20	USD 551,000	VICI Properties / VICI Note 4.5% 15/1/2028	511,738	0.02
USD 425,860	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	401,373	0.02	USD 347,000	VICI Properties / VICI Note 4.625% 15/6/2025	336,912	0.01
USD 399,000	United Natural Foods 6.75% 15/10/2028	386,526	0.02	USD 902,000	VICI Properties / VICI Note 4.625% 1/12/2029	834,499	0.04
USD 34,000	United Rentals North America 5.25% 15/1/2030	31,936	0.00	USD 1,600,000	VistaJet Malta Finance / XO Management 6.375% 1/2/2030	1,376,160	0.06
USD 1,756,000	United States Steel 6.875% 1/3/2029	1,726,561	0.07	USD 1,992,000	Wabash National 4.5% 15/10/2028	1,715,610	0.07
USD 666,000	Uniti / Uniti Finance / CSL Capital 4.75% 15/4/2028	557,509	0.02	USD 6,143,000	Waste Pro USA 5.5% 15/2/2026	5,515,185	0.23
USD 2,036,000	Uniti / Uniti Finance / CSL Capital 6.5% 15/2/2029	1,535,584	0.07	USD 5,090,000	WESCO Distribution 7.125% 15/6/2025	5,120,451	0.22
USD 1,173,000	Univision Communications 5.125% 15/2/2025	1,136,205	0.05	USD 3,002,000	WESCO Distribution 7.25% 15/6/2028	3,022,468	0.13
USD 636,000	Univision Communications 6.625% 1/6/2027	615,969	0.03	USD 500,000	Western Midstream Operating 3.95% 1/6/2025	478,254	0.02
USD 1,642,000	Univision Communications 7.375% 30/6/2030	1,627,583	0.07	USD 272,000	Western Midstream Operating 4.75% 15/8/2028	261,668	0.01
USD 306,000	US Foods 4.625% 1/6/2030	265,867	0.01	USD 1,725,000	Western Midstream Operating 5.3% 1/3/2048	1,519,535	0.06
USD 3,049,000	US Foods 4.75% 15/2/2029	2,721,202	0.12	USD 1,832,000	Western Midstream Operating 5.45% 1/4/2044	1,613,644	0.07
USD 1,089,000	US Foods 6.25% 15/4/2025	1,087,672	0.05	USD 849,000	Western Midstream Operating 5.5% 15/8/2048	749,444	0.03
USD 4,069,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	3,800,446	0.16	USD 6,677,000	Western Midstream Operating 5.5% 1/2/2050	5,806,605	0.25
USD 2,570,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	2,365,634	0.10	USD 5,373,000	White Cap Buyer 6.875% 15/10/2028	4,741,221	0.20
USD 1,166,000	Vail Resorts 6.25% 15/5/2025	1,172,140	0.05	USD 2,205,000	White Cap Parent 8.25% 15/3/2026	1,921,747	0.08
USD 7,279,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	6,406,029	0.27	USD 895,000	William Carter 5.625% 15/3/2027	869,005	0.04
USD 14,615,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	12,148,719	0.52	USD 1,700,000	Williams Scotsman International 4.625% 15/8/2028	1,531,071	0.07

The notes on pages 1008 to 1022 form an integral part of these financial statements.

continued

Portfolio of Investments 31 August 2022

				Market Value (USD)	% of Net Assets					Market Value (USD)	% of Net Assets
Holding	Description					Holding	Description				
USD 635,000	Winnebago Industries 6.25% 15/7/2028			603,072	0.03	65,370	Critical Care Systems International**			-	0.00
EUR 181,000	WMG Acquisition 2.25% 15/8/2031			143,004	0.01	26	IssuerCo-U**			-	0.00
USD 346,000	WMG Acquisition 3.875% 15/7/2030			295,088	0.01	22,200	Loral Space & Communications (Wts 26/12/2006)**.*			-	0.00
USD 13,785,000	WR Grace 5.625% 15/8/2029			11,019,040	0.47	1,368	Verscend Intermediate**			1,610,506	0.07
USD 1,059,000	Wyndham Hotels & Resorts 4.375% 15/8/2028			947,678	0.04	Total Common / Preferred Stocks (Shares) & Warrants				5,781,228	0.24
USD 2,100,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027			1,897,078	0.08	BONDS					
USD 5,262,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029			4,431,080	0.19	USD 4,000,000	Consolidated Hydro 0% 31/12/2049**			-	0.00
USD 1,128,000	Wynn Resorts Finance / Wynn Resorts Capital 7.75% 15/4/2025			1,126,161	0.05	USD 197,801	Archibald Candy 10% 31/12/2049**			-	0.00
USD 328,000	Xerox 4.8% 1/3/2035			245,877	0.01	USD 850,000	Erscrew Adelphia 0% 31/12/2049**			-	0.00
USD 170,000	Yum! Brands 4.75% 15/1/2030			155,587	0.01	USD 1,610,000	Lehman Brothers 0% 1/3/2015**.*			6,843	0.00
USD 138,000	Yum! Brands 5.35% 1/11/2043			118,795	0.01	USD 5,760,000	Lehman Brothers 5.75% 17/5/2013**.*			24,480	0.00
USD 676,000	Yum! Brands 5.375% 1/4/2032			620,259	0.03	EUR 7,165,000	Lehman Brothers 4.75% 16/1/2014**.*			46,593	0.00
USD 18,124,000	Zayo 4% 1/3/2027			15,462,069	0.66	EUR 14,950,000	Lehman Brothers 0% 5/2/2014**.*			97,217	0.00
USD 15,880,000	Zayo 6.125% 1/3/2028			12,434,040	0.53	EUR 1,250,000	Lehman Brothers 5.375% 17/10/2012**.*			8,128	0.00
USD 5,477,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029			4,754,440	0.20	USD 290,000	Mirant Escrow 0% 15/7/2049**			-	0.00
				1,727,976,286	73.31	USD 240,000	Southern Energy Homes 7.9% 15/7/2009**.*			-	0.00
Total Bonds				2,198,551,446	93.27	USD 115,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014**.*			-	0.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				2,241,366,819	95.09	USD 4,000,000	Wheeling Pittsburgh Steel Escrow 0% 31/12/2049**			-	0.00
Other Transferable Securities											
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS											
United Kingdom											
3,743	New Topco**			-	0.00	Total Bonds					
United States						Total Other Transferable Securities					
2,388	Alliant**			2,242,475	0.09	Total Portfolio					
315,073	AMP PIPE**			1,928,247	0.08	Other Net Assets					
974	Archibald Candy**			-	0.00	Total Net Assets (USD)					
8,000	Australis Media (Wts 15/5/2003)**.*			-	0.00						

*** This security is in default, see Note 2(b).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
EUR	2,285,760	USD	2,394,971	Citigroup	21/9/2022	(105,244)
EUR	4,734,889	USD	4,789,996	State Street	21/9/2022	(46,889)
GBP	175,872	USD	213,452	Bank of America	21/9/2022	(9,215)
GBP	463,133	USD	552,108	Morgan Stanley	21/9/2022	(14,281)
USD	12,478,275	GBP	9,950,000	RBS	21/9/2022	923,536

Open Forward Foreign Exchange Contracts as at 31 August 2022

					Maturity date	Unrealised appreciation/(depreciation) USD
Currency	Purchases	Currency	Sales	Counterparty		
USD	101,518,577	EUR	94,709,000	BNP Paribas	21/9/2022	6,645,207
USD	824,561	EUR	808,000	BNY Mellon	21/9/2022	15,158
USD	234,085	EUR	222,000	RBS	21/9/2022	11,700
USD	61,047	EUR	59,000	Morgan Stanley	21/9/2022	1,944
USD	974,147	EUR	952,000	Barclays	21/9/2022	20,496

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	183,879	EUR	180,000	State Street	21/9/2022	3,566
USD	182,706	GBP	150,000	Bank of America	21/9/2022	8,513
USD	97,359	EUR	95,000	JP Morgan	21/9/2022	2,194
USD	49,805	GBP	41,000	Morgan Stanley	21/9/2022	2,192
USD	43,622	GBP	37,000	BNY Mellon	21/9/2022	655
Net unrealised appreciation						7,459,532
AUD Hedged Share Class						
AUD	88,958,992	USD	62,088,871	BNY Mellon	15/9/2022	(1,107,321)
USD	2,798,744	AUD	4,051,004	BNY Mellon	15/9/2022	21,781
Net unrealised depreciation						(1,085,540)
CAD Hedged Share Class						
USD	154,435	CAD	200,730	BNY Mellon	15/9/2022	1,603
CAD	6,035,248	USD	4,678,387	BNY Mellon	15/9/2022	(83,266)
Net unrealised depreciation						(81,663)
CHF Hedged Share Class						
CHF	4,648,125	USD	4,868,281	BNY Mellon	15/9/2022	(116,987)
USD	181,391	CHF	174,695	BNY Mellon	15/9/2022	2,819
Net unrealised depreciation						(114,168)
CNH Hedged Share Class						
CNY	4,218,281	USD	624,633	BNY Mellon	15/9/2022	(13,121)
USD	20,113	CNY	138,035	BNY Mellon	15/9/2022	104
Net unrealised depreciation						(13,017)
EUR Hedged Share Class						
EUR	132,556,406	USD	135,407,413	BNY Mellon	15/9/2022	(2,673,194)
USD	25,777,824	EUR	25,712,575	BNY Mellon	15/9/2022	31,193
Net unrealised depreciation						(2,642,001)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
GBP Hedged Share Class						
GBP	28,880,592	USD	34,985,491	BNY Mellon	15/9/2022	(1,450,587)
USD	1,846,213	GBP	1,563,720	BNY Mellon	15/9/2022	30,500
Net unrealised depreciation						(1,420,087)
HKD Hedged Share Class						
HKD	514,555,358	USD	65,617,479	BNY Mellon	15/9/2022	(38,094)
USD	2,236,221	HKD	17,540,600	BNY Mellon	15/9/2022	696
Net unrealised depreciation						(37,398)
NZD Hedged Share Class						
NZD	3,136,904	USD	1,971,274	BNY Mellon	15/9/2022	(49,533)
USD	64,900	NZD	104,949	BNY Mellon	15/9/2022	606
Net unrealised depreciation						(48,927)
SGD Hedged Share Class						
SGD	27,520,373	USD	19,968,852	BNY Mellon	15/9/2022	(272,632)
USD	659,517	SGD	919,089	BNY Mellon	15/9/2022	1,729
Net unrealised depreciation						(270,903)
ZAR Hedged Share Class						
USD	399,156	ZAR	6,738,920	BNY Mellon	15/9/2022	4,639
ZAR	141,623,192	USD	8,474,404	BNY Mellon	15/9/2022	(183,403)
Net unrealised depreciation						(178,764)
Total net unrealised appreciation (USD underlying exposure - USD 483,199,826)						1,567,064

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/(depreciation) USD
(8)	EUR	Euro-BTP	September 2022	960,574	5,762
(6)	USD	US Long Bond (CBT)	December 2022	817,688	(1,827)
(113)	USD	US Treasury 10 Year Note (CBT)	December 2022	13,233,359	46,028
(128)	USD	US Ultra Bond (CBT)	December 2022	19,284,000	(254,740)
Total				34,295,621	(204,777)

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	EUR (100,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2026	(11,786)	(15,994)
CDS	USD (1,194,000)	Fund provides default protection on Lumen Technologies; and receives Fixed 1%	Barclays	20/12/2023	71,908	(24,110)
CDS	EUR (81,219)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Barclays	20/12/2026	(16,419)	(12,990)
CDS	EUR (18,678)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	(1,103)	(502)
CDS	EUR (100,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Citibank	20/6/2023	(3,095)	(10,590)
CDS	EUR (60,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2026	(18,895)	(17,435)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (50,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2026	(2,656)	(23)
CDS	EUR (78,946)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(16,153)	(12,627)
CDS	EUR (135,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(27,173)	(21,592)
CDS	EUR (100,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Credit Suisse	20/6/2027	(14,653)	(29,438)
CDS	EUR (200,000)	Fund provides default protection on Cellnex Telecom; and receives Fixed 5%	Credit Suisse	20/6/2027	2,876	20,343
CDS	EUR (350,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(25,792)	(9,409)
CDS	EUR (103,002)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(6,278)	(2,769)
CDS	EUR (84,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/6/2023	(6,501)	(15,279)
CDS	EUR (57,325)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(1,816)	(6,071)
CDS	EUR (32,675)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(863)	(3,460)
CDS	EUR (30,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	(2,770)	(14)
CDS	EUR (20,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Goldman Sachs	20/12/2026	(5,752)	(5,812)
CDS	EUR 1,420,000	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	18,520	43,161
CDS	EUR (150,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(12,423)	(27,285)
CDS	EUR (56,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(5,328)	(10,186)
CDS	EUR (120,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(2,259)	(21,828)
CDS	EUR (100,000)	Fund provides default protection on Faurecia; and receives Fixed 5%	JP Morgan	20/6/2025	(2,508)	2,266
CDS	EUR (120,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(12,423)	3,326
CDS	EUR (100,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(38,649)	(28,621)
CDS	EUR (110,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(43,813)	(31,483)
CDS	EUR (70,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/12/2026	(20,297)	(20,341)
CDS	EUR (160,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	(14,206)	(2,287)
CDS	EUR (170,000)	Fund provides default protection on K&S; and receives Fixed 5%	JP Morgan	20/12/2026	(9,040)	5,542
CDS	EUR (103,504)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(6,607)	(2,783)
CDS	EUR (97,293)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(6,211)	(2,616)
CDS	EUR (27,523)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(1,754)	(740)
CDS	EUR (90,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	(3,009)	(13,183)
CDS	EUR (100,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	389	(14,648)
CDS	EUR (230,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	6,782	(33,689)
CDS	EUR (130,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2025	(58,441)	(36,785)

US Dollar High Yield Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (20,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2026	(5,895)	(5,812)
CDS	EUR (135,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Morgan Stanley	20/12/2026	(28,201)	(21,592)
TRS	USD 7,087,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/3/2023	11,200	9,001
TRS	USD 17,095,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/12/2022	(1,604,315)	(1,604,452)
TRS	USD 9,295,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.7bps	JP Morgan	20/12/2022	(911,024)	(911,094)
TRS	USD 3,032,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/3/2023	(77,257)	(78,925)
TRS	USD 19,442,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(1,975,244)	(1,975,280)
TRS	USD 5,500,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 328.25bps	Morgan Stanley	20/9/2022	(550,747)	(550,757)
TRS	USD 4,549,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/12/2022	(91,144)	(91,919)
TRS	USD 15,526,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/12/2022	(25,145)	(28,729)
TRS	USD 2,344,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/12/2022	(205,478)	(205,515)
TRS	USD 11,953,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.875bps	Morgan Stanley	20/12/2022	(1,176,270)	(1,176,360)
TRS	USD 9,707,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.9bps	Morgan Stanley	20/12/2022	(982,630)	(982,703)
Total (USD underlying exposure - USD 104,206,006)					(7,920,348)	(7,984,089)

CDS: Credit Default Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
20	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,000	21/10/2022	(9,992)	3,772
26	Put	EURO STOXX 50 Index	Exchange Traded	EUR 400	21/10/2022	6,301	20,718
22	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 350	16/12/2022	(7,310)	5,833
12	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 470	16/12/2022	(873)	12,605
11	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 840	16/12/2022	(4,748)	3,466
8	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 40	16/12/2022	2,229	14,006
6	Put	STOXX Europe 600 Personal & Household Goods Index	Exchange Traded	EUR 800	16/12/2022	(3,475)	3,226
Total (USD underlying exposure - USD 736,546)						(17,868)	63,626

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(26)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 200	21/10/2022	(3,005)	(10,144)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(12)	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 400	16/12/2022	345	(5,552)
(8)	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 940	16/12/2022	(890)	(6,143)
Total (USD underlying exposure - USD 280,881)						(3,550)	(21,839)

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
EUR 2,200,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	(18,835)	2,604
EUR 1,700,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(3,661)	17,629
EUR 1,700,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	19/10/2022	(20)	325
Total (USD underlying exposure -USD 727,770)				(22,516)	20,558

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
EUR (1,700,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	9,694	(7,993)
Total (USD underlying exposure - USD 313,351)				9,694	(7,993)

US Dollar Reserve Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
BONDS							
United States				Germany			
USD 964,000	Toyota Motor Credit 2.57% 14/12/2022	964,123	0.19	USD 15,000,000	Bayerische Landesbank 0% 9/6/2022	14,993,219	2.96
USD 1,465,000	Toyota Motor Credit 3.04% 25/7/2023	1,467,563	0.29	Ireland			
		2,431,686	0.48	USD 2,000,000	Matchpoint Finance 1.89% 9/6/2022	2,000,048	0.40
Total Bonds		2,431,686	0.48	Sweden			
COMMERCIAL PAPER				USD 1,500,000	Nordea Bank 0% 21/10/2022	1,494,518	0.30
Australia				USD 2,000,000	Skandinaviska Enskilda Banken 1.7% 9/9/2022	2,000,061	0.40
USD 4,000,000	Commonwealth Bank of Australia 1.87% 10/12/2022	4,000,666	0.79	USD 7,000,000	Skandinaviska Enskilda Banken 2.45% 9/12/2022	7,000,217	1.38
USD 3,000,000	Macquarie Bank 0% 9/1/2022	2,999,609	0.59	USD 2,500,000	Skandinaviska Enskilda Banken 2.86% 3/1/2023	2,502,824	0.50
USD 5,000,000	Macquarie Bank 1.25% 18/1/2023	5,004,119	0.99	USD 3,000,000	Swedbank 1.89% 13/10/2022	3,000,582	0.59
USD 5,000,000	Macquarie Bank 2.88% 22/6/2023	5,004,640	0.99	USD 2,000,000	Swedbank 2.86% 3/2/2023	2,002,379	0.40
USD 2,000,000	National Australia Bank 2.64% 14/11/2022	2,000,675	0.40			18,000,581	3.57
USD 4,000,000	National Australia Bank 2.78% 14/3/2023	4,003,126	0.79	United Kingdom			
USD 2,000,000	Westpac Banking 0% 14/10/2022	1,993,838	0.39	USD 12,000,000	Barclays Bank 0% 9/6/2022	11,994,528	2.37
		25,006,673	4.94	USD 3,000,000	Bedford Row Funding 1.87% 11/2/2022	3,000,848	0.59
Canada				USD 1,750,000	Bedford Row Funding 2.44% 9/1/2022	1,749,995	0.35
USD 2,000,000	Bank of Montreal 2.09% 6/6/2023	2,001,455	0.40	USD 4,000,000	HSBC Bank 2.14% 6/6/2023	3,997,397	0.79
USD 2,000,000	Bank of Montreal 2.8% 5/12/2023	1,985,697	0.39	USD 10,000,000	Lloyds Bank 0% 22/9/2022	9,984,743	1.97
USD 1,000,000	Bank of Nova Scotia 2.03% 1/3/2023	1,000,775	0.20			30,727,511	6.07
USD 3,000,000	Bank of Nova Scotia 2.94% 18/8/2023	3,002,207	0.59	United States			
USD 3,000,000	National Bank of Canada 1.15% 13/1/2023	3,001,265	0.59	USD 3,000,000	ASB Bank 2.04% 9/8/2022	3,000,186	0.59
USD 3,500,000	National Bank of Canada 2.69% 11/10/2022	3,501,166	0.69	USD 5,000,000	Bennington Stark Capital 0% 9/1/2022	4,999,351	0.99
USD 2,000,000	Royal Bank of Canada 2.03% 1/4/2023	2,001,535	0.40	USD 6,000,000	Bennington Stark Capital 0% 9/2/2022	5,998,829	1.19
USD 3,000,000	Toronto-Dominion Bank/The 0% 17/2/2023	2,949,128	0.58	USD 2,100,000	BNZ International Funding 0% 9/2/2022	2,099,599	0.42
USD 2,500,000	Toronto-Dominion Bank/The 0% 31/3/2023	2,501,337	0.49	USD 10,000,000	CDP Financial 0% 9/6/2022	9,995,538	1.98
		21,944,565	4.33	USD 3,000,000	Citigroup Global Markets 0% 1/9/2023	2,963,579	0.59
France				USD 4,000,000	Crown Point Capital 0% 10/4/2022	3,991,260	0.79
USD 3,000,000	BPCE 0% 22/2/2023	2,947,405	0.58	USD 3,000,000	Crown Point Capital 2.07% 12/6/2022	3,000,761	0.59
USD 3,000,000	BPCE 2.87% 3/3/2023	3,003,707	0.59	USD 13,000,000	Export Finance Australia 0% 15/9/2022	12,987,520	2.57
USD 13,000,000	Caisse d'Amortissement de la Dette Sociale 0% 9/1/2022	12,998,340	2.57	USD 8,000,000	Federation des Caisses Desjardins du Quebec 0% 9/7/2022	7,995,927	1.58
		18,949,452	3.74	USD 1,401,000	FMS Wertmanagement 0% 21/9/2022	1,398,934	0.28
				USD 2,000,000	Goldman Sachs International 0% 23/9/2022	1,996,800	0.39
				USD 5,000,000	Lime Funding 0% 21/9/2022	4,992,627	0.99
				USD 4,000,000	Prudential 0% 22/9/2022	3,993,897	0.79
				USD 2,500,000	PSP Capital 0% 17/8/2023	2,403,053	0.48

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Reserve Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,000,000	Starbird Funding 0% 23/2/2023	3,928,099	0.78			20,001,249	3.95
USD 4,000,000	United Overseas Bank 1.899% 11/7/2022	3,999,688	0.79		Germany		
		79,745,648	15.79	USD 16,000,000	Landesbank Baden-Wuerttemberg 2.33% 9/6/2022	16,000,088	3.16
Total Commercial Paper		211,367,697	41.80		Japan		
CERTIFICATES OF DEPOSIT				USD 5,000,000	Mitsubishi UFJ Trust and Banking (New York Branch) 2.64% 22/9/2022	5,000,434	0.99
	Canada			USD 4,500,000	Mizuho Corporate Bank (New York Branch) 2.6% 21/9/2022	4,500,385	0.89
USD 4,000,000	Bank of Montreal (Chicago Branch) 2.44% 21/9/2022	3,999,925	0.79	USD 3,000,000	Mizuho Corporate Bank (New York Branch) 2.79% 17/3/2023	3,001,262	0.59
USD 2,000,000	Bank of Montreal (Chicago Branch) 2.79% 5/5/2023	2,000,130	0.40	USD 1,500,000	MUFG Bank (New York Branch) 0.3% 31/10/2022	1,494,198	0.30
USD 4,500,000	Bank of Nova Scotia/The (Houston Branch) 2.79% 5/5/2023	4,501,024	0.89	USD 2,500,000	MUFG Bank (New York Branch) 0.33% 11/1/2022	2,490,230	0.49
USD 3,500,000	Bank of Nova Scotia/The (Houston Branch) 2.8% 16/3/2023	3,501,814	0.69	USD 3,000,000	MUFG Bank (New York Branch) 2.57% 23/1/2023	2,998,533	0.59
USD 1,500,000	Canadian Imperial Bank of Commerce (New York Branch) 2.59% 1/6/2023	1,499,870	0.30	USD 2,000,000	MUFG Bank (New York Branch) 2.59% 3/10/2023	1,998,340	0.40
USD 4,000,000	Canadian Imperial Bank of Commerce (New York Branch) 2.8% 15/3/2023	4,003,121	0.79	USD 2,000,000	MUFG Bank (New York Branch) 2.66% 21/10/2022	2,000,267	0.40
USD 3,000,000	Canadian Imperial Bank of Commerce (New York Branch) 2.94% 7/3/2023	3,003,786	0.59	USD 2,000,000	MUFG Bank (New York Branch) 2.76% 24/2/2023	2,000,307	0.40
USD 1,000,000	Canadian Imperial Bank of Commerce (New York Branch) 3.04% 21/7/2023	1,002,225	0.20	USD 8,000,000	Norinchukin Bank (New York Branch) 2.37% 16/9/2022	7,999,924	1.58
USD 3,000,000	Toronto Dominion Bank 0.004% 6/2/2023	3,002,153	0.59	USD 3,000,000	Sumitomo Mitsui Banking (New York Branch) 2.46% 14/9/2022	3,000,084	0.59
USD 2,000,000	Toronto Dominion Bank 2.8% 5/8/2023	1,984,088	0.39	USD 4,000,000	Sumitomo Mitsui Banking (New York Branch) 2.66% 19/10/2022	4,000,511	0.79
USD 2,000,000	Toronto Dominion Bank (New York Branch) 0.3% 25/10/2022	1,992,914	0.39	USD 2,500,000	Sumitomo Mitsui Banking (New York Branch) 2.8% 23/12/2022	2,501,904	0.50
USD 2,000,000	Toronto Dominion Bank (New York Branch) 3.7% 5/1/2023	1,997,020	0.40	USD 3,000,000	Sumitomo Mitsui Banking (New York Branch) 2.89% 5/3/2023	3,001,905	0.59
USD 2,000,000	Toronto Dominion Bank (New York Branch) 4.12% 28/8/2023	1,998,976	0.40	USD 3,000,000	Sumitomo Mitsui Trust Bank (New York Branch) 2.75% 22/2/2023	3,001,176	0.59
		34,487,046	6.82	USD 5,000,000	Sumitomo Mitsui Trust Bank (New York Branch) 2.84% 1/6/2023	5,005,198	0.99
	Finland					53,994,658	10.68
USD 2,000,000	Nordea Bank (New York Branch) 2.48% 27/10/2022	1,999,858	0.40		Singapore		
USD 5,000,000	Nordea Bank (New York Branch) 2.71% 12/1/2022	5,001,374	0.99	USD 4,000,000	Oversea-Chinese Banking (New York Branch) 2.88% 28/2/2023	4,002,339	0.79
USD 4,000,000	Nordea Bank (New York Branch) 2.71% 12/7/2022	4,001,102	0.79		South Korea		
USD 3,000,000	Nordea Bank (New York Branch) 2.78% 24/5/2023	3,000,041	0.59	USD 1,400,000	Korea Development Bank/The (New York Branch) 2.89% 22/9/2022	1,400,381	0.28
USD 2,500,000	Nordea Bank (New York Branch) 2.87% 3/2/2023	2,502,622	0.50		Spain		
		16,504,997	3.27	USD 4,000,000	Banco Santander (New York Branch) 2.727% 28/10/2022	4,001,009	0.79
	France			USD 4,000,000	Banco Santander (New York Branch) 2.845% 17/2/2023	4,001,010	0.79
USD 14,000,000	Credit Agricole 2.31% 9/2/2022	13,999,990	2.77	USD 4,000,000	Banco Santander (New York Branch) 2.91% 18/1/2023	4,002,531	0.79
USD 3,000,000	Credit Agricole (New York Branch) 2.79% 17/3/2023	3,002,967	0.59			12,004,550	2.37
USD 3,000,000	Natixis (New York Branch) 2.57% 2/7/2023	2,998,292	0.59				

US Dollar Reserve Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Sweden				USD 4,000,000	Standard Chartered Bank (New York Branch) 2.89% 3/1/2023	4,004,518	0.79
USD 3,000,000	Svenska Handelsbanken (New York Branch) 2.48% 27/10/2022	2,999,531	0.59	USD 2,000,000	Standard Chartered Bank (New York Branch) 2.9% 31/1/2023	2,001,596	0.40
USD 3,000,000	Svenska Handelsbanken (New York Branch) 2.95% 7/3/2023	3,002,399	0.59				18,506,980 3.67
USD 4,900,000	Swedbank (New York Branch) 2.78% 15/12/2022	4,902,660	0.97	United States			
		10,904,590	2.15	USD 2,000,000	Citibank (New York Branch) 4.16% 9/1/2023	1,999,826	0.40
Switzerland				USD 10,000,000	DG Bank (New York Branch) 2.31% 9/1/2022	10,000,010	1.98
USD 3,000,000	Credit Suisse (New York Branch) 2.566% 2/10/2023	2,997,405	0.59				11,999,836 2.38
United Kingdom				Total Certificates of Deposit			202,804,119 40.11
USD 2,500,000	Barclays Bank (New York Branch) 2.91% 4/5/2023	2,501,332	0.50	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			416,603,502 82.39
USD 2,000,000	Lloyds Bank Corporate Markets (New York Branch) 2.56% 24/1/2023	1,998,894	0.40	Total Portfolio			416,603,502 82.39
USD 3,000,000	Standard Chartered Bank 2.84% 5/4/2023	3,001,946	0.59	Other Net Assets			89,033,398 17.61
USD 2,500,000	Standard Chartered Bank (New York Branch) 2.48% 9/2/2022	2,500,040	0.50	Total Net Assets (USD)			505,636,900 100.00
USD 2,500,000	Standard Chartered Bank (New York Branch) 2.59% 13/3/2023	2,498,654	0.49				

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
GBP Hedged Share Class						
GBP	13,527,544	USD	16,384,004	BNY Mellon	15/9/2022	(676,400)
USD	372,369	GBP	307,056	BNY Mellon	15/9/2022	15,828
Net unrealised depreciation						(660,572)
Total net unrealised depreciation (USD underlying exposure - USD 16,060,600)						(660,572)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 129,000	Air Canada 3.875% 15/8/2026	114,360	0.01
BONDS				USD 75,000	Bombardier 6% 15/2/2028	66,501	0.00
Australia				USD 244,000	Bombardier 7.125% 15/6/2026	230,883	0.01
USD 91,000	GAIF Bond Issuer Pty 3.4% 30/9/2026	86,759	0.01	USD 116,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	92,355	0.00
USD 26,000	Mineral Resources 8% 1/11/2027	26,138	0.00	USD 1,005,000	Canadian Pacific Railway 1.75% 2/12/2026	913,372	0.06
USD 400,000	Mirvac Finance 3.625% 18/3/2027	382,246	0.02	USD 652,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	645,526	0.04
USD 260,000	Santos Finance 4.125% 14/9/2027	243,750	0.02	USD 5,030,000	CPPIB Capital 0.5% 16/9/2024	4,729,851	0.30
USD 8,450,000	Westpac Banking 3.15% 16/1/2024	8,371,615	0.53	USD 1,885,000	Enbridge 2.5% 14/2/2025	1,809,056	0.12
		9,110,508	0.58	USD 47,000	Garda World Security 4.625% 15/2/2027	41,844	0.00
Austria				USD 58,000	GFL Environmental 3.5% 1/9/2028	50,282	0.00
USD 235,000	Klabn Austria 3.2% 12/1/2031	186,496	0.01	USD 144,000	GFL Environmental 4% 1/8/2028	122,295	0.01
Bahrain				USD 129,000	GFL Environmental 5.125% 15/12/2026	124,821	0.01
USD 200,000	Bahrain Government International Bond 7.375% 14/5/2030	201,940	0.01	USD 73,000	New Gold 7.5% 15/7/2027	56,444	0.01
Belgium				USD 46,000	NOVA Chemicals 4.875% 1/6/2024	44,232	0.00
EUR 1,400,000	KBC 0.5% 3/12/2029	1,273,264	0.08	USD 3,975,000	OMERS Finance Trust 1.1% 26/3/2026	3,614,572	0.23
EUR 900,000	KBC 1.125% 25/1/2024	886,599	0.05	USD 136,000	Open Text 3.875% 15/2/2028	116,204	0.01
EUR 600,000	KBC 1.5% 29/3/2026	574,816	0.04	USD 56,000	Parkland 5.875% 15/7/2027	53,674	0.00
		2,734,679	0.17	EUR 730,000	Toronto-Dominion Bank/The 0.375% 25/4/2024	708,066	0.04
Bermuda				USD 110,000	Videotron 5.125% 15/4/2027	103,313	0.01
USD 200,000	Geopark 5.5% 17/1/2027	175,274	0.01			13,794,921	0.87
USD 240,000	Li & Fung 4.5% 18/8/2025	217,726	0.01	Cayman Islands			
USD 18,000	Weatherford International 6.5% 15/9/2028	16,991	0.00	USD 650,000	Allegro CLO II-S 4.882% 21/10/2028	628,799	0.04
USD 3,000	Weatherford International 11% 1/12/2024	3,060	0.00	USD 2,000,000	Allegro CLO IV 4.062% 15/1/2030	1,951,587	0.12
		413,051	0.02	USD 550,000	Allegro CLO XI 4.588% 19/1/2033	538,280	0.03
Brazil				USD 3,250,000	Apidos CLO XXIX 4.333% 25/7/2030	3,175,579	0.20
USD 5,000,000	Banco Bradesco 2.85% 27/1/2023	4,972,462	0.31	USD 385,000	Arabian Centres Sukuk II 5.625% 7/10/2026	349,925	0.02
USD 358,000	Brazilian Government International Bond 3.875% 12/6/2030	313,061	0.02	USD 1,450,000	ASSURANT CLO 3.75% 20/4/2031	1,427,977	0.09
		5,285,523	0.33	USD 300,000	Baidu 3.625% 6/7/2027*	285,964	0.02
British Virgin Islands				USD 3,500,000	Bean Creek CLO 3.73% 20/4/2031	3,445,605	0.22
USD 500,000	Huarong Finance 2017 4.25% 7/11/2027	404,716	0.03	USD 520,000	Benefit Street Partners CLO V-B 3.8% 20/4/2031	512,652	0.03
USD 400,000	Hysan MTN 2.875% 2/6/2027	373,621	0.02	USD 500,000	Canyon CLO 2018-1 3.582% 15/7/2031	491,496	0.03
USD 460,000	Ocean Laurel 2.375% 20/10/2025	413,685	0.03	USD 1,750,000	Carbone Clo 3.85% 20/1/2031	1,725,938	0.11
USD 240,000	SF Investment 2021 2.375% 17/11/2026	220,068	0.01	USD 2,333,392	Carlyle Global Market Strategies CLO 2014-5 3.652% 15/7/2031	2,302,206	0.15
USD 500,000	Sinochem Offshore Capital 2.25% 24/11/2026*	451,365	0.03	USD 1,250,000	CARLYLE US CLO 2018-4 4.78% 20/1/2031	1,194,857	0.08
USD 550,000	Sinopec Overseas Development 2017 3.625% 12/4/2027*	541,263	0.03	USD 340,000	CDBL Funding 1 3.5% 24/10/2027	321,040	0.02
USD 300,000	Yunda Investment 2.25% 19/8/2025	269,563	0.02	USD 350,000	China Mengniu Dairy 1.875% 17/6/2025	324,032	0.02
		2,674,281	0.17	USD 200,000	China Overseas Grand Oceans Finance IV Cayman 2.45% 9/2/2026	169,623	0.01
Canada							
USD 8,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	7,174	0.00				
USD 167,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	150,096	0.01				

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	CIFC Funding 2017-V 3.92% 16/11/2030	991,613	0.06	USD 200,000	Redsun Properties 10.5% 3/10/2022	17,000	0.00
USD 250,000	CIFC Funding 2018-V 3.702% 15/1/2032	246,523	0.02	USD 4,690,000	Regatta VIII Funding 3.99% 17/10/2030	4,654,472	0.29
USD 7,000,000	CIFC Funding 2019-I 3.81% 20/4/2032	6,886,139	0.44	USD 1,000,000	Regatta VIII Funding 4.44% 17/10/2030	977,270	0.06
USD 1,000,000	Clear Creek CLO 3.91% 20/10/2030	988,431	0.06	USD 250,000	Regatta X Funding 4.19% 17/1/2031	240,524	0.02
USD 6,255,000	Deer Creek Clo 2017-1 3.89% 20/10/2030	6,194,951	0.39	USD 1,750,000	Regatta XVI Funding 4.562% 15/1/2033	1,721,466	0.11
USD 225,000	Doha Finance 2.375% 31/3/2026	208,064	0.01	USD 275,000	Rockford Tower CLO 2017-3 3.9% 20/10/2030	272,783	0.02
USD 222,000	Fantasia 10.875% 9/1/2023	21,645	0.00	USD 525,000	RR 19 3.652% 15/10/2035	509,845	0.03
USD 200,000	Fantasia 11.875% 1/6/2023	19,500	0.00	USD 2,500,000	RR 3 3.602% 15/1/2030	2,469,819	0.16
USD 2,150,000	Galaxy XXII CLO 3.94% 16/4/2034	2,099,507	0.13	USD 480,000	Sharjah Sukuk Program 2.942% 10/6/2027	439,897	0.03
USD 2,500,000	Goldentree Loan Management US Clo 3 4.01% 20/4/2030	2,430,555	0.15	USD 510,000	SNB Funding 2.9% 29/1/2027*	485,909	0.03
USD 500,000	Goldentree Loan Management US CLO 5 3.78% 20/10/2032	489,407	0.03	USD 1,000,000	Symphony CLO XXIII 4.112% 15/1/2034	973,859	0.06
USD 1,000,000	Goldentree Loan Opportunities XI 3.81% 18/1/2031	991,662	0.06	USD 550,000	Tencent 3.595% 19/1/2028	515,944	0.03
USD 200,000	Grupo Aval 4.375% 4/2/2030	161,941	0.01	USD 1,000,000	TICP CLO V 2016-1 4.49% 17/7/2031	971,058	0.06
USD 92,000	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	85,201	0.01	USD 900,000	Trinitas CLO XVIII 3.88% 20/1/2035	874,255	0.06
USD 1,187,902	ICG US CLO 2015-1 3.878% 19/10/2028	1,178,425	0.07			78,697,362	4.97
USD 400,000	LCM Loan Income Fund I Income Note Issuer 3.82% 16/7/2031	394,419	0.03	Chile			
USD 350,000	Longfor 3.9% 16/4/2023*	341,250	0.02	USD 200,000	Chile Government International Bond 3.24% 6/2/2028	186,636	0.01
USD 250,000	MAF Sukuk 4.638% 14/5/2029*	253,121	0.02	USD 235,000	Colbun 3.15% 19/1/2032	200,319	0.01
USD 250,000	Marble Point CLO XXII 4.633% 25/7/2034	235,371	0.02	USD 280,000	Empresa Nacional del Petroleo 4.375% 30/10/2024	278,168	0.02
USD 250,000	Milos CLO 3.78% 20/10/2030	246,744	0.02			665,123	0.04
USD 500,000	Neuberger Berman Loan Advisers CLO 25 4.09% 18/10/2029	483,316	0.03	China			
USD 4,870,000	Neuberger Berman Loan Advisers CLO 26 3.66% 18/10/2030	4,801,528	0.30	USD 210,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	192,446	0.01
USD 500,000	Neuberger Berman Loan Advisers CLO 29 3.868% 19/10/2031	494,864	0.03	USD 330,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	270,435	0.02
USD 300,000	Neuberger Berman Loan Advisers CLO 29 4.438% 19/10/2031	290,590	0.02			462,881	0.03
USD 850,000	Neuberger Berman Loan Advisers CLO 33 3.82% 16/10/2033	833,908	0.05	Colombia			
USD 750,000	Neuberger Berman Loan Advisers CLO 34 4.227% 20/1/2035	727,452	0.05	USD 311,000	Colombia Government International Bond 3.875% 25/4/2027	279,447	0.02
USD 520,000	OCP CLO 2017-14 4.134% 20/11/2030	516,067	0.03	USD 200,000	Colombia Government International Bond 4.5% 28/1/2026	189,509	0.01
USD 8,600,000	Peace Park CLO 3.84% 20/10/2034	8,253,039	0.52	USD 260,000	Colombia Government International Bond 8.125% 21/5/2024	270,797	0.02
USD 3,920,000	Pikes Peak CLO 1 3.963% 24/7/2031	3,862,468	0.24	USD 350,000	Ecopetrol 4.625% 2/11/2031	273,437	0.02
				USD 340,000	Ecopetrol 5.375% 26/6/2026	320,587	0.02
				USD 340,000	SURA Asset Management 4.875% 17/4/2024	337,639	0.02
						1,671,416	0.11

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Denmark				EUR 1,105,000	BASF 2% 5/12/2022*	1,108,494	0.07
USD 3,160,000	Danske Bank 0.976% 10/9/2025	2,904,448	0.19	EUR 600,000	Bayer 0.05% 12/1/2025	564,988	0.03
USD 3,065,000	Danske Bank 1.621% 11/9/2026	2,719,139	0.17	EUR 200,000	Commerzbank 0.75% 24/3/2026	185,840	0.01
		5,623,587	0.36	EUR 290,000	Covestro 0.875% 3/2/2026	264,680	0.01
Dominican Republic				EUR 600,000	Deutsche Bank 1% 19/11/2025	560,521	0.04
USD 298,000	Banco de Reservas de la Republica Dominicana 7% 1/2/2023	299,117	0.02	USD 1,310,000	Deutsche Bank 1.447% 1/4/2025	1,223,876	0.08
USD 250,000	Dominican Republic International Bond 5.5% 22/2/2029	228,738	0.01	EUR 800,000	Deutsche Bank 1.875% 23/2/2028	705,024	0.04
USD 254,000	Dominican Republic International Bond 5.5% 22/2/2029	232,398	0.02	USD 3,385,000	Deutsche Bank 2.552% 7/1/2028	2,894,650	0.18
		760,253	0.05	USD 2,085,000	Deutsche Bank 6.119% 14/7/2026	2,090,413	0.13
Finland				EUR 1,315,000	E.ON 0% 24/10/2022	1,314,284	0.09
EUR 905,000	CRH Finland Services 0.875% 5/11/2023*	892,592	0.06	EUR 210,000	E.ON 0.875% 8/1/2025	202,842	0.01
France				EUR 300,000	KION 1.625% 24/9/2025	279,642	0.02
USD 202,000	Altice France 5.5% 15/1/2028	166,066	0.01	EUR 300,000	Red & Black Auto Germany 8 UG 0.723% 15/9/2030	292,609	0.02
USD 326,000	Altice France 8.125% 1/2/2027	310,932	0.02	EUR 400,000	Red & Black Auto Germany 8 UG 0.923% 15/9/2030	384,911	0.02
EUR 200,000	Arkema 0.125% 14/10/2026	179,123	0.01	EUR 1,100,000	Volkswagen Bank 1.875% 31/1/2024	1,090,944	0.07
EUR 300,000	Banque Federative du Credit Mutuel 0.75% 8/6/2026	278,429	0.02	EUR 600,000	Volkswagen Bank 2.5% 31/7/2026	577,573	0.04
EUR 500,000	BPCE 0.625% 28/4/2025	475,150	0.03	EUR 520,000	Volkswagen Financial Services 0.875% 31/1/2028	450,048	0.03
USD 925,000	BPCE 2.045% 19/10/2027	808,334	0.05	EUR 330,000	Volkswagen Leasing 0.375% 20/7/2026	294,328	0.02
EUR 500,000	Capgemini 0.625% 23/6/2025	475,963	0.03	EUR 2,455,000	Volkswagen Leasing 1% 16/2/2023	2,453,995	0.15
USD 250,000	Constellium 3.75% 15/4/2029	206,588	0.01	EUR 700,000	ZF Finance 3% 21/9/2025	637,558	0.04
EUR 900,000	Engie 0.375% 28/2/2023*	897,322	0.06			18,668,148	1.17
EUR 160,306	FCT Autonoria 2019 0.909% 25/9/2035	159,081	0.01	Guatemala			
EUR 160,066	FCT Autonoria 2019 2.759% 25/9/2035	156,284	0.01	USD 200,000	Guatemala Government Bond 3.7% 7/10/2033	162,181	0.01
EUR 741,795	FCT Noria 2021 0.759% 25/10/2049	722,547	0.04	USD 210,000	Guatemala Government Bond 5.375% 24/4/2032	202,003	0.01
EUR 463,622	FCT Noria 2021 1.159% 25/10/2049	446,975	0.03			364,184	0.02
EUR 649,070	FCT Noria 2021 1.559% 25/10/2049	619,669	0.04	Hong Kong			
EUR 300,000	FCT Pixel 2021 2.218% 25/2/2038	287,212	0.02	USD 400,000	CITIC 3.875% 28/2/2027*	390,127	0.03
EUR 1,410,404	Harmony French Home Loans FCT 2020-2 1.218% 27/8/2061	1,407,366	0.09	USD 300,000	CMB International Leasing Management 1.25% 16/9/2024	279,563	0.02
EUR 1,000,000	Harmony French Home Loans FCT 2020-2 1.868% 27/8/2061	972,159	0.06	USD 200,000	CMB International Leasing Management 1.875% 12/8/2025	183,409	0.01
EUR 400,000	Harmony French Home Loans FCT 2021-1 1.468% 27/5/2061	382,534	0.03	USD 315,000	GLP China 2.95% 29/3/2026	253,260	0.02
USD 362,000	Iliad 6.5% 15/10/2026	331,270	0.02			1,106,359	0.08
EUR 800,000	Pernod Ricard 0% 24/10/2023	785,714	0.05	Hungary			
EUR 400,000	PSA Banque France 0% 22/1/2025	374,245	0.02	USD 200,000	Hungary Government International Bond 5.25% 16/6/2029	193,112	0.01
EUR 600,000	Schneider Electric 0.25% 9/9/2024	581,907	0.04	India			
EUR 2,200,000	Societe Generale 1.375% 23/2/2028*	2,161,320	0.14	USD 200,000	Export-Import Bank of India 3.375% 5/8/2026	191,112	0.01
		13,186,190	0.84	USD 468,000	Hindustan Petroleum 4% 12/7/2027	444,145	0.03
Germany				USD 300,000	ICICI Bank 3.8% 14/12/2027	285,811	0.02
EUR 535,000	Amphenol Technologies 0.75% 4/5/2026*	495,781	0.03	USD 200,000	ICICI Bank 4% 18/3/2026	195,042	0.01
EUR 600,000	BASF 0.101% 5/6/2023	595,147	0.04	USD 465,000	Power Finance 3.75% 18/6/2024	456,627	0.03
				USD 718,000	REC 3.875% 7/7/2027	672,199	0.04
						2,244,936	0.14

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Indonesia				USD 1,476,529	Prodigy Finance CM2021-1 3.694% 25/7/2051	1,443,488	0.09
USD 700,000	Pertamina Persero 1.4% 9/2/2026	630,875	0.04	EUR 458,250	River Green Finance 2020 1.122% 22/1/2032	449,254	0.03
USD 251,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	253,824	0.02	EUR 238,875	River Green Finance 2020 1.472% 22/1/2032	229,590	0.01
USD 225,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	227,531	0.01	EUR 636,873	SCF Rahoituspalvelut IX 1.039% 25/10/2030	623,131	0.04
USD 500,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 4.125% 15/5/2027	484,759	0.03	USD 2,850,000	SMBC Aviation Capital Finance 1.9% 15/10/2026	2,448,173	0.16
		1,596,989	0.10	USD 605,000	SMBC Aviation Capital Finance 2.3% 15/6/2028	497,263	0.03
Ireland				GBP 798,138	Taurus 2021-1 UK 2.543% 17/5/2031	893,998	0.06
USD 2,200,000	AerCap Ireland Capital / AerCap Global Aviation Trust 2.45% 29/10/2026	1,945,917	0.12	GBP 321,638	Taurus 2021-1 UK 3.343% 17/5/2031	349,052	0.02
USD 1,700,000	AerCap Ireland Capital / AerCap Global Aviation Trust 2.875% 14/8/2024	1,625,529	0.10	GBP 262,075	Taurus 2021-1 UK 4.293% 17/5/2031	281,699	0.02
USD 2,160,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.3% 23/1/2023	2,151,311	0.14	GBP 487,039	Taurus 2021-4 UK 2.643% 17/8/2031	545,573	0.03
GBP 899,664	Agora UK 2021 2.787% 22/7/2031	998,396	0.06	GBP 290,859	Taurus 2021-4 UK 3.793% 17/8/2031	308,997	0.02
GBP 969,633	Atom Mortgage 3.487% 22/7/2031	1,074,383	0.07	EUR 1,477,000	Vita Scientia 2022-1 1.3% 27/2/2033	1,477,821	0.09
GBP 1,199,155	Atom Mortgage 4.387% 22/7/2031	1,274,342	0.08			34,085,384	2.14
EUR 525,000	ESB Finance 3.494% 12/1/2024	535,715	0.03	Isle of Man			
EUR 561,000	Fresenius Finance Ireland 0% 1/10/2025	512,860	0.03	USD 209,000	AngloGold Ashanti 3.75% 1/10/2030	179,106	0.01
GBP 736,753	Frost CMBS 2021-1 3.043% 20/11/2033	836,474	0.05	Israel			
EUR 1,050,696	Haus European Loan Conduit No 39 0.917% 28/7/2051	1,013,674	0.06	USD 215,170	Leviathan Bond 5.75% 30/6/2023	214,900	0.01
EUR 796,770	Haus European Loan Conduit No 39 1.367% 28/7/2051	751,920	0.05	Italy			
EUR 636,816	Haus European Loan Conduit No 39 1.667% 28/7/2051	584,078	0.04	EUR 440,000	ACEA 0% 28/9/2025	404,202	0.02
EUR 691,800	Haus European Loan Conduit No 39 2.267% 28/7/2051	633,740	0.04	EUR 910,000	ASTM 1% 25/11/2026	807,240	0.05
EUR 1,001,508	Last Mile Logistics Pan Euro Finance 1.089% 17/8/2033	956,013	0.06	EUR 1,120,000	Autoflorence 2 0.746% 24/12/2044	1,113,477	0.07
EUR 918,882	Last Mile Logistics Pan Euro Finance 1.739% 17/8/2033	864,489	0.06	EUR 608,000	Autoflorence 2 0.796% 24/12/2044	582,624	0.04
EUR 324,546	Last Mile Logistics Pan Euro Finance 2.239% 17/8/2033	316,812	0.02	EUR 414,000	Autoflorence 2 1.196% 24/12/2044	388,437	0.02
EUR 1,000,794	Last Mile PE 2021 1.239% 17/8/2031	969,152	0.06	EUR 222,000	Autoflorence 2 2.396% 24/12/2044	210,045	0.01
EUR 1,316,723	Last Mile PE 2021 1.389% 17/8/2031	1,294,897	0.08	EUR 143,000	Brignole 2021 0.846% 24/7/2036	137,983	0.01
EUR 678,857	Last Mile PE 2021 1.539% 17/8/2031	647,502	0.04	EUR 100,000	Brignole 2021 1.646% 24/7/2036	95,376	0.01
EUR 918,807	Last Mile PE 2021 1.939% 17/8/2031	850,263	0.05	EUR 979,765	Cassia 2022-1 2.891% 22/5/2034	952,007	0.06
USD 264,000	LCPR Senior Secured Financing 6.75% 15/10/2027	249,612	0.01	EUR 468,531	Cassia 2022-1 3.891% 22/5/2034	468,937	0.03
EUR 2,001,394	Pearl Finance 2020 1.739% 17/11/2032	1,978,458	0.13	EUR 270,000	FCA Bank 0% 16/4/2024	259,138	0.02
EUR 1,128,144	Pearl Finance 2020 2.239% 17/11/2032	1,133,449	0.07	EUR 180,000	FCA Bank 0.125% 16/11/2023	175,414	0.01
EUR 1,354,717	Pearl Finance 2020 2.839% 17/11/2032	1,338,359	0.09	EUR 620,000	FCA Bank 0.5% 18/9/2023	609,443	0.04
				EUR 407,862	Progetto Quinto 0.469% 27/10/2036	403,607	0.02
				EUR 599,000	Red & Black Auto Italy 2.935% 28/12/2031	575,490	0.04
				EUR 320,000	Snam 0% 15/8/2025	295,054	0.02
				USD 310,000	Telecom Italia 5.303% 30/5/2024	297,969	0.02
				USD 1,165,000	UniCredit 2.569% 22/9/2026	1,020,609	0.06
				EUR 1,180,000	UniCredit 6.95% 31/10/2022	1,189,268	0.08
						9,986,320	0.63
				Japan			
				EUR 621,000	Asahi 0.01% 19/4/2024	599,632	0.04

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 290,000	Asahi 0.155% 23/10/2024	277,001	0.01	EUR 370,000	Highland 0.318% 15/12/2026	328,739	0.02
USD 1,000,000	Mitsubishi UFJ Financial 4.08% 19/4/2028	971,135	0.06	EUR 405,000	Holcim Finance Luxembourg 0.125% 19/7/2027*	350,591	0.02
USD 5,735,000	Mitsubishi UFJ Financial 4.788% 18/7/2025	5,760,433	0.37	EUR 665,000	Medtronic Global 0% 2/12/2022	664,392	0.04
EUR 1,045,000	Mizuho Financial 0.523% 10/6/2024	1,011,337	0.06	EUR 483,000	Medtronic Global 0% 15/10/2025	449,067	0.03
EUR 185,000	Nissan Motor 2.652% 17/3/2026	174,712	0.01	EUR 635,000	Medtronic Global 0.375% 7/3/2023	632,939	0.04
USD 2,671,000	Nissan Motor 3.043% 15/9/2023	2,626,419	0.17	EUR 1,515,000	SIG Combibloc PurchaseCo 1.875% 18/6/2023*	1,497,556	0.09
USD 2,697,000	Nissan Motor 3.522% 17/9/2025	2,558,429	0.16	EUR 270,000	SIG Combibloc PurchaseCo 2.125% 18/6/2025	258,400	0.02
USD 1,320,000	Nissan Motor 4.345% 17/9/2027	1,224,991	0.08	EUR 605,000	Simon International Finance 1.375% 18/11/2022	605,379	0.04
USD 270,000	Nissan Motor 4.345% 17/9/2027*	250,566	0.01	USD 200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	184,000	0.01
USD 910,000	NTT Finance 4.372% 27/7/2027	915,182	0.06	EUR 500,000	Traton Finance Luxembourg 0% 14/6/2024	475,550	0.03
		16,369,837	1.03	EUR 500,000	Traton Finance Luxembourg 0.125% 10/11/2024	470,765	0.03
	Jersey			EUR 900,000	Traton Finance Luxembourg 0.125% 24/3/2025*	834,187	0.05
USD 1,772,000	Aptiv / Aptiv 2.396% 18/2/2025	1,690,547	0.11			14,012,966	0.89
EUR 1,230,000	Heathrow Funding 1.5% 12/10/2027	1,172,363	0.07		Mauritius		
		2,862,910	0.18	USD 250,000	India Green Energy 5.375% 29/4/2024	240,313	0.02
	Liberia				Mexico		
USD 112,000	Royal Caribbean Cruises 5.5% 31/8/2026	90,693	0.01	USD 200,000	BBVA Bancomer 5.125% 18/1/2033	178,999	0.01
USD 2,000	Royal Caribbean Cruises 5.5% 1/4/2028	1,543	0.00	USD 221,000	Comision Federal de Electricidad 4.688% 15/5/2029	200,021	0.02
USD 131,000	Royal Caribbean Cruises 9.125% 15/6/2023	131,984	0.01	USD 200,000	Comision Federal de Electricidad 4.875% 15/1/2024	197,250	0.01
USD 31,000	Royal Caribbean Cruises 11.625% 15/8/2027	30,733	0.00	USD 200,000	Grupo KUO 5.75% 7/7/2027	188,566	0.01
		254,953	0.02	USD 350,000	Mexico City Airport Trust 4.25% 31/10/2026	331,625	0.02
	Luxembourg			USD 380,000	Mexico Government International Bond 4.125% 21/1/2026	379,810	0.03
USD 200,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	169,533	0.01	USD 200,000	Mexico Government International Bond 4.75% 27/4/2032	194,200	0.01
USD 365,000	Altice Financing 5% 15/1/2028	295,742	0.02	USD 280,000	Petroleos Mexicanos 5.95% 28/1/2031	210,840	0.01
EUR 460,000	Becton Dickinson Euro Finance 1.208% 4/6/2026	431,072	0.03	USD 262,000	Petroleos Mexicanos 6.7% 16/2/2032	203,941	0.01
EUR 1,897,000	BL Consumer Credit 2021 0.809% 25/9/2038	1,892,880	0.12	USD 419,000	Petroleos Mexicanos 6.875% 4/8/2026	390,717	0.03
EUR 528,000	BL Consumer Credit 2021 1.159% 25/9/2038	512,905	0.03	USD 129,000	Petroleos Mexicanos 8.75% 2/6/2029	118,842	0.01
EUR 681,000	BL Consumer Credit 2021 1.709% 25/9/2038	645,474	0.04	USD 200,000	Trust Fibra Uno 5.25% 30/1/2026	190,883	0.01
EUR 355,000	BL Consumer Credit 2021 2.909% 25/9/2038	333,923	0.02			2,785,694	0.18
USD 106,000	Camelot Finance 4.5% 1/11/2026	98,737	0.01		Morocco		
USD 200,000	EIG Pearl 4.387% 30/11/2046	162,500	0.01	USD 316,000	Morocco Government International Bond 3% 15/12/2032	237,220	0.02
EUR 700,000	FACT Master 0.953% 20/7/2028	675,233	0.04		Netherlands		
EUR 979,533	Germany Compartment Consumer 2020-1 1.123% 14/11/2034	972,170	0.06	EUR 701,000	American Medical Systems Europe 1.375% 8/3/2028	642,105	0.04
EUR 522,418	Germany Compartment Consumer 2020-1 1.723% 14/11/2034	518,477	0.04	EUR 600,000	Bayer Capital 1.5% 26/6/2026	567,370	0.04
EUR 391,813	Germany Compartment Consumer 2020-1 2.473% 14/11/2034	383,008	0.03	EUR 890,000	BMW Finance 0% 14/4/2023	884,516	0.06
USD 200,000	Herens Holdco 4.75% 15/5/2028	169,747	0.01				

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 490,000	Conti-Gummi Finance 1.125% 25/9/2024	477,860	0.03	EUR 935,000	Siemens Financieringsmaatschappij 0.375% 6/9/2023	926,315	0.06
EUR 1,115,000	Digital Dutch Finco 0.625% 15/7/2025*	1,031,083	0.07	EUR 665,000	Stellantis 3.375% 7/7/2023	670,513	0.04
EUR 560,436	Domi 2021-1 0.349% 15/6/2053	551,742	0.03	USD 27,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	22,883	0.00
EUR 1,726,379	Domi 2022-1 0.798% 15/4/2054	1,711,393	0.11	EUR 410,000	Toyota Motor Finance Netherlands 0% 27/10/2025	378,800	0.02
EUR 832,243	Dutch Property Finance 2020-2 1.002% 28/1/2058	825,158	0.05	USD 311,000	Trivium Packaging Finance 5.5% 15/8/2026	299,086	0.02
EUR 290,000	Dutch Property Finance 2020-2 1.562% 28/1/2058	281,263	0.02	EUR 720,000	Viterra Finance 0.375% 24/9/2025	634,521	0.04
EUR 2,253,382	Dutch Property Finance 2021-1 0.862% 28/7/2058	2,225,989	0.14	EUR 1,000,000	Vonovia Finance 0.125% 6/4/2023*	991,827	0.06
EUR 740,000	Dutch Property Finance 2021-1 1.312% 28/7/2058	706,797	0.04	USD 194,000	Ziggo Bond 6% 15/1/2027	173,420	0.01
EUR 1,098,103	Dutch Property Finance 2021-2 0.912% 28/4/2059	1,082,161	0.07			25,720,529	1.63
EUR 820,000	Dutch Property Finance 2021-2 1.012% 28/4/2059	768,661	0.05		Oman		
EUR 504,000	Dutch Property Finance 2021-2 1.262% 28/4/2059	458,058	0.03	USD 200,000	Oman Government International Bond 7.375% 28/10/2032	217,500	0.01
EUR 275,000	E.ON International Finance 0.75% 30/11/2022	274,894	0.02	USD 267,000	OQ SAOC 5.125% 6/5/2028	259,352	0.02
EUR 1,155,000	Enel Finance International 0% 17/6/2024	1,110,959	0.07			476,852	0.03
USD 520,000	Equate Petrochemical 4.25% 3/11/2026	511,550	0.03		Panama		
EUR 230,000	GSK Consumer Healthcare Capital NL 1.25% 29/3/2026	217,767	0.01	USD 225,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	181,669	0.01
EUR 700,000	Heimstaden Bostad Treasury 0.25% 13/10/2024	642,587	0.04	USD 250,000	Banco Latinoamericano de Comercio Exterior 2.375% 14/9/2025	232,500	0.01
EUR 330,000	IMCD 2.125% 31/3/2027	298,785	0.02	USD 295,000	Banco Nacional de Panama 2.5% 11/8/2030	237,514	0.02
EUR 500,000	ING Groep 0.1% 3/9/2025	471,217	0.03	USD 162,000	Carnival 4% 1/8/2028	134,580	0.01
EUR 800,000	ING Groep 1% 20/9/2023	793,414	0.05	USD 208,000	Carnival 5.75% 1/3/2027	164,382	0.01
USD 900,000	ING Groep 1.726% 1/4/2027	799,488	0.05	USD 16,000	Carnival 6% 1/5/2029	12,343	0.00
EUR 1,000,312	Jubilee Place 0.852% 17/1/2059	989,321	0.06	USD 5,000	Carnival 7.625% 1/3/2026	4,266	0.00
EUR 407,000	Jubilee Place 1.102% 17/1/2059	369,939	0.03	USD 108,000	Carnival 10.5% 1/2/2026	111,445	0.01
EUR 201,000	Jubilee Place 1.602% 17/1/2059	179,369	0.01	USD 248,000	Panama Government International Bond 2.252% 29/9/2032	193,194	0.01
EUR 431,920	Jubilee Place 2020-1 1.002% 17/10/2057	427,570	0.03	USD 238,000	Panama Government International Bond 3.875% 17/3/2028	229,263	0.02
EUR 620,783	Jubilee Place 2021-1 0.832% 17/7/2058	614,012	0.04			1,501,156	0.10
EUR 700,000	Louis Dreyfus Finance 2.375% 27/11/2025*	672,731	0.04		Paraguay		
EUR 112,218	Magoi 2019 1.385% 27/7/2039	109,005	0.01	USD 319,000	Paraguay Government International Bond 4.95% 28/4/2031	307,982	0.02
EUR 450,000	Mercedes-Benz International Finance 0.25% 6/11/2023	442,212	0.03	USD 332,000	Paraguay Government International Bond 5% 15/4/2026	332,763	0.02
USD 120,000	NXP / NXP Funding / NXP USA 2.7% 1/5/2025	113,929	0.01			640,745	0.04
EUR 200,000	Redexis Gas Finance 1.875% 28/5/2025	191,297	0.01		Peru		
USD 80,000	Sensata Technologies 4% 15/4/2029	70,003	0.00	USD 341,000	Peruvian Government International Bond 2.392% 23/1/2026	319,593	0.02
USD 111,000	Sensata Technologies 5% 1/10/2025	108,959	0.01	USD 116,000	Peruvian Government International Bond 2.783% 23/1/2031	99,231	0.01

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 201,000	Peruvian Government International Bond 4.125% 25/8/2027	197,578	0.01	South Africa			
USD 200,000	SAN Miguel Industrias Pet / NG PET R&P Latin America 3.5% 2/8/2028	169,094	0.01	USD 200,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	177,596	0.01
		785,496	0.05	USD 213,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	189,321	0.01
	Philippines					366,917	0.02
USD 200,000	Philippine Government International Bond 3.75% 14/1/2029	198,250	0.01	South Korea			
Portugal				USD 200,000	GS Caltex 4.5% 5/1/2026	197,764	0.01
EUR 236,350	Ares Lusitani-STC / Pelican Finance 2 2.309% 25/1/2035	226,474	0.02	USD 320,000	Hyundai Capital Services 3.625% 29/8/2027	301,971	0.02
EUR 1,024,185	Ares Lusitani-STC / Pelican Finance 2 4.309% 25/1/2035	959,712	0.06	USD 200,000	KB Kookmin Card 4% 9/6/2025	197,188	0.01
EUR 800,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 2 2.876% 23/9/2038	771,161	0.05	USD 450,000	Kia 1.75% 16/10/2026	400,982	0.03
EUR 1,500,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 0.785% 28/10/2040	1,488,071	0.09	USD 200,000	Korea Electric Power 3.625% 14/6/2025	196,521	0.01
EUR 200,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 1.035% 28/10/2040	191,812	0.01	USD 300,000	Korea Gas 3.875% 13/7/2027	293,934	0.02
EUR 700,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 1.635% 28/10/2040	659,234	0.04	USD 200,000	Korea Western Power 4.125% 28/6/2025	197,788	0.01
		4,296,464	0.27	USD 200,000	LOTTE Property & Development 4.5% 1/8/2025	200,264	0.02
Romania				USD 350,000	Mirae Asset 1.375% 7/7/2024	327,948	0.02
EUR 69,000	Romanian Government International Bond 2.5% 8/2/2030	54,363	0.00	USD 200,000	Mirae Asset 2.625% 30/7/2025	186,653	0.01
EUR 66,000	Romanian Government International Bond 2.875% 11/3/2029	54,849	0.00	USD 200,000	NongHyup Bank 4% 6/1/2026	198,325	0.01
USD 254,000	Romanian Government International Bond 5.25% 25/11/2027	248,126	0.02			2,699,338	0.17
		357,338	0.02	Spain			
Saudi Arabia				EUR 909,668	Autonoria Spain 2021 FT 0.709% 31/1/2039	905,459	0.06
USD 865,000	Saudi Arabian Oil 2.875% 16/4/2024	849,322	0.05	EUR 727,734	Autonoria Spain 2021 FT 0.859% 31/1/2039	711,067	0.04
Singapore				EUR 181,933	Autonoria Spain 2021 FT 1.609% 31/1/2039	172,659	0.01
USD 360,000	BOC Aviation 3.5% 18/9/2027	341,494	0.02	EUR 470,088	Autonoria Spain 2021 FT 2.709% 31/1/2039	443,528	0.03
USD 470,000	BPRL International Singapore 4.375% 18/1/2027	452,317	0.03	EUR 188,035	Autonoria Spain 2021 FT 3.959% 31/1/2039	177,558	0.01
USD 465,000	Oil India International 4% 21/4/2027	445,490	0.03	EUR 500,000	Banco de Sabadell 0.625% 7/11/2025*	467,694	0.03
USD 473,000	ONGC Videsh Vankorneft 3.75% 27/7/2026	453,897	0.03	EUR 200,000	Banco de Sabadell 1.125% 11/3/2027	181,454	0.01
		1,693,198	0.11	USD 600,000	Banco Santander 1.722% 14/9/2027	518,054	0.03
				USD 1,600,000	Banco Santander 2.746% 28/5/2025	1,506,307	0.10
				EUR 500,000	Cellnex Finance 2.25% 12/4/2026	467,539	0.03
				EUR 403,962	FT Santander Consumer Spain Auto 2020-1 0.528% 20/3/2033	402,715	0.03
				EUR 346,253	FT Santander Consumer Spain Auto 2020-1 0.778% 20/3/2033	339,841	0.02

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US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 173,127	FT Santander Consumer Spain Auto 2020-1 1.778% 20/3/2033	167,375	0.01	GBP 105,000	CMF 2020-1 2.941% 16/1/2057	118,914	0.01
EUR 288,545	FT Santander Consumer Spain Auto 2020-1 3.5% 20/3/2033	273,009	0.02	GBP 689,866	Dowson 2021-2 2.371% 20/10/2028	798,073	0.05
		6,734,259	0.43	GBP 700,000	Dowson 2021-2 2.891% 20/10/2028	796,384	0.05
Sweden				GBP 800,000	Dowson 2021-2 3.291% 20/10/2028	893,715	0.06
USD 1,600,000	Svenska Handelsbanken 1.418% 11/6/2027	1,422,213	0.09	GBP 331,000	Dowson 2022-1 3.441% 20/1/2029	373,813	0.02
EUR 241,000	Volvo Treasury 0% 11/2/2023	240,081	0.01	GBP 172,000	Dowson 2022-1 3.941% 20/1/2029	194,840	0.01
		1,662,294	0.10	GBP 100,000	Dowson 2022-1 4.391% 20/1/2029	111,065	0.01
Switzerland				GBP 577,000	Economic Master Issuer 1.991% 25/6/2073	660,430	0.04
EUR 1,300,000	Credit Suisse 3.25% 2/4/2026	1,259,593	0.08	GBP 187,000	Economic Master Issuer 2020-1 2.161% 25/6/2072	216,879	0.01
EUR 715,000	UBS 0.25% 29/1/2026	666,667	0.04	USD 200,000	eG Global Finance 6.75% 7/2/2025	189,263	0.01
EUR 875,000	UBS 0.75% 21/4/2023	872,379	0.06	GBP 1,075,455	Elvet Mortgages 2020-1 2.268% 22/3/2065	1,246,546	0.08
USD 3,220,000	UBS 1.494% 10/8/2027	2,802,042	0.18	GBP 967,403	Elvet Mortgages 2021-1 1.957% 22/10/2063	1,110,173	0.07
USD 2,680,000	UBS 4.703% 5/8/2027	2,636,601	0.17	GBP 914,628	Finsbury Square 2.019% 16/12/2067	1,036,569	0.06
		8,237,282	0.53	GBP 828,000	Finsbury Square 2.369% 16/12/2067	931,848	0.06
United Kingdom				GBP 1,045,000	Finsbury Square 2.619% 16/12/2067	1,172,189	0.07
USD 200,000	Antofagasta 2.375% 14/10/2030	163,000	0.01	GBP 298,964	Finsbury Square 2020-1 2.169% 16/3/2070	346,207	0.02
GBP 521,872	Atlas Funding 2021-1 2.501% 25/7/2058	600,602	0.04	GBP 224,959	Finsbury Square 2020-1 2.719% 16/3/2070	258,113	0.02
GBP 100,000	Atlas Funding 2021-1 3.101% 25/7/2058	114,517	0.01	GBP 179,648	Finsbury Square 2020-2 2.669% 16/6/2070	208,597	0.01
GBP 100,000	Atlas Funding 2021-1 3.301% 25/7/2058	113,087	0.01	GBP 1,577,639	Finsbury Square 2021-2 2.169% 16/12/2071	1,791,170	0.11
GBP 100,000	Atlas Funding 2021-1 3.851% 25/7/2058	112,526	0.01	GBP 730,000	Finsbury Square 2021-2 2.619% 16/12/2071	792,084	0.05
GBP 1,699,000	Azure Finance NO 2 4.691% 20/7/2030	1,964,651	0.12	GBP 371,000	Finsbury Square 2021-2 2.769% 16/12/2071	389,287	0.02
USD 235,000	Barclays 3.932% 7/5/2025	230,192	0.02	GBP 201,000	Finsbury Square 2021-2 3.069% 16/12/2071	219,063	0.01
USD 4,535,000	Barclays 5.501% 9/8/2028	4,496,119	0.28	USD 280,000	Fresnillo 4.25% 2/10/2050	216,205	0.01
GBP 202,000	Barley Hill NO 2 3.091% 27/8/2058	226,568	0.01	GBP 1,095,000	Funding IV 2.741% 15/9/2024	1,272,232	0.08
GBP 115,000	Barley Hill NO 2 3.391% 27/8/2058	127,135	0.01	GBP 605,000	Funding IV 3.391% 15/9/2024	702,251	0.04
EUR 545,000	BAT International Finance 0.875% 13/10/2023	538,696	0.03	GBP 230,000	Funding IV 3.891% 15/9/2024	266,942	0.02
USD 1,000,000	BAT International Finance 1.668% 25/3/2026	894,358	0.06	GBP 580,000	Funding V 2.441% 15/10/2025	669,914	0.04
GBP 837,000	Brants Bridge 2022-1 0% 12/12/2064	972,445	0.06	GBP 424,000	Funding V 2.891% 15/10/2025	478,144	0.03
GBP 1,680,059	Brass No 10 1.891% 16/4/2069	1,936,582	0.12	GBP 115,000	Funding V 3.391% 15/10/2025	129,082	0.01
GBP 348,000	Canada Square Funding 2021-2 2.584% 17/6/2058	390,988	0.02	GBP 210,000	Funding VI 4.791% 15/7/2026	240,634	0.02
GBP 102,000	Canada Square Funding 2021-2 2.984% 17/6/2058	112,960	0.01	GBP 1,230,979	Gemgarto 2021-1 1.959% 16/12/2067	1,414,297	0.09
GBP 1,302,401	Canada Square Funding 6 2.411% 17/1/2059	1,494,417	0.09	GBP 668,000	Gemgarto 2021-1 2.469% 16/12/2067	755,593	0.05
GBP 431,000	Canada Square Funding 6 2.861% 17/1/2059	475,285	0.03	GBP 218,000	Gemgarto 2021-1 2.669% 16/12/2067	240,569	0.01
GBP 318,000	Canada Square Funding 6 3.011% 17/1/2059	342,147	0.02				
GBP 178,000	Canada Square Funding 6 3.411% 17/1/2059	186,092	0.01				
GBP 474,931	CMF 2020-1 2.291% 16/1/2057	548,923	0.03				
GBP 220,000	CMF 2020-1 2.691% 16/1/2057	251,932	0.02				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 858,049	Gemgarto 2021-1 6.369% 16/12/2067	996,303	0.06	GBP 735,000	Newday Funding Master Issuer - Series 2021-3 2.591% 15/11/2029	834,654	0.05
USD 600,000	GSK Consumer Healthcare Capital UK 3.125% 24/3/2025	578,719	0.04	GBP 404,000	Newday Funding Master Issuer - Series 2021-3 3.041% 15/11/2029	451,319	0.03
GBP 1,309,000	Harben Finance 2.354% 28/9/2055	1,445,930	0.09	GBP 1,156,000	Newday Funding Master Issuer - Series 2022-1 2.991% 15/4/2030	1,315,122	0.08
GBP 730,000	Harben Finance 2.604% 28/9/2055	774,712	0.05	GBP 1,702,224	Oat Hill NO 2 2.541% 27/5/2046	1,963,440	0.12
GBP 441,000	Harben Finance 2.954% 28/9/2055	456,441	0.03	GBP 80,524	Orbita Funding 2020-1 2.271% 17/3/2027	93,527	0.01
GBP 608,471	Hops Hill No 1 2.641% 27/5/2054	699,259	0.04	GBP 958,609	Pierpont BTL 2021-1 2.21% 22/12/2053	1,087,040	0.07
GBP 124,993	Hops Hill No 1 3.291% 27/5/2054	142,573	0.01	GBP 1,355,000	Pierpont BTL 2021-1 2.66% 22/12/2053	1,519,865	0.10
GBP 199,992	Hops Hill No 1 3.541% 27/5/2054	225,068	0.01	GBP 1,260,000	Polaris 2022-1 3.041% 23/10/2059	1,403,300	0.09
GBP 99,997	Hops Hill No 1 4.041% 27/5/2054	112,629	0.01	GBP 421,000	Polaris 2022-1 3.191% 23/10/2059	463,109	0.03
USD 1,605,000	HSBC 2.999% 10/3/2026	1,522,300	0.10	GBP 307,000	Polaris 2022-1 3.691% 23/10/2059	336,866	0.02
EUR 1,200,000	Informa 1.5% 5/7/2023	1,194,731	0.07	GBP 538,000	Polaris 2022-1 5.091% 23/10/2059	582,347	0.04
EUR 2,255,000	Informa 2.125% 6/10/2025	2,170,143	0.14	GBP 2,218,616	Precise Mortgage Funding 2019-1B 2.541% 12/12/2055	2,568,958	0.16
GBP 2,414,676	Jupiter Mortgage NO 1 2.374% 20/7/2060	2,772,803	0.17	GBP 115,000	Precise Mortgage Funding 2020-1B 3.141% 16/10/2056	130,929	0.01
GBP 217,750	Lanark Master Issuer 2.263% 22/12/2069	252,637	0.02	GBP 100,000	Precise Mortgage Funding 2020-1B 3.391% 16/10/2056	111,930	0.01
GBP 1,434,190	Lanebrook Mortgage Transaction 2020-1 2.441% 12/6/2057	1,652,268	0.10	GBP 100,000	Precise Mortgage Funding 2020-1B 3.641% 16/10/2056	111,592	0.01
GBP 630,000	Lanebrook Mortgage Transaction 2020-1 3.191% 12/6/2057	723,600	0.05	GBP 780,734	Residential Mortgage 32 2.652% 20/6/2070	903,868	0.06
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 3.591% 12/6/2057	418,816	0.03	GBP 525,000	Residential Mortgage 32 3.602% 20/6/2070	600,408	0.04
GBP 530,758	Lanebrook Mortgage Transaction 2021-1 2.224% 20/7/2058	602,668	0.04	GBP 334,794	RMAC No 1 1.61% 12/6/2044	367,305	0.02
GBP 266,000	Lanebrook Mortgage Transaction 2021-1 2.524% 20/7/2058	295,663	0.02	USD 322,000	Rolls-Royce 5.75% 15/10/2027	293,387	0.02
GBP 159,000	Lanebrook Mortgage Transaction 2021-1 2.824% 20/7/2058	169,625	0.01	GBP 905,000	Sage AR Funding No 1 2.943% 17/11/2030	1,032,184	0.06
GBP 103,000	Lanebrook Mortgage Transaction 2021-1 3.224% 20/7/2058	110,068	0.01	GBP 385,000	Sage AR Funding No 1 3.643% 17/11/2030	434,637	0.03
GBP 412,833	London Wall Mortgage Capital 2.443% 15/5/2051	468,631	0.03	GBP 535,000	Sage AR Funding No 1 3.843% 17/11/2030	601,740	0.04
GBP 462,094	London Wall Mortgage Capital 2.493% 15/5/2052	525,444	0.03	USD 2,235,000	Santander UK 3.373% 5/1/2024	2,223,788	0.14
USD 4,800,000	LSEGA Financing 1.375% 6/4/2026	4,331,894	0.27	GBP 570,484	Satus 2021-1 2.391% 17/8/2028	660,222	0.04
GBP 305,000	Mortimer BTL 2021-1 2.51% 23/6/2053	336,732	0.02	GBP 605,000	Satus 2021-1 2.891% 17/8/2028	687,192	0.04
GBP 108,000	Mortimer BTL 2021-1 2.86% 23/6/2053	117,676	0.01	GBP 743,000	Satus 2021-1 3.291% 17/8/2028	826,515	0.05
EUR 600,000	National Grid Electricity Transmission 0.19% 20/1/2025	567,983	0.04	GBP 122,000	Satus 2021-1 3.591% 17/8/2028	131,689	0.01
USD 3,025,000	NatWest 1.642% 14/6/2027	2,653,747	0.17	GBP 247,000	Satus 2021-1 4.891% 17/8/2028	263,129	0.02
USD 1,780,000	NatWest 2.359% 22/5/2024	1,749,390	0.11	GBP 6,130,560	Silk Road Finance Number Six 2.26% 21/9/2067	7,140,498	0.45
EUR 900,000	NatWest Markets 0.125% 18/6/2026	804,033	0.05	GBP 916,000	Silverstone Master Issuer 1.869% 21/1/2070	1,054,039	0.07
USD 1,810,000	NatWest Markets 1.6% 29/9/2026	1,600,107	0.10	GBP 1,396,000	Silverstone Master Issuer 2.049% 21/1/2070	1,620,235	0.10
GBP 954,000	Newday Funding Master Issuer - Series 2021-1 2.661% 15/3/2029	1,094,695	0.07	USD 625,000	Standard Chartered 0.991% 12/1/2025	591,375	0.04
GBP 775,000	Newday Funding Master Issuer - Series 2021-1 3.241% 15/3/2029	881,321	0.06	GBP 120,000	Stanlington No 2 3.091% 12/6/2056	132,578	0.01
				GBP 110,000	Stanlington No 2 3.541% 12/6/2056	120,040	0.01

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 303,000	Stanlington No 2 4.641% 12/6/2056	338,092	0.02	GBP 443,000	Twin Bridges 2021-2 2.241% 12/9/2055	476,369	0.03
GBP 491,748	Together Asset Backed Securitisation 2021-1st1 2.23% 12/7/2063	562,083	0.04	GBP 338,000	Twin Bridges 2021-2 2.491% 12/9/2055	360,943	0.02
GBP 156,000	Together Asset Backed Securitisation 2021-1st1 2.48% 12/7/2063	171,015	0.01	GBP 188,000	Twin Bridges 2021-2 2.841% 12/9/2055	195,113	0.01
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 2.78% 12/7/2063	114,727	0.01	GBP 192,841	Twin Bridges 2021-2 4.241% 12/9/2055	223,347	0.01
GBP 585,563	Tower Bridge Funding 2020-1 2.772% 20/9/2063	679,712	0.04	GBP 1,495,294	Twin Bridges 2022-1 2.111% 1/12/2055	1,677,047	0.11
GBP 1,060,000	Tower Bridge Funding 2020-1 3.502% 20/9/2063	1,226,696	0.08	GBP 891,000	Twin Bridges 2022-1 2.341% 1/12/2055	937,557	0.06
GBP 145,000	Tower Bridge Funding 2020-1 3.852% 20/9/2063	167,670	0.01	GBP 723,000	Twin Bridges 2022-1 2.641% 1/12/2055	738,999	0.05
GBP 115,000	Tower Bridge Funding 2020-1 4.852% 20/9/2063	133,122	0.01	GBP 365,000	Twin Bridges 2022-1 3.041% 1/12/2055	359,899	0.02
GBP 1,904,942	Tower Bridge Funding 2021-1 2.479% 21/7/2064	2,194,214	0.14	GBP 658,368	Unique Pub Finance 7.395% 28/3/2024	775,783	0.05
GBP 381,999	Tower Bridge Funding 2021-1 3.079% 21/7/2064	435,351	0.03	USD 300,000	Virgin Media Secured Finance 5.5% 15/5/2029	267,789	0.02
GBP 364,999	Tower Bridge Funding 2021-1 3.429% 21/7/2064	415,888	0.03	EUR 530,000	Virgin Money UK 0.375% 27/5/2024	521,069	0.03
GBP 253,000	Tower Bridge Funding 2021-1 3.729% 21/7/2064	283,771	0.02	EUR 314,000	WPP Finance 2013 3% 20/11/2023	317,921	0.02
GBP 252,999	Tower Bridge Funding 2021-2 2.793% 20/11/2063	282,358	0.02			127,840,682	8.08
GBP 139,999	Tower Bridge Funding 2021-2 3.193% 20/11/2063	154,726	0.01	United States			
GBP 169,999	Tower Bridge Funding 2021-2 3.493% 20/11/2063	181,142	0.01	USD 5,673,000	1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	5,434,154	0.34
GBP 747,497	Tower Bridge Funding 2022-1 2.122% 20/12/2063	852,033	0.05	USD 2,145,000	225 Liberty Street Trust 2016-225L 3.597% 10/2/2036	2,023,618	0.13
GBP 293,000	Tower Bridge Funding 2022-1 2.402% 20/12/2063	320,657	0.02	USD 5,662,000	7-Eleven 0.8% 10/2/2024	5,392,956	0.34
GBP 264,000	Tower Bridge Funding 2022-1 2.652% 20/12/2063	280,170	0.02	USD 1,165,000	7-Eleven 0.95% 10/2/2026	1,036,330	0.07
GBP 719,869	Turbo Finance 9 2.521% 20/8/2028	835,012	0.05	EUR 320,000	AbbVie 1.25% 1/6/2024	315,446	0.02
GBP 1,590,000	Turbo Finance 9 3.341% 20/8/2028	1,825,812	0.12	EUR 1,305,000	AbbVie 1.5% 15/11/2023	1,303,695	0.08
GBP 637,522	Twin Bridges 2020-1 2.591% 12/12/2054	740,057	0.05	USD 1,750,000	AbbVie 2.95% 21/11/2026	1,654,277	0.11
GBP 1,145,000	Twin Bridges 2020-1 3.341% 12/12/2054	1,319,271	0.08	USD 200,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	168,204	0.01
GBP 390,000	Twin Bridges 2020-1 3.591% 12/12/2054	445,627	0.03	USD 117,000	AdaptHealth 6.125% 1/8/2028	108,898	0.01
GBP 225,000	Twin Bridges 2020-1 4.341% 12/12/2054	256,971	0.02	USD 49,000	ADT Security 4.125% 15/6/2023	48,681	0.00
GBP 2,800,067	Twin Bridges 2021-1 2.191% 12/3/2055	3,182,728	0.20	USD 191,000	Advanced Drainage Systems 5% 30/9/2027	182,348	0.01
GBP 436,000	Twin Bridges 2021-1 2.941% 12/3/2055	475,173	0.03	USD 223,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	225,132	0.01
GBP 220,000	Twin Bridges 2021-1 3.441% 12/3/2055	234,382	0.01	USD 1,185,000	Air Lease 1.875% 15/8/2026	1,040,591	0.07
GBP 1,101,638	Twin Bridges 2021-2 2.001% 12/9/2055	1,238,643	0.08	USD 53,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	43,791	0.00
				USD 123,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	112,670	0.01
				USD 68,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	64,782	0.00
				USD 1,905,000	Alexander Funding Trust 1.841% 15/11/2023	1,811,814	0.11
				USD 22,000	Allegiant Travel 7.25% 15/8/2027	21,876	0.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 483,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	437,492	0.03	USD 1,380,000	Aviation Capital 1.95% 30/1/2026	1,192,763	0.08
USD 410,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	385,622	0.02	USD 1,665,000	Aviation Capital 1.95% 20/9/2026	1,398,248	0.09
USD 79,000	AMC Networks 4.75% 1/8/2025	73,460	0.00	USD 299,000	Axalta Coating Systems 3.375% 15/2/2029	248,894	0.02
USD 252,000	American Airlines 11.75% 15/7/2025	277,478	0.02	USD 3,054,000	Ball 5.25% 1/7/2025	3,028,973	0.19
USD 161,000	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	153,861	0.01	USD 11,318	Banc of America Mortgage 2003-J Trust 2.465% 25/11/2033	10,459	0.00
USD 42,000	American Builders & Contractors Supply 4% 15/1/2028	38,078	0.00	USD 4,950,000	Bank of America 1.197% 24/10/2026	4,431,846	0.28
USD 3,025,000	American Express 2.55% 4/3/2027	2,820,868	0.18	USD 2,694,000	Bank of America 1.319% 19/6/2026	2,454,609	0.16
USD 3,600,000	American Express 3.95% 1/8/2025	3,567,140	0.23	USD 2,825,000	Bank of America 1.53% 6/12/2025	2,638,872	0.17
EUR 700,000	American International 1.875% 21/6/2027	658,672	0.04	USD 2,325,000	Bank of America 1.734% 22/7/2027	2,080,700	0.13
EUR 1,400,000	American Tower 0.4% 15/2/2027	1,216,424	0.08	USD 4,365,000	Bank of America 1.843% 4/2/2025	4,196,452	0.27
EUR 1,050,000	American Tower 0.45% 15/1/2027	920,596	0.06	USD 1,575,000	Bank of America 2.015% 13/2/2026	1,478,228	0.09
USD 925,000	American Tower 1.3% 15/9/2025	840,511	0.05	USD 5,295,000	Bank of America 3.004% 20/12/2023	5,275,938	0.33
USD 500,000	American Tower 1.45% 15/9/2026	440,257	0.03	USD 4,135,000	Bank of America 4.827% 22/7/2026	4,148,609	0.26
USD 1,245,000	American Tower 1.6% 15/4/2026	1,119,772	0.07	USD 2,710,000	Bank of New York Mellon 3.43% 13/6/2025	2,679,503	0.17
USD 450,000	American Tower 2.4% 15/3/2025	427,079	0.03	USD 2,095,000	Bank of New York Mellon 4.414% 24/7/2026	2,108,167	0.13
USD 85,000	AmWINS 4.875% 30/6/2029	74,335	0.01	USD 2,935,000	BAT Capital 2.789% 6/9/2024	2,846,923	0.18
USD 88,000	ANGI 3.875% 15/8/2028	67,130	0.00	USD 8,120,000	BAT Capital 3.222% 15/8/2024	7,936,785	0.50
USD 13,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	12,338	0.00	EUR 510,000	Becton Dickinson 0.034% 13/8/2025	472,742	0.03
USD 173,000	Antero Midstream Partners / Antero Midstream Finance 7.875% 15/5/2026	176,333	0.01	EUR 310,000	Becton Dickinson 1.401% 24/5/2023	309,809	0.02
USD 79,000	Antero Resources 7.625% 1/2/2029	81,466	0.01	USD 176,000	Big River Steel / BRS Finance 6.625% 31/1/2029	175,033	0.01
USD 1,430,000	Aon / Aon Global 2.85% 28/5/2027	1,338,846	0.08	USD 122,000	Black Knight InfoServ 3.625% 1/9/2028	111,986	0.01
USD 75,000	APX 6.75% 15/2/2027	73,577	0.01	USD 3,500,000	Blackstone Private Credit Fund 3.25% 15/3/2027	3,012,150	0.19
USD 79,000	Aramark Services 5% 1/4/2025	77,254	0.01	USD 1,965,000	Blackstone Private Credit Fund 4% 15/1/2029	1,701,369	0.11
USD 78,000	Aramark Services 5% 1/2/2028	71,980	0.00	USD 258,000	Block 2.75% 1/6/2026	230,114	0.02
USD 96,000	Aramark Services 6.375% 1/5/2025	94,681	0.01	USD 93,000	Blue Racer Midstream / Blue Racer Finance 7.625% 15/12/2025	92,701	0.01
USD 117,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	107,533	0.01	USD 1,500,000	Boeing 2.196% 4/2/2026	1,374,694	0.09
USD 146,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	138,074	0.01	EUR 840,000	Booking 0.1% 8/3/2025	789,919	0.05
USD 118,000	Arconic 6.125% 15/2/2028	110,956	0.01	USD 128,000	Booz Allen Hamilton 3.875% 1/9/2028	114,067	0.01
USD 100,000	Arcosa 4.375% 15/4/2029	90,754	0.01	USD 343,000	Boxer Parent 7.125% 2/10/2025	339,913	0.02
USD 538,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	530,777	0.03	USD 75,000	Boyne USA 4.75% 15/5/2029	66,975	0.00
USD 228,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	205,678	0.01	USD 1,535,000	Broadcom 3.15% 15/11/2025	1,486,405	0.09
EUR 845,000	AT&T 1.05% 5/9/2023*	838,711	0.05	USD 2,700,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	2,602,199	0.16
USD 5,035,000	AT&T 1.7% 25/3/2026	4,611,434	0.29	USD 84,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Selco 4.5% 1/4/2027	71,569	0.00
USD 241,000	Avantor Funding 4.625% 15/7/2028	222,000	0.01	USD 77,000	Buckeye Partners 4.125% 1/3/2025	72,167	0.01
USD 114,000	Avaya 6.125% 15/9/2028	62,621	0.00	USD 70,000	Buckeye Partners 4.5% 1/3/2028	61,915	0.00

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 134,000	BWX Technologies 4.125% 30/6/2028	123,631	0.01	USD 178,000	Chesapeake Energy 6.75% 15/4/2029	174,696	0.01
USD 1,130,000	BX Trust 2018-BILT 4.161% 15/5/2030	1,081,454	0.07	USD 128,301	CHL Mortgage Pass-Through Trust 2005-HYB8 3.074% 20/12/2035	120,825	0.01
USD 397,000	Caesars Entertainment 6.25% 1/7/2025	388,448	0.02	USD 141,000	Chobani / Chobani Finance 4.625% 15/11/2028	123,587	0.01
USD 84,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	82,701	0.01	USD 44,000	CHS/Community Health Systems 5.625% 15/3/2027	37,661	0.00
USD 28,000	Callon Petroleum 6.375% 1/7/2026	26,079	0.00	USD 65,000	CHS/Community Health Systems 8% 15/3/2026	60,409	0.00
USD 157,000	Callon Petroleum 8% 1/8/2028	151,476	0.01	EUR 340,000	Chubb INA 0.3% 15/12/2024	323,898	0.02
USD 85,000	Calpine 4.625% 1/2/2029	72,535	0.01	USD 42,000	Churchill Downs 4.75% 15/1/2028	37,971	0.00
USD 125,000	Calpine 5.25% 1/6/2026	121,737	0.01	USD 231,000	Churchill Downs 5.5% 1/4/2027	221,841	0.01
USD 57,000	Camelot Return Merger Sub 8.75% 1/8/2028	52,224	0.00	USD 141,000	CITGO Petroleum 7% 15/6/2025	137,868	0.01
USD 1,545,000	Capital One Financial 1.878% 2/11/2027	1,365,296	0.09	USD 1,340,000	Citigroup 0.981% 1/5/2025	1,263,932	0.08
USD 1,715,000	Capital One Financial 2.636% 3/3/2026	1,628,752	0.10	USD 6,880,000	Citigroup 1.462% 9/6/2027	6,083,928	0.38
USD 3,000,000	Capital One Financial 2.986% 6/12/2024	2,923,867	0.19	USD 135,000	Citigroup 3.106% 8/4/2026	129,814	0.01
USD 2,820,000	Capital One Financial 4.927% 10/5/2028	2,798,252	0.18	USD 1,120,000	Citigroup 3.29% 17/3/2026	1,082,888	0.07
USD 7,000	Carpenter Technology 6.375% 15/7/2028	6,702	0.00	USD 2,735,000	Citigroup Commercial Mortgage Trust 2013-375P 3.251% 10/5/2035	2,679,257	0.17
USD 126,000	Catalent Pharma Solutions 3.125% 15/2/2029	104,853	0.01	USD 4,105,233	Citigroup Commercial Mortgage Trust 2013-GC11 2.815% 10/4/2046	4,084,211	0.26
USD 457,000	CCO / CCO Capital 5.125% 1/5/2027	436,460	0.03	USD 838,645	Citigroup Commercial Mortgage Trust 2014-GC19 3.552% 10/3/2047	832,265	0.05
USD 313,000	CCO / CCO Capital 5.375% 1/6/2029	288,303	0.02	USD 3,380,000	Citigroup Commercial Mortgage Trust 2014-GC21 3.855% 10/5/2047	3,337,237	0.21
USD 176,000	CCO / CCO Capital 6.375% 1/9/2029	171,468	0.01	USD 4,800,000	Citigroup Commercial Mortgage Trust 2015-GC27 3.137% 10/2/2048	4,654,397	0.29
USD 2,430,160	CD 2016-CD1 Mortgage Trust 2.622% 10/8/2049	2,345,226	0.15	USD 5,523,941	Citigroup Commercial Mortgage Trust 2015-GC29 2.935% 10/4/2048	5,313,032	0.34
USD 76,000	CD&R Smokey Buyer 6.75% 15/7/2025	72,664	0.00	USD 4,101,125	Citigroup Commercial Mortgage Trust 2015-GC33 3.778% 10/9/2058	4,008,254	0.25
USD 4,000,000	CDW / CDW Finance 4.125% 1/5/2025	3,936,639	0.25	USD 2,827,573	Citigroup Commercial Mortgage Trust 2016-P4 2.779% 10/7/2049	2,742,460	0.17
USD 93,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	91,232	0.01	USD 2,899,000	Citigroup Commercial Mortgage Trust 2016-P4 2.902% 10/7/2049	2,742,443	0.17
USD 7,625,000	Celanese US 5.9% 5/7/2024	7,693,443	0.49	USD 6,345,171	Citigroup Commercial Mortgage Trust 2016-P5 2.684% 10/10/2049	5,917,378	0.37
USD 422,000	Centene 2.45% 15/7/2028	356,446	0.02	USD 308,000	Clarivate Science 3.875% 1/7/2028	264,568	0.02
USD 162,000	Centennial Resource Production 6.875% 1/4/2027	156,549	0.01	USD 132,000	Clean Harbors 4.875% 15/7/2027	125,751	0.01
USD 142,000	Central Parent / CDK Global 7.25% 15/6/2029	135,780	0.01	USD 592,000	Clear Channel Outdoor 5.125% 15/8/2027	530,456	0.03
USD 3,180,000	CFCRE Commercial Mortgage Trust 2016-C6 3.217% 10/11/2049	3,020,328	0.19	USD 129,000	Clearway Energy Operating 4.75% 15/3/2028	120,213	0.01
USD 64,000	Charles River Laboratories International 4.25% 1/5/2028	58,767	0.00	USD 138,000	Clydesdale Acquisition 6.625% 15/4/2029	132,511	0.01
USD 1,555,000	Charles Schwab 2.45% 3/3/2027	1,456,527	0.09	USD 19,000	CNX Resources 6% 15/1/2029	17,840	0.00
USD 3,999,000	Charter Communications Operating / Charter Communications Operating Capital 4.908% 23/7/2025	3,994,886	0.25	USD 267,000	Colgate Energy Partners III 7.75% 15/2/2026	266,822	0.02
USD 208,000	Cheniere Energy 4.625% 15/10/2028	200,499	0.01				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,440,000	COMM 2013-CCRE10 Mortgage Trust 4.21% 10/8/2046	6,421,374	0.41	USD 1,645,000	CSAIL 2015-C1 Commercial Mortgage Trust 3.505% 15/4/2050	1,602,956	0.10
USD 254,943	COMM 2013-CCRE7 Mortgage Trust 2.739% 10/3/2046	254,253	0.02	USD 2,700,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.224% 15/8/2051	2,660,421	0.17
USD 800,000	COMM 2013-CCRE8 Mortgage Trust 4.048% 10/6/2046	789,379	0.05	USD 373,000	CSC 5.25% 1/6/2024	364,795	0.02
USD 4,868,987	COMM 2013-CCRE9 Mortgage Trust 4.411% 10/7/2045	4,835,961	0.31	USD 200,000	CSC 5.375% 1/2/2028	182,053	0.01
USD 127,934	COMM 2013-SFS Mortgage Trust 1.873% 12/4/2035	126,461	0.01	USD 23,000	CTR Partnership / CareTrust Capital 3.875% 30/6/2028	19,415	0.00
USD 3,000,000	COMM 2014-277P Mortgage Trust 3.732% 10/8/2049	2,894,229	0.18	USD 149,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	147,927	0.01
USD 4,250,000	COMM 2014-CCRE18 Mortgage Trust 3.828% 15/7/2047	4,188,028	0.27	USD 1,130,000	CVS Health 3.625% 1/4/2027	1,102,344	0.07
USD 5,134,667	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	5,020,747	0.32	EUR 375,000	Danaher 1.7% 30/3/2024	374,255	0.02
USD 5,000,000	COMM 2014-LC15 Mortgage Trust 4.006% 10/4/2047	4,948,453	0.31	USD 71,000	Darling Ingredients 5.25% 15/4/2027	69,560	0.00
USD 1,084,495	COMM 2014-UBS3 Mortgage Trust 3.367% 10/6/2047	1,076,208	0.07	USD 2,238,719	DBGS 2018-BIOD Mortgage Trust 3.172% 15/5/2035	2,212,696	0.14
USD 1,017,167	COMM 2014-UBS5 Mortgage Trust 3.548% 10/9/2047	1,008,378	0.06	USD 1,500,000	DBJPM 2016-C3 Mortgage Trust 2.632% 10/8/2049	1,411,309	0.09
USD 560,000	COMM 2015-3BP Mortgage Trust 3.178% 10/2/2035	532,185	0.03	USD 2,076,000	DBWF 2018-GLKS Mortgage Trust 3.396% 19/12/2030	2,030,125	0.13
USD 8,677,982	COMM 2015-CCRE23 Mortgage Trust 1.017% 10/5/2048	156,599	0.01	USD 114,000	DCP Midstream Operating 5.125% 15/5/2029	111,862	0.01
USD 1,462,725	COMM 2015-CCRE24 Mortgage Trust 3.445% 10/8/2048	1,444,970	0.09	USD 7,000	DCP Midstream Operating 5.625% 15/7/2027	7,096	0.00
USD 4,785,241	COMM 2015-LC21 Mortgage Trust 3.445% 10/7/2048	4,668,680	0.30	USD 1,810,000	Dell International / EMC 4% 15/7/2024	1,804,334	0.11
USD 765,000	COMM 2018-COR3 Mortgage Trust 4.228% 10/5/2051	753,054	0.05	EUR 1,000,000	Digital Euro Finco 2.5% 16/1/2026	964,193	0.06
USD 142,000	CommScope 6% 1/3/2026	134,005	0.01	USD 113,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	104,681	0.01
USD 51,000	CommScope Technologies 6% 15/6/2025	46,148	0.00	USD 103,000	DISH DBS 5% 15/3/2023	101,069	0.01
USD 180,000	Comstock Resources 6.75% 1/3/2029	171,741	0.01	USD 303,000	DISH DBS 5.25% 1/12/2026	250,452	0.02
USD 242,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	222,032	0.01	USD 840,000	DR Horton 1.3% 15/10/2026	729,312	0.05
USD 74,000	Consensus Cloud Solutions 6.5% 15/10/2028	66,301	0.00	USD 204,000	DT Midstream 4.125% 15/6/2029	178,892	0.01
USD 93,000	Consolidated Communications 6.5% 1/10/2028	76,027	0.01	USD 82,000	Earthstone Energy 8% 15/4/2027	80,467	0.01
USD 89,000	CoreLogic 4.5% 1/5/2028	70,217	0.00	USD 2,250,000	Edison International 4.7% 15/8/2025	2,235,783	0.14
USD 4,000	Coty /HFC Prestige Products /HFC Prestige International US 4.75% 15/1/2029	3,526	0.00	USD 462,000	Element Solutions 3.875% 1/9/2028	402,335	0.02
USD 263,000	Crescent Energy Finance 7.25% 1/5/2026	251,600	0.02	USD 125,000	Enact 6.5% 15/8/2025	121,911	0.01
USD 86,000	Crowdstrike 3% 15/2/2029	74,944	0.01	USD 34,000	Energizer 6.5% 31/12/2027	31,709	0.00
USD 143,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	138,240	0.01	USD 1,215,000	Energy Transfer 2.9% 15/5/2025	1,152,921	0.07
USD 1,820,000	Crown Castle 1.35% 15/7/2025	1,670,583	0.11	USD 1,930,000	Energy Transfer 3.45% 15/1/2023	1,930,307	0.12
USD 8,000	CrownRock / CrownRock Finance 5% 1/5/2029	7,375	0.00	USD 1,250,000	Energy Transfer 3.6% 1/2/2023	1,248,617	0.08
USD 347,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	342,298	0.02	USD 1,435,000	Energy Transfer 4.5% 15/4/2024	1,433,598	0.09
				USD 4,400,000	Energy Transfer 5.875% 15/1/2024	4,463,426	0.28
				USD 136,000	EnLink Midstream 5.375% 1/6/2029	127,297	0.01
				USD 35,000	EnLink Midstream 5.625% 15/1/2028	33,550	0.00
				USD 190,000	EnLink Midstream Partners 4.85% 15/7/2026	187,179	0.01
				USD 75,000	EnPro Industries 5.75% 15/10/2026	73,718	0.01
				USD 13,000	Entegris 3.625% 1/5/2029	11,076	0.00

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 236,000	Entegris Escrow 4.75% 15/4/2029	216,221	0.01	USD 45,005	Fannie Mae Pool 3% 1/12/2032	43,953	0.00
USD 69,000	EQM Midstream Partners 6% 1/7/2025	67,203	0.00	USD 19,494	Fannie Mae Pool 3% 1/12/2032	19,009	0.00
USD 204,000	EQM Midstream Partners 6.5% 1/7/2027	197,226	0.01	USD 12,932	Fannie Mae Pool 3% 1/1/2033	12,593	0.00
USD 1,005,000	Equinix 1.25% 15/7/2025	921,243	0.06	USD 73,022	Fannie Mae Pool 3% 1/1/2033	71,138	0.00
USD 3,656,000	Equinix 1.45% 15/5/2026	3,275,069	0.21	USD 144,153	Fannie Mae Pool 3% 1/1/2033	140,618	0.01
USD 2,200,000	Eversource Energy 2.9% 1/3/2027	2,069,827	0.13	USD 36,331	Fannie Mae Pool 3% 1/2/2033	35,378	0.00
USD 740,000	Exelon 2.75% 15/3/2027	693,936	0.04	USD 226,566	Fannie Mae Pool 3% 1/2/2033	220,929	0.01
USD 80,000	Fair Isaac 4% 15/6/2028	70,770	0.00	USD 24,954	Fannie Mae Pool 3% 1/10/2033	24,315	0.00
USD 4,486,675	Fannie Mae Pool 2.5% 1/6/2035	4,273,269	0.27	USD 869,864	Fannie Mae Pool 3% 1/9/2035	840,117	0.05
USD 378,279	Fannie Mae Pool 2.763% 1/9/2042	387,377	0.02	USD 572,545	Fannie Mae Pool 3.155% 1/9/2044	570,867	0.04
USD 21,136	Fannie Mae Pool 3% 1/4/2027	20,765	0.00	USD 89,940	Fannie Mae Pool 3.5% 1/4/2034	88,787	0.01
USD 30,788	Fannie Mae Pool 3% 1/8/2028	30,123	0.00	USD 581,574	Fannie Mae Pool 3.5% 1/4/2034	574,589	0.04
USD 345,958	Fannie Mae Pool 3% 1/3/2030	339,469	0.02	USD 889,297	Fannie Mae Pool 4% 1/4/2033	898,049	0.06
USD 139,055	Fannie Mae Pool 3% 1/5/2030	136,442	0.01	USD 750,400	Fannie Mae Pool 4% 1/6/2033	754,169	0.05
USD 36,810	Fannie Mae Pool 3% 1/7/2030	36,118	0.00	USD 315,309	Fannie Mae Pool 4% 1/9/2033	317,710	0.02
USD 21,851	Fannie Mae Pool 3% 1/8/2030	21,441	0.00	USD 5,073,742	Fannie Mae Pool 4% 1/9/2033	5,099,705	0.32
USD 12,772	Fannie Mae Pool 3% 1/8/2030	12,532	0.00	USD 382,762	Fannie Mae Pool 4% 1/2/2034	384,961	0.02
USD 46,669	Fannie Mae Pool 3% 1/9/2030	45,799	0.00	USD 24,457	Fannie Mae Pool 4% 1/3/2034	24,542	0.00
USD 372,544	Fannie Mae Pool 3% 1/9/2030	365,559	0.02	USD 197,519	Fannie Mae Pool 4% 1/3/2034	198,146	0.01
USD 51,050	Fannie Mae Pool 3% 1/9/2030	50,045	0.00	USD 209,988	Fannie Mae Pool 4% 1/3/2034	210,814	0.01
USD 12,180	Fannie Mae Pool 3% 1/9/2030	11,851	0.00	USD 251,538	Fannie Mae Pool 4% 1/7/2037	252,903	0.02
USD 9,905	Fannie Mae Pool 3% 1/11/2030	9,695	0.00	USD 311,635	Fannie Mae Pool 4% 1/9/2037	310,246	0.02
USD 242,561	Fannie Mae Pool 3% 1/12/2030	237,428	0.02	USD 217,974	Fannie Mae Pool 4% 1/3/2038	217,010	0.01
USD 398,697	Fannie Mae Pool 3% 1/12/2030	388,502	0.03	USD 3,181,969	Fannie Mae Pool 4% 1/9/2043	3,197,437	0.20
USD 44,008	Fannie Mae Pool 3% 1/1/2031	42,975	0.00	USD 4,184,879	Fannie Mae Pool 4% 1/12/2044	4,194,108	0.27
USD 15,026	Fannie Mae Pool 3% 1/1/2031	14,732	0.00	USD 10,221,681	Fannie Mae Pool 4% 1/3/2048	10,271,251	0.65
USD 30,229	Fannie Mae Pool 3% 1/3/2031	29,662	0.00	USD 686,833	Fannie Mae Pool 4.5% 1/3/2047	696,927	0.04
USD 268,209	Fannie Mae Pool 3% 1/3/2031	263,176	0.02	USD 2,060,822	Fannie Mae Pool 4.5% 1/5/2047	2,090,546	0.13
USD 297,108	Fannie Mae Pool 3% 1/4/2031	291,731	0.02	USD 278,935	Fannie Mae Pool 4.5% 1/7/2047	283,264	0.02
USD 24,888	Fannie Mae Pool 3% 1/4/2031	24,352	0.00	USD 2,282,326	Fannie Mae Pool 4.5% 1/11/2047	2,330,327	0.15
USD 40,710	Fannie Mae Pool 3% 1/5/2031	39,946	0.00	USD 372,055	Fannie Mae Pool 4.5% 1/6/2048	380,929	0.02
USD 35,406	Fannie Mae Pool 3% 1/7/2031	34,454	0.00	USD 1,152,537	Fannie Mae Pool 4.5% 1/11/2048	1,183,301	0.08
USD 56,618	Fannie Mae Pool 3% 1/7/2031	55,555	0.00	USD 3,548,593	Fannie Mae Pool 4.5% 1/2/2049	3,658,825	0.23
USD 285,495	Fannie Mae Pool 3% 1/8/2031	280,048	0.02	USD 977,265	Fannie Mae Pool 4.5% 1/4/2049	1,004,410	0.06
USD 13,356	Fannie Mae Pool 3% 1/8/2031	13,106	0.00	USD 377	Fannie Mae Pool 5% 1/7/2025	379	0.00
USD 31,895	Fannie Mae Pool 3% 1/9/2031	31,299	0.00	USD 2,682,025	Fannie Mae Pool 5% 1/6/2039	2,808,234	0.18
USD 445,809	Fannie Mae Pool 3% 1/10/2031	435,252	0.03	USD 14,000,000	Federal Farm Credit Banks Funding 0.71% 1/4/2025	12,975,122	0.82
USD 301,417	Fannie Mae Pool 3% 1/11/2031	293,317	0.02	USD 16,000,000	Federal National Mortgage Association 0.55% 19/8/2025	14,583,447	0.92
USD 85,756	Fannie Mae Pool 3% 1/12/2031	83,884	0.01	USD 103,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	90,224	0.01
USD 39,316	Fannie Mae Pool 3% 1/1/2032	38,581	0.00	EUR 1,530,000	Fidelity National Information Services 0.125% 3/12/2022	1,528,203	0.10
USD 252,747	Fannie Mae Pool 3% 1/1/2032	245,955	0.02	USD 1,370,000	Fidelity National Information Services 4.5% 15/7/2025	1,374,463	0.09
USD 105,534	Fannie Mae Pool 3% 1/2/2032	102,699	0.01	USD 1,146,000	First-Citizens Bank & Trust 3.929% 19/6/2024	1,135,497	0.07
USD 180,429	Fannie Mae Pool 3% 1/3/2032	177,054	0.01	USD 307,000	FirstEnergy 4.4% 15/7/2027	294,775	0.02
USD 395,483	Fannie Mae Pool 3% 1/6/2032	388,093	0.03	USD 1,076,764	Ford Credit Auto Owner Trust 2018-B 3.38% 15/3/2024	1,076,950	0.07
USD 551,036	Fannie Mae Pool 3% 1/6/2032	536,824	0.03	USD 615,000	Ford Motor Credit 2.7% 10/8/2026	537,356	0.03
USD 21,446	Fannie Mae Pool 3% 1/7/2032	20,913	0.00	USD 387,000	Ford Motor Credit 2.9% 16/2/2028	324,383	0.02
USD 8,512	Fannie Mae Pool 3% 1/7/2032	8,300	0.00				
USD 12,379	Fannie Mae Pool 3% 1/8/2032	12,073	0.00				
USD 210,475	Fannie Mae Pool 3% 1/9/2032	204,816	0.01				
USD 237,284	Fannie Mae Pool 3% 1/11/2032	231,369	0.02				
USD 378,706	Fannie Mae Pool 3% 1/11/2032	369,285	0.02				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,826,000	Ford Motor Credit 3.37% 17/11/2023	1,778,252	0.11	USD 30,000	GCI 4.75% 15/10/2028	27,078	0.00
USD 200,000	Ford Motor Credit 3.81% 9/1/2024	194,892	0.01	EUR 360,000	General Mills 0.45% 15/1/2026	334,354	0.02
USD 200,000	Ford Motor Credit 5.113% 3/5/2029	187,007	0.01	USD 965,000	General Motors 5.4% 2/10/2023	975,302	0.06
USD 58,000	Fortress Transportation and Infrastructure Investors 6.5% 1/10/2025	54,213	0.00	EUR 1,500,000	General Motors Financial 0.85% 26/2/2026	1,361,773	0.09
USD 491,800	Freddie Mac Gold Pool 3% 1/2/2036	475,364	0.03	USD 2,700,000	General Motors Financial 2.35% 26/2/2027	2,403,337	0.15
USD 1,000,952	Freddie Mac Gold Pool 4% 1/2/2034	1,006,973	0.06	USD 900,000	General Motors Financial 4% 15/1/2025	889,819	0.06
USD 1,221,796	Freddie Mac Gold Pool 4% 1/2/2034	1,230,003	0.08	USD 78,000	Global Net Lease / Global Net Lease Operating Partnership 3.75% 15/12/2027	67,363	0.00
USD 1,103,310	Freddie Mac Gold Pool 4% 1/3/2034	1,112,608	0.07	USD 4,200,000	Global Payments 1.2% 1/3/2026	3,715,851	0.24
USD 54,403	Freddie Mac Gold Pool 4% 1/11/2036	54,748	0.00	USD 535,000	Global Payments 2.15% 15/1/2027	476,480	0.03
USD 685,115	Freddie Mac Gold Pool 4% 1/6/2037	689,471	0.04	USD 15,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	12,665	0.00
USD 229,584	Freddie Mac Gold Pool 4.5% 1/7/2047	234,391	0.02	USD 96,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	90,369	0.01
USD 6,891,532	Freddie Mac Gold Pool 4.5% 1/3/2049	7,082,379	0.45	USD 1,029,000	Goldman Sachs 0.627% 17/11/2023	1,020,770	0.06
USD 100,456,364	Freddie Mac Multifamily Structured Pass Through Certificates 0.835% 25/9/2024	1,098,827	0.07	USD 1,030,000	Goldman Sachs 0.657% 10/9/2024	989,160	0.06
USD 1,503,450	Freddie Mac Non Gold Pool 3.219% 1/5/2045	1,490,649	0.09	USD 1,500,000	Goldman Sachs 1.431% 9/3/2027	1,336,019	0.08
USD 5,843,643	Freddie Mac REMICS 1.5% 15/4/2044	5,727,763	0.36	USD 705,000	Goldman Sachs 1.948% 21/10/2027	628,362	0.04
USD 830,654	Freddie Mac REMICS 2% 25/6/2044	784,355	0.05	USD 2,925,000	Goldman Sachs 2.64% 24/2/2028	2,663,377	0.17
USD 2,333,597	Freddie Mac REMICS 2% 25/6/2045	2,196,144	0.14	USD 1,250,000	Goldman Sachs 3.615% 15/3/2028	1,186,118	0.08
USD 1,435,674	Freddie Mac REMICS 3% 15/8/2043	1,372,705	0.09	USD 970,214	GoodLeap Sustainable Home Solutions Trust 2021-4 1.93% 20/7/2048	810,101	0.05
USD 817,881	Freddie Mac REMICS 3% 15/1/2044	804,600	0.05	USD 607,743	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	523,554	0.03
USD 1,673,431	Freddie Mac REMICS 3% 15/9/2046	1,611,898	0.10	USD 83,000	Goodyear Tire & Rubber 9.5% 31/5/2025	86,838	0.01
USD 1,050,713	Freddie Mac REMICS 3% 25/7/2049	1,001,938	0.06	USD 3,672,513	Government National Mortgage Association 0.646% 16/2/2053	63,781	0.00
USD 1,296,649	Freddie Mac REMICS 4% 15/12/2043	1,295,760	0.08	USD 1,844,836	Government National Mortgage Association 3% 20/7/2045	1,810,732	0.11
USD 36,732	Freddie Mac REMICS 4.5% 15/9/2041	36,982	0.00	USD 821,118	Government National Mortgage Association 3% 20/3/2047	797,180	0.05
USD 80,061	Freddie Mac REMICS 4.5% 15/11/2041	81,209	0.01	USD 56,000	Graham 5.75% 1/6/2026	55,699	0.00
USD 590,000	FREMF 2013-K27 Mortgage Trust 3.619% 25/1/2046	586,471	0.04	USD 114,000	Graphic Packaging International 3.5% 15/3/2028	100,714	0.01
USD 465,000	FREMF 2013-K31 Mortgage Trust 3.746% 25/7/2046	462,273	0.03	USD 1,697,682	GS Mortgage Trust 2011-GC5 5.209% 10/8/2044	1,692,667	0.11
USD 62,000	Frontier Communications 5% 1/5/2028	54,548	0.00	USD 990,778	GS Mortgage Trust 2013-GC16 3.813% 10/11/2046	986,313	0.06
USD 196,000	Frontier Communications 5.875% 15/10/2027	183,211	0.01	USD 3,495,242	GS Mortgage Trust 2014-GC18 4.074% 10/1/2047	3,466,325	0.22
USD 142,000	Gartner 4.5% 1/7/2028	131,258	0.01	USD 2,960,000	GS Mortgage Trust 2014-GC24 3.931% 10/9/2047	2,916,981	0.18
USD 55,000	Gates Global / Gates 6.25% 15/1/2026	52,191	0.00	USD 2,330,000	GS Mortgage Trust 2015-GC32 3.764% 10/7/2048	2,276,235	0.14
				USD 1,500,000	GS Mortgage Trust 2015-GC34 3.506% 10/10/2048	1,450,772	0.09

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,916,913	GS Mortgage Trust 2016-GS2 3.05% 10/5/2049	2,770,245	0.18	USD 4,720,000	JP Morgan Chase Commercial Mortgage Trust 2013-C16 4.166% 15/12/2046	4,676,537	0.30
USD 2,275,346	GS Mortgage Trust 2016-GS3 2.777% 10/10/2049	2,206,972	0.14	USD 694,167	JP Morgan Chase Commercial Mortgage Trust 2013-LC11 2.554% 15/4/2046	691,212	0.04
USD 8,000	Gulfport Energy 8% 17/5/2026	8,065	0.00	USD 4,818,941	JP Morgan Chase Commercial Mortgage Trust 2016-JP2 2.559% 15/8/2049	4,488,462	0.28
USD 38,000	Halliburton 3.8% 15/11/2025	37,760	0.00	USD 1,431,518	JP Morgan Mortgage Trust 2014-2 3% 25/6/2029	1,366,704	0.09
USD 200,000	Hanwha Energy USA 4.125% 5/7/2025	197,554	0.01	USD 881,563	JP Morgan Mortgage Trust 2016-2 3.161% 25/6/2046	843,667	0.05
USD 56,000	HAT I / HAT II 3.375% 15/6/2026	49,078	0.00	USD 1,272,247	JPMBB Commercial Mortgage Trust 2013-C17 3.705% 15/1/2047	1,264,818	0.08
USD 1,700,000	HCA 5.25% 15/4/2025	1,721,082	0.11	USD 1,643,999	JPMBB Commercial Mortgage Trust 2014-C23 3.657% 15/9/2047	1,624,741	0.10
USD 3,500,000	HCA 5.375% 1/2/2025	3,539,638	0.22	USD 457,532	JPMBB Commercial Mortgage Trust 2014-C26 3.288% 15/1/2048	450,846	0.03
USD 893,000	HCA 5.375% 1/9/2026	900,997	0.06	USD 1,277,472	JPMBB Commercial Mortgage Trust 2015-C33 3.504% 15/12/2048	1,228,563	0.08
USD 2,722,000	HCA 5.875% 15/2/2026	2,778,917	0.18	USD 3,000,000	JPMorgan Chase 0.824% 1/6/2025	2,810,719	0.18
USD 820,000	Healthpeak Properties 1.35% 1/2/2027	721,417	0.05	USD 3,900,000	JPMorgan Chase 1.045% 19/11/2026	3,472,873	0.22
USD 65,000	Herc 5.5% 15/7/2027	61,577	0.00	EUR 420,000	JPMorgan Chase 1.5% 27/1/2025	410,806	0.03
USD 8,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	7,340	0.00	USD 1,850,000	JPMorgan Chase 1.578% 22/4/2027	1,656,618	0.11
USD 15,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	14,308	0.00	USD 1,234,000	JPMorgan Chase 2.083% 22/4/2026	1,156,069	0.07
USD 20,000	Hilton Domestic Operating 3.75% 1/5/2029	17,258	0.00	USD 2,405,000	JPMorgan Chase 2.301% 15/10/2025	2,297,999	0.15
USD 111,000	Hilton Domestic Operating 5.375% 1/5/2025	109,900	0.01	USD 3,880,000	JPMorgan Chase 4.851% 25/7/2028	3,887,673	0.25
USD 82,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	78,413	0.01	USD 185,000	Kaiser Aluminum 4.625% 1/3/2028	159,405	0.01
USD 74,000	Home Point Capital 5% 1/2/2026	52,650	0.00	USD 3,500,000	KB Home 7.625% 15/5/2023	3,518,457	0.22
USD 133,000	Howard Hughes 5.375% 1/8/2028	118,009	0.01	USD 855,000	KeyBank NA/Cleveland OH 4.15% 8/8/2025	849,382	0.05
USD 1,470,000	Huntington Bancshares 4.443% 4/8/2028	1,439,553	0.09	USD 75,000	Korn Ferry 4.625% 15/12/2027	70,427	0.00
USD 1,805,000	Hyundai Capital America 1.65% 17/9/2026	1,582,162	0.10	USD 487,000	Kraft Heinz Foods 3.875% 15/5/2027	470,897	0.03
USD 61,000	IAA 5.5% 15/6/2027	57,730	0.00	USD 62,000	LABL 5.875% 1/11/2028	55,369	0.00
USD 10,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	8,558	0.00	USD 48,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	41,755	0.00
USD 70,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	66,827	0.00	USD 7,000	Lamar Media 3.75% 15/2/2028	6,289	0.00
USD 101,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	91,976	0.01	USD 141,000	Lamb Weston 4.875% 15/5/2028	134,731	0.01
USD 76,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	72,963	0.00	USD 50,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	45,821	0.00
EUR 1,045,000	Illinois Tool Works 0.25% 5/12/2024	999,623	0.06	USD 31,000	Level 3 Financing 3.4% 1/3/2027	27,384	0.00
USD 152,000	Imola Merger 4.75% 15/5/2029	129,773	0.01	USD 3,000	Level 3 Financing 3.625% 15/1/2029	2,412	0.00
USD 925,000	Intel 3.75% 5/8/2027	912,733	0.06	USD 96,000	Level 3 Financing 4.25% 1/7/2028	81,002	0.01
USD 2,373,000	Intercontinental Exchange 4% 15/9/2027	2,352,461	0.15	USD 57,000	Level 3 Financing 5.25% 15/3/2026	57,950	0.00
USD 6,430,000	International Flavors & Fragrances 1.23% 1/10/2025	5,792,044	0.37	USD 50,000	Life Time 5.75% 15/1/2026	45,072	0.00
USD 308,000	IQVIA 5% 15/5/2027	298,204	0.02				
USD 3,780,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-BCON 3.735% 5/1/2031	3,764,105	0.24				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 57,000	Lindblad Expeditions 6.75% 15/2/2027	52,501	0.00	USD 191,482	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C10 3.912% 15/7/2046	191,122	0.01
USD 99,000	Lions Gate Capital 5.5% 15/4/2029	79,020	0.01	USD 1,480,000	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13 4.039% 15/11/2046	1,464,805	0.09
USD 21,000	Live Nation Entertainment 3.75% 15/1/2028	18,488	0.00	USD 1,455,000	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C15 4.051% 15/4/2047	1,442,263	0.09
USD 70,000	Live Nation Entertainment 4.75% 15/10/2027	64,320	0.00	USD 1,263,862	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18 3.621% 15/10/2047	1,251,523	0.08
USD 246,000	Live Nation Entertainment 6.5% 15/5/2027	247,553	0.02	USD 6,616,709	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20 3.249% 15/2/2048	6,422,872	0.41
USD 1,805,000	Lowe's 3.35% 1/4/2027	1,744,316	0.11	USD 2,625,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 3.372% 15/10/2048	2,543,008	0.16
USD 175,000	Lumen Technologies 4% 15/2/2027	154,360	0.01	USD 4,189,500	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 3.635% 15/10/2048	4,084,709	0.26
USD 200,000	Lumen Technologies 5.125% 15/12/2026	174,126	0.01	USD 7,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 3.252% 15/10/2048	6,775,033	0.43
USD 180,000	Lumen Technologies 6.75% 1/12/2023	182,060	0.01	USD 2,692,562	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30 2.729% 15/9/2049	2,612,964	0.17
USD 932,000	LYB International Finance III 1.25% 1/10/2025	841,995	0.05	USD 3,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31 3.102% 15/11/2049	2,841,553	0.18
USD 16,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	15,474	0.00	USD 3,465,000	Morgan Stanley Capital I Trust 2016-UB11 2.782% 15/8/2049	3,243,526	0.21
USD 835,000	MassMutual Global Funding II 2.8% 21/3/2025	807,454	0.05	USD 47,000	MPH Acquisition 5.5% 1/9/2028	40,415	0.00
USD 225,000	Matador Resources 5.875% 15/9/2026	219,454	0.01	USD 215,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	193,647	0.01
USD 175,000	Match II 4.625% 1/6/2028	156,033	0.01	USD 29,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	28,019	0.00
USD 101,000	Mauser Packaging Solutions 5.5% 15/4/2024	97,874	0.01	USD 114,000	Nabors Industries 7.375% 15/5/2027	110,580	0.01
USD 22,000	Maxar Technologies 7.75% 15/6/2027	21,861	0.00	EUR 380,000	National Grid North America 0.41% 20/1/2026	348,922	0.02
USD 182,000	Medline Borrower 3.875% 1/4/2029	153,840	0.01	USD 79,000	Nationstar Mortgage 6% 15/1/2027	70,623	0.00
USD 150,000	Meritage Homes 5.125% 6/6/2027	141,121	0.01	USD 72,000	Navient 6.75% 15/6/2026	68,171	0.00
USD 2,700,000	Met Tower Global Funding 3.7% 13/6/2025	2,660,300	0.17	USD 97,697	Navient Private Education Loan Trust 2014-A 3.641% 15/2/2029	97,684	0.01
USD 4,855,000	Meta Platforms 3.5% 15/8/2027	4,724,146	0.30	USD 2,000,000	Navient Private Education Loan Trust 2020-A 3.16% 15/11/2068	1,716,548	0.11
USD 55,000	MGM Resorts International 5.75% 15/6/2025	53,509	0.00	USD 516,210	Navient Private Education Loan Trust 2020-A 3.291% 15/11/2068	507,021	0.03
USD 126,000	MGM Resorts International 6% 15/3/2023	125,682	0.01	USD 291,653	Navient Student Loan Trust 2018-EA 4% 15/12/2059	289,493	0.02
USD 80,000	MicroStrategy 6.125% 15/6/2028	67,212	0.00	USD 125,000	NCR 5% 1/10/2028	117,311	0.01
USD 121,000	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	121,455	0.01	USD 2,500,000	Netflix 4.375% 15/11/2026	2,441,128	0.15
EUR 700,000	MMS USA 0.625% 13/6/2025*	660,640	0.04	USD 301,000	New Fortress Energy 6.5% 30/9/2026	283,901	0.02
USD 40,000	ModivCare 5.875% 15/11/2025	37,749	0.00	USD 74,000	New Fortress Energy 6.75% 15/9/2025	71,673	0.00
USD 146,000	Molina Healthcare 4.375% 15/6/2028	134,924	0.01				
USD 4,545,000	Morgan Stanley 0.529% 25/1/2024	4,476,141	0.28				
USD 2,300,000	Morgan Stanley 0.56% 10/11/2023	2,283,504	0.14				
USD 2,275,000	Morgan Stanley 0.731% 5/4/2024	2,225,975	0.14				
USD 1,800,000	Morgan Stanley 0.791% 22/1/2025	1,709,265	0.11				
USD 2,755,000	Morgan Stanley 2.475% 21/1/2028	2,509,392	0.16				
USD 4,088,642	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C10 3.38% 15/7/2046	4,090,162	0.26				

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 358,723	New Residential Mortgage Loan Trust 2016-3 3.25% 25/9/2056	339,382	0.02	USD 163,000	Picasso Finance Sub 6.125% 15/6/2025	163,611	0.01
USD 1,800,350	New Residential Mortgage Loan Trust 2018-1 4% 25/12/2057	1,743,217	0.11	USD 145,000	Pioneer Natural Resources 0.55% 15/5/2023	141,714	0.01
USD 2,000,000	Newell Brands 4.45% 1/4/2026	1,895,120	0.12	USD 1,395,000	Pioneer Natural Resources 1.125% 15/1/2026	1,249,371	0.08
USD 56,000	NextEra Energy Operating Partners 4.25% 15/7/2024	54,140	0.00	USD 111,000	Playtika 4.25% 15/3/2029	94,829	0.01
USD 300,000	NFP 4.875% 15/8/2028	262,913	0.02	USD 77,000	Post 5.625% 15/1/2028	73,042	0.01
USD 79,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	72,788	0.01	USD 200,000	PRA Health Sciences 2.875% 15/7/2026	178,909	0.01
USD 113,000	Nielsen Finance / Nielsen Finance 5.625% 1/10/2028	113,355	0.01	USD 108,000	Prime Healthcare Services 7.25% 1/11/2025	95,752	0.01
USD 4,200,000	Nissan Motor Acceptance 2% 9/3/2026	3,679,900	0.23	USD 76,000	Prime Security Services Borrower / Prime Finance 5.25% 15/4/2024	75,136	0.01
USD 164,000	Northern Oil and Gas 8.125% 1/3/2028	158,484	0.01	USD 136,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	132,328	0.01
USD 117,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	102,745	0.01	USD 32,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	28,358	0.00
USD 375,000	Novelis 3.25% 15/11/2026	332,668	0.02	USD 60,000	PTC 3.625% 15/2/2025	56,481	0.00
USD 47,000	NRG Energy 5.25% 15/6/2029	42,986	0.00	USD 195,000	PulteGroup 5% 15/1/2027	195,153	0.01
USD 8,000	NRG Energy 5.75% 15/1/2028	7,529	0.00	USD 325,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	279,692	0.02
USD 265,000	Nucor 2% 1/6/2025	250,277	0.02	USD 40,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	36,551	0.00
USD 116,000	NuStar Logistics 5.75% 1/10/2025	110,329	0.01	USD 120,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	104,079	0.01
USD 82,000	Occidental Petroleum 5.5% 1/12/2025	84,077	0.01	USD 39,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	35,424	0.00
USD 25,000	Occidental Petroleum 5.875% 1/9/2025	25,672	0.00	USD 82,000	RLJ Lodging Trust 3.75% 1/7/2026	73,938	0.01
USD 7,000	Occidental Petroleum 8% 15/7/2025	7,566	0.00		Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	87,553	0.00
USD 427,000	Occidental Petroleum 8.5% 15/7/2027	478,387	0.03	USD 104,000	Rockies Express Pipeline 4.95% 15/7/2029	14,479	0.00
USD 1,415,000	ONE Gas 1.1% 11/3/2024	1,361,682	0.09	USD 16,000	Ryder System 2.85% 1/3/2027	1,541,485	0.10
USD 113,000	OneMain Finance 6.625% 15/1/2028	104,692	0.01	USD 1,702,000	Sabine Pass Liquefaction 5.75% 15/5/2024	1,728,134	0.11
USD 76,000	OneMain Finance 7.125% 15/3/2026	71,760	0.00	USD 87,000	Sabre GLBL 7.375% 1/9/2025	82,737	0.01
USD 4,255,000	Oracle 1.65% 25/3/2026	3,829,507	0.24	USD 38,000	Sabre GLBL 9.25% 15/4/2025	37,588	0.00
USD 285,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	254,010	0.02	USD 700,000	Santander USA 3.5% 7/6/2024	688,764	0.04
USD 168,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	154,381	0.01	USD 29,000	SBA Communications 3.125% 1/2/2029	23,967	0.00
USD 64,000	P&L Development / PLD Finance 7.75% 15/11/2025	51,614	0.00	USD 212,000	SBA Communications 3.875% 15/2/2027	194,409	0.01
USD 953,000	Pacific Gas and Electric 3.45% 1/7/2025	911,650	0.06	USD 1,315,000	Sealed Air 5.125% 1/12/2024	1,303,783	0.08
USD 575,000	Parker-Hannifin 2.7% 14/6/2024	562,600	0.04	USD 147,000	Sealed Air 5.5% 15/9/2025	147,217	0.01
USD 118,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	106,566	0.01	USD 1,890,611	Seasoned Credit Risk Transfer Trust Series 2018-3 3.5% 25/8/2057	1,851,750	0.12
USD 77,000	PDC Energy 5.75% 15/5/2026	73,993	0.01	USD 3,083,324	Seasoned Credit Risk Transfer Trust Series 2019-4 3% 25/2/2059	2,966,151	0.19
USD 535,000	PeaceHealth Obligated 1.375% 15/11/2025	487,712	0.03	USD 1,445,000	Sempra Energy 3.3% 1/4/2025	1,408,106	0.09
USD 68,000	Penske Automotive 3.5% 1/9/2025	64,111	0.00	USD 165,297	Sequoia Mortgage Trust 2017-CH1 3.5% 25/8/2047	157,799	0.01
USD 1,285,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	1,143,891	0.07	USD 746,900	Sesac Finance 5.216% 25/7/2049	709,177	0.05
USD 62,000	Performance Food 5.5% 15/10/2027	58,413	0.00	USD 675,000	Sherwin-Williams 4.25% 8/8/2025	675,585	0.04

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 97,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	90,873	0.01	USD 1,659,261	Sofi Professional Loan Program 2018-C Trust 3.59% 25/1/2048	1,630,555	0.10
USD 8,000	Silgan 4.125% 1/2/2028	7,389	0.00	USD 1,563,426	Sofi Professional Loan Program 2018-D Trust 3.6% 25/2/2048	1,536,096	0.10
USD 56,000	Sinclair Television 5.125% 15/2/2027	48,505	0.00	USD 1,515,000	Sonoco Products 2.25% 1/2/2027	1,380,735	0.09
USD 99,000	Sirius XM Radio 3.125% 1/9/2026	88,296	0.01	USD 219,000	Sotheby's 7.375% 15/10/2027	206,796	0.01
USD 142,000	Sirius XM Radio 4% 15/7/2028	124,786	0.01	USD 30,437	Soundview Home Loan Trust 2003-2 3.744% 25/11/2033	30,036	0.00
USD 50,000	Sirius XM Radio 5% 1/8/2027	47,315	0.00	USD 5,195,000	Southern 4.475% 1/8/2024	5,214,549	0.33
USD 69,000	Six Flags Theme Parks 7% 1/7/2025	70,035	0.00	USD 54,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	48,747	0.00
USD 550,000	SK Battery America 2.125% 26/1/2026	490,465	0.03	USD 54,000	Spirit AeroSystems 5.5% 15/1/2025	52,950	0.00
USD 42,000	SLM 3.125% 2/11/2026	35,338	0.00	USD 6,000	Spirit AeroSystems 7.5% 15/4/2025	5,831	0.00
USD 5,581,223	SLM Private Credit Student Loan Trust 2005-A 2.139% 15/12/2038	5,409,012	0.34	USD 73,000	Sprint 7.625% 1/3/2026	77,566	0.01
USD 3,867,560	SLM Private Credit Student Loan Trust 2005-B 2.159% 15/6/2039	3,700,843	0.23	USD 303,000	Sprint Capital 6.875% 15/11/2028	322,706	0.02
USD 3,835,067	SLM Private Credit Student Loan Trust 2006-A 2.119% 15/6/2039	3,628,994	0.23	USD 2,045,313	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/9/2029	2,050,064	0.13
USD 2,054,929	SLM Private Credit Student Loan Trust 2006-B 2.099% 15/12/2039	1,950,680	0.12	USD 249,000	SRM Escrow Issuer 6% 1/11/2028	225,493	0.01
USD 1,091,933	SLM Private Credit Student Loan Trust 2007-A 2.069% 16/12/2041	1,057,356	0.07	USD 248,000	SRS Distribution 4.625% 1/7/2028	220,011	0.01
USD 4,217,053	SLM Private Education Loan Trust 2010-C 7.141% 15/10/2041	4,601,904	0.29	USD 233,000	SS&C Technologies 5.5% 30/9/2027	221,647	0.01
USD 938,767	SLM Student Loan Trust 2013-4 2.994% 25/6/2043	911,755	0.06	USD 31,000	Standard Industries 4.75% 15/1/2028	27,224	0.00
USD 27,000	SM Energy 6.5% 15/7/2028	26,233	0.00	USD 230,000	Standard Industries 5% 15/2/2027	211,331	0.01
USD 3,000	SM Energy 6.625% 15/1/2027	2,929	0.00	USD 90,000	Staples 7.5% 15/4/2026	76,721	0.01
USD 85,000	SM Energy 6.75% 15/9/2026	83,631	0.01	USD 23,000	Starwood Property Trust 4.375% 15/1/2027	20,654	0.00
USD 1,884,130	SMB Private Education Loan Trust 2017-A 3.291% 15/9/2034	1,868,666	0.12	USD 74,000	Starwood Property Trust 5.5% 1/11/2023	73,760	0.01
USD 509,065	SMB Private Education Loan Trust 2020-A 3.221% 15/9/2037	498,771	0.03	USD 67,000	Station Casinos 4.5% 15/2/2028	57,759	0.00
USD 4,751,959	SMB Private Education Loan Trust 2020-PTB 1.6% 15/9/2054	4,334,939	0.27	USD 165,000	Steel Dynamics 2.4% 15/6/2025	156,606	0.01
USD 1,710,201	SMB Private Education Loan Trust 2021-A 0% 15/1/2053	1,658,457	0.10	USD 74,000	Stevens 6.125% 1/10/2026	74,213	0.01
USD 950,000	SMB Private Education Loan Trust 2021-A 2.31% 15/1/2053	883,484	0.06	USD 270,000	Switch 3.75% 15/9/2028	268,150	0.02
USD 3,094,345	SMB Private Education Loan Trust 2021-C 1.39% 15/1/2053	2,767,417	0.18	USD 52,000	Synaptics 4% 15/6/2029	44,901	0.00
USD 5,417,892	SMB Private Education Loan Trust 2022-B 3.333% 16/2/2055	5,337,451	0.34	USD 3,076,000	Synchrony Financial 4.5% 23/7/2025	3,014,930	0.19
USD 2,310,000	SMB Private Education Loan Trust 2022-C 0.881% 16/5/2050	2,313,268	0.15	USD 1,544,000	Synchrony Financial 4.875% 13/6/2025	1,524,287	0.10
USD 2,403,000	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	2,386,115	0.15	USD 267,000	Syneos Health 3.625% 15/1/2029	227,906	0.01
USD 11,273	SoFi Professional Loan Program 2016-C 2.36% 27/12/2032	11,259	0.00	USD 9,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	8,227	0.00
USD 100,497	SoFi Professional Loan Program 2016-D 2.34% 25/4/2033	99,054	0.01	USD 222,000	Tap Rock Resources 7% 1/10/2026	210,581	0.01
USD 1,114,006	SoFi Professional Loan Program 2017-D 2.65% 25/9/2040	1,084,657	0.07	USD 41,000	Taylor Morrison Communities 5.875% 15/6/2027	39,480	0.00
USD 1,037,456	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	1,016,124	0.06	USD 120,000	Teleflex 4.25% 1/6/2028	109,085	0.01
USD 1,845,665	Sofi Professional Loan Program 2018-B Trust 3.34% 25/8/2047	1,815,074	0.11	USD 122,000	Tempur Sealy International 4% 15/4/2029	100,955	0.01
				USD 56,000	Tenet Healthcare 4.625% 1/9/2024	54,557	0.00
				USD 80,000	Tenet Healthcare 4.625% 15/6/2028	72,830	0.01
				USD 165,000	Tenet Healthcare 4.875% 1/1/2026	157,391	0.01
				USD 31,000	Tenet Healthcare 6.25% 1/2/2027	29,823	0.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,290,000	Texas Electric Market Stabilization Funding N 4.265% 1/8/2036	1,287,954	0.08	USD 106,000	Univision Communications 6.625% 1/6/2027	102,662	0.01
EUR 565,000	Thermo Fisher Scientific 2% 15/4/2025	560,265	0.04	USD 2,700,000	US Bancorp 2.215% 27/1/2028	2,472,899	0.16
USD 272,000	TK Elevator US Newco 5.25% 15/7/2027	249,947	0.02	USD 1,325,000	US Bancorp 4.548% 22/7/2028	1,335,083	0.08
USD 1,921,000	T-Mobile USA 1.5% 15/2/2026	1,739,684	0.11	USD 88,000	US Foods 6.25% 15/4/2025	87,893	0.01
USD 489,000	T-Mobile USA 2.25% 15/2/2026	450,149	0.03	USD 280,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	261,520	0.02
USD 113,000	Tri Pointe Homes 5.25% 1/6/2027	102,813	0.01	USD 75,000	Vail Resorts 6.25% 15/5/2025	75,395	0.01
USD 61,000	Triumph 8.875% 1/6/2024	61,853	0.00	USD 400,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	352,028	0.02
USD 40,000	TTMT Escrow Issuer 8.625% 30/9/2027	40,248	0.00	USD 355,000	VeriSign 5.25% 1/4/2025	360,924	0.02
USD 127,000	Twilio 3.625% 15/3/2029	106,093	0.01	USD 141,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	116,008	0.01
USD 106,000	Twitter 3.875% 15/12/2027	98,845	0.01	USD 7,630,000	Verizon Communications 2.1% 22/3/2028	6,763,424	0.43
USD 26,000	Uber Technologies 4.5% 15/8/2029	22,647	0.00	USD 150,000	Vertiv 4.125% 15/11/2028	130,686	0.01
USD 380,000	Uber Technologies 6.25% 15/1/2028	363,419	0.02	USD 88,000	Viasat 5.625% 15/4/2027	81,087	0.01
USD 66,000	Uber Technologies 7.5% 15/9/2027	65,900	0.00	USD 3,095,000	VICI Properties 4.375% 15/5/2025	3,023,561	0.19
USD 34,000	Uber Technologies 8% 1/11/2026	34,452	0.00	USD 1,290,000	Virginia Electric and Power 3.75% 15/5/2027	1,271,963	0.08
USD 2,900,000	UBS Commercial Mortgage Trust 2017-C1 3.46% 15/6/2050	2,720,135	0.17	USD 139,000	Vistra Operations 5.625% 15/2/2027	134,301	0.01
USD 3,324,926	UBS Commercial Mortgage Trust 2017-C2 3.225% 15/8/2050	3,158,221	0.20	USD 1,842,000	VMware 1% 15/8/2024	1,725,437	0.11
USD 4,151,000	UBS Commercial Mortgage Trust 2017-C5 3.212% 15/11/2050	3,909,721	0.25	USD 4,490,000	VMware 1.4% 15/8/2026	3,977,902	0.25
USD 141,000	United Airlines 4.375% 15/4/2026	129,731	0.01	USD 1,925,000	VMware 3.9% 21/8/2027	1,848,689	0.12
USD 91,000	United Airlines 4.625% 15/4/2029	80,194	0.01	USD 52,000	Wabash National 4.5% 15/10/2028	44,785	0.00
USD 1,144,420	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	1,147,379	0.07	USD 1,560,000	Wells Fargo 3.526% 24/3/2028	1,476,134	0.09
USD 175,120	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	165,051	0.01	USD 3,120,000	Wells Fargo 3.908% 25/4/2026	3,059,609	0.19
USD 15,000,000	United States Treasury Note/Bond 0.125% 30/4/2023	14,692,276	0.93	USD 2,715,000	Wells Fargo 4.54% 15/8/2026	2,704,568	0.17
USD 30,000,000	United States Treasury Note/Bond 0.125% 15/8/2023	29,069,722	1.84	USD 1,374,830	Wells Fargo Commercial Mortgage Trust 2014-LC16 3.477% 15/8/2050	1,363,026	0.09
USD 8,230,900	United States Treasury Note/Bond 0.5% 15/3/2023	8,114,082	0.51	USD 4,004,000	Wells Fargo Commercial Mortgage Trust 2015-C27 3.451% 15/2/2048	3,892,576	0.25
USD 26,500,000	United States Treasury Note/Bond 0.75% 15/11/2024	24,991,777	1.58	USD 1,579,000	Wells Fargo Commercial Mortgage Trust 2015-NXS1 3.148% 15/5/2048	1,528,850	0.10
USD 6,220,000	United States Treasury Note/Bond 1.5% 15/2/2025	5,934,998	0.38	USD 4,765,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 3.372% 15/1/2059	4,603,191	0.29
USD 47,385,000	United States Treasury Note/Bond 1.75% 15/3/2025	45,450,730	2.87	USD 3,075,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 3.635% 15/1/2059	2,985,790	0.19
USD 22,000,000	United States Treasury Note/Bond 1.75% 15/8/2041	16,526,211	1.05	USD 4,996,000	Wells Fargo Commercial Mortgage Trust 2017-C39 3.418% 15/9/2050	4,769,539	0.30
USD 27,405,000	United States Treasury Note/Bond 2.75% 15/5/2025	26,904,537	1.70	USD 198,000	WESCO Distribution 7.125% 15/6/2025	199,185	0.01
USD 57,895,000	United States Treasury Note/Bond 2.875% 15/6/2025	56,992,652	3.60	USD 4,000	WESCO Distribution 7.25% 15/6/2028	4,027	0.00
USD 57,490,000	United States Treasury Note/Bond 3.125% 15/8/2025	56,964,506	3.60	USD 66,000	Western Midstream Operating 4.65% 1/7/2026	62,793	0.00
USD 59,000	Uniti / Uniti Finance / CSL Capital 4.75% 15/4/2028	49,389	0.00	USD 202,000	Western Midstream Operating 4.75% 15/8/2028	194,327	0.01

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,770,672	WFRBS Commercial Mortgage Trust 2014-C21 3.393% 15/8/2047	1,756,389	0.11	USD 1,700,000	Enel Finance America 0% 21/11/2022	1,687,168	0.11
USD 70,000	William Carter 5.625% 15/3/2027	67,967	0.00	USD 2,000,000	Enel Finance America 0% 8/9/2023	1,920,268	0.12
USD 780,000	Workday 3.5% 1/4/2027	747,369	0.05	USD 1,400,000	General Motors Financial 0% 14/11/2022	1,390,191	0.09
USD 243,000	WR Grace 4.875% 15/6/2027	225,050	0.01	USD 5,590,000	HSBC USA 0% 14/6/2023	5,407,229	0.34
USD 85,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	76,786	0.01	USD 3,000,000	HSBC USA 0% 23/8/2023	2,873,238	0.18
USD 677,000	Zayo 4% 1/3/2027	577,567	0.04			18,270,412	1.15
USD 154,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	133,683	0.01	Total Commercial Paper		21,211,525	1.34
		1,025,444,083	64.81	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,472,604,904	93.07
Uruguay				Total Portfolio		1,472,604,904	93.07
USD 122,188	Uruguay Government International Bond 4.375% 23/1/2031	125,040	0.01	Other Net Assets		109,651,915	6.93
Total Bonds		1,451,393,379	91.73	Total Net Assets (USD)		1,582,256,819	100.00
COMMERCIAL PAPER							
Australia							
USD 3,000,000	National Australia Bank 0% 15/3/2023	2,941,113	0.19				
United States							
USD 5,000,000	Enel Finance America 0% 20/9/2022	4,992,318	0.31				

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
CAD	412,060	USD	321,005	State Street	21/9/2022	(7,285)
EUR	2,395,367	USD	2,536,951	Morgan Stanley	21/9/2022	(137,427)
EUR	1,790,000	USD	1,847,681	State Street	21/9/2022	(54,574)
EUR	1,790,000	USD	1,847,702	JP Morgan	21/9/2022	(54,595)
EUR	1,011,000	USD	1,036,309	HSBC Bank	21/9/2022	(23,555)
GBP	4,345,000	USD	5,322,343	BNY Mellon	21/9/2022	(276,580)
				Royal Bank of Canada		
GBP	1,815,032	USD	2,221,311	Canada	21/9/2022	(113,550)
GBP	1,811,000	USD	2,136,125	Toronto-Dominion	21/9/2022	(33,047)
USD	388,977	GBP	310,000	Toronto-Dominion	21/9/2022	28,980
USD	119,113,530	GBP	95,973,000	HSBC Bank	21/9/2022	7,661,971
USD	322,943	CAD	413,000	JP Morgan	21/9/2022	8,508
USD	142,072,603	EUR	134,152,000	BNP Paribas	21/9/2022	7,687,778
USD	3,144,069	GBP	2,588,000	State Street	21/9/2022	138,675

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	2,209,059	EUR	2,157,000	RBS	21/9/2022	48,316
USD	112,665	EUR	111,590	RBS	14/12/2022	230
Net unrealised appreciation						14,873,845
EUR Hedged Share Class						
EUR	175,750,350	USD	179,589,418	BNY Mellon	15/9/2022	(3,603,258)
USD	2,835,245	EUR	2,815,748	BNY Mellon	15/9/2022	15,756
Net unrealised depreciation						(3,587,502)
SGD Hedged Share Class						
SGD	1,217,689	USD	877,198	BNY Mellon	15/9/2022	(5,703)
Net unrealised depreciation						(5,703)
Total net unrealised appreciation (USD underlying exposure - USD 447,634,595)						11,280,640

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(262)	EUR	Euro BOBL	September 2022	32,297,551	387,927
(2)	EUR	Euro Bund	September 2022	296,568	5,562
(107)	EUR	Euro Schatz	September 2022	11,631,630	63,157
(24)	JPY	Japanese 10 Year Bond (OSE)	September 2022	25,854,398	(71,971)
(8)	USD	US Long Bond (CBT)	December 2022	1,090,250	6,673
(275)	USD	US Treasury 10 Year Note (CBT)	December 2022	32,205,078	145,790

US Dollar Short Duration Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(3)	USD	US Treasury 10 Year Note (CBT)	December 2022	351,328	1,484
(237)	USD	US Ultra 10 Year Note	December 2022	29,732,391	151,588
(86)	USD	US Ultra Bond (CBT)	December 2022	12,956,438	(36,969)
3,165	USD	US Treasury 2 Year Note (CBT)	December 2022	659,482,144	(849,877)
(8)	USD	US Treasury 2 Year Note (CBT)	December 2022	1,666,937	2,898
(1,397)	USD	US Treasury 5 Year Note (CBT)	December 2022	154,925,116	430,780
(126)	USD	US Treasury 5 Year Note (CBT)	December 2022	13,973,203	45,477
Total				976,463,032	282,519

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 34,540,000	Fund receives default protection on CDX.NA.IG.38.V1; and pays Fixed 1%	Bank of America	20/6/2027	150,133	(135,358)
CDS	USD (3,969,900)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(40,895)	(40,692)
IRS	USD 35,755,000	Fund receives Fixed 2.95053%; and pays Floating USD SOFR 1 Day	Bank of America	30/6/2024	(389,162)	(389,162)
IRS	USD 35,755,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.77909%	Bank of America	30/11/2026	515,491	515,491
Total (USD underlying exposure - USD 109,235,786)					235,567	(49,721)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

To Be Announced Securities Contracts as at 31 August 2022

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 15,230,000	Fannie Mae or Freddie Mac 4.5% TBA	15,194,602	0.96
Total TBA			
(USD underlying exposure - USD 15,194,602)		15,194,602	0.96

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Flexible Equity Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				747,809	EQT	35,147,023	2.28
FUNDS				237,159	Fidelity National Information Services	22,100,847	1.43
	Ireland			30,705	First Citizens BancShares	25,229,991	1.63
110,844	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	11,086,125	0.72	120,557	FleetCor Technologies	25,945,072	1.68
Total Funds		11,086,125	0.72	475,231	Fortive	30,410,032	1.97
COMMON STOCKS (SHARES)				407,820	Fox	14,057,555	0.91
	Bermuda			703,864	General Motors	27,443,657	1.78
611,562	Axalta Coating Systems [*]	15,637,640	1.01	60,454	Humana	29,483,416	1.91
	Denmark			240,778	Intercontinental Exchange	24,455,821	1.58
183,879	Novo Nordisk	19,709,990	1.27	192,841	JPMorgan Chase	22,084,151	1.43
	France			131,387	Laboratory of America	30,020,616	1.94
762,858	Sanofi	31,704,378	2.05	320,262	Las Vegas Sands	12,093,093	0.78
	Jersey			146,911	Meta Platforms	24,285,858	1.57
170,540	Aptiv	16,219,207	1.05	355,592	Microsoft	94,519,910	6.12
	Taiwan			406,370	Mondelez International	25,406,252	1.65
328,774	Taiwan Semiconductor Manufacturing	27,748,526	1.80	255,250	Monster Beverage	22,796,378	1.48
	United Kingdom			285,913	Morgan Stanley	24,222,549	1.57
444,610	BP	13,542,820	0.88	117,711	Norfolk Southern	28,757,386	1.86
406,494	Unilever	18,607,263	1.20	326,692	Otis Worldwide	23,740,707	1.54
		32,150,083	2.08	230,760	Progressive	28,743,466	1.86
	United States			58,350	Quanta Services	8,228,517	0.53
306,390	Alphabet	34,036,865	2.20	211,600	Reinsurance of America	26,534,640	1.72
327,510	Alphabet	36,071,951	2.34	358,065	Ross Stores	30,883,106	2.00
566,750	Amazon.com	73,592,488	4.76	364,195	Sealed Air	19,819,492	1.28
174,705	Analog Devices	26,499,254	1.71	83,167	UnitedHealth	43,698,437	2.83
417,801	Apple	66,896,207	4.33	58,743	Veeva Systems	12,099,883	0.78
216,166	Applied Materials	20,341,221	1.32	197,841	Visa	39,995,537	2.59
837,340	Avantor	21,117,715	1.37	169,370	World Wrestling Entertainment	11,427,394	0.74
373,980	Bath & Body Works	13,945,714	0.90			1,389,246,687	89.93
133,602	Berkshire Hathaway	38,210,172	2.47	Total Common Stocks (Shares)		1,532,416,511	99.19
166,820	Capital One Financial	17,879,768	1.16	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,543,502,636	99.91
148,235	Caterpillar	27,602,839	1.79				
262,847	CBRE	20,851,653	1.35	Other Transferable Securities			
190,881	CH Robinson Worldwide	21,750,890	1.41	COMMON STOCKS (SHARES)			
310,187	Ciena	16,021,159	1.04	United States			
1,138,073	Comcast	41,300,669	2.67	28,100	World Access	-	0.00
258,855	ConocoPhillips	28,031,408	1.81	Total Common Stocks (Shares)		-	0.00
763,134	Corteva	46,871,690	3.03	Total Other Transferable Securities		-	0.00
125,545	Dollar General	29,873,433	1.94	Total Portfolio		1,543,502,636	99.91
164,976	Dollar Tree	22,590,164	1.46	Other Net Assets		1,404,597	0.09
45,068	Elevance Health	22,130,641	1.43	Total Net Assets (USD)		1,544,907,233	100.00

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

US Flexible Equity Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
CNH Hedged Share Class						
CNY	83,214	USD	12,312	BNY Mellon	15/9/2022	(249)
USD	1,061	CNY	7,284	BNY Mellon	15/9/2022	6
Net unrealised depreciation						(243)
EUR Hedged Share Class						
EUR	122,607,155	USD	125,269,444	BNY Mellon	15/9/2022	(2,497,798)
USD	15,918,129	EUR	15,846,157	BNY Mellon	15/9/2022	50,958
Net unrealised depreciation						(2,446,840)
JPY Hedged Share Class						
JPY	858,624	USD	6,386	BNY Mellon	15/9/2022	(194)
USD	558	JPY	76,536	BNY Mellon	15/9/2022	7
Net unrealised depreciation						(187)
Total net unrealised depreciation (USD underlying exposure - USD 138,528,580)						(2,447,270)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	22.37
Technology	17.49
Financials	17.36
Communications	16.23
Consumer Cyclical	9.91
Industrial	9.85
Energy	4.97
Basic Materials	1.01
Investment Funds	0.72
Other Net Assets	0.09
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Government Mortgage Impact Fund⁽²⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 6,114	Fannie Mae Pool 3.5% 1/8/2036	6,031	0.01
BONDS				USD 5,373	Fannie Mae Pool 3.5% 1/8/2036	5,307	0.00
United States				USD 47,841	Fannie Mae Pool 3.5% 1/1/2042	46,778	0.05
USD 232	Alternative Loan Trust 2004-12CB 5% 25/7/2019***	230	0.00	USD 9,599	Fannie Mae Pool 3.5% 1/4/2042	9,378	0.01
USD 2,999,963	BANK 2017-BNK9 0.907% 15/11/2054	96,959	0.10	USD 4,094	Fannie Mae Pool 3.5% 1/5/2042	3,995	0.00
USD 1,000	Capital One Multi-Asset Execution Trust 2.29% 15/7/2025	1,000	0.00	USD 4,738	Fannie Mae Pool 3.5% 1/6/2042	4,621	0.00
USD 858,287	CSAIL 2018-C14 Commercial Mortgage Trust 0.727% 15/11/2051	24,723	0.02	USD 3,775	Fannie Mae Pool 3.5% 1/6/2042	3,689	0.00
USD 4,425	CSFB Mortgage-Backed Pass-Through Certificates Series 2004-1 5% 25/2/2019***	4,407	0.00	USD 11,311	Fannie Mae Pool 3.5% 1/7/2042	11,052	0.01
USD 14,699	Fannie Mae Pool 2% 1/10/2031	13,815	0.01	USD 267,744	Fannie Mae Pool 3.5% 1/11/2046	259,576	0.25
USD 73,220	Fannie Mae Pool 2% 1/11/2031	68,816	0.07	USD 121,791	Fannie Mae Pool 3.5% 1/4/2047	118,574	0.12
USD 4,592	Fannie Mae Pool 2% 1/11/2031	4,315	0.00	USD 53,859	Fannie Mae Pool 3.5% 1/5/2047	52,416	0.05
USD 24,421	Fannie Mae Pool 2% 1/11/2031	22,953	0.02	USD 54,722	Fannie Mae Pool 3.5% 1/9/2047	53,207	0.05
USD 97,380	Fannie Mae Pool 2% 1/11/2031	91,541	0.09	USD 154,267	Fannie Mae Pool 3.5% 1/4/2048	151,893	0.15
USD 20,141	Fannie Mae Pool 2% 1/12/2031	18,931	0.02	USD 195,937	Fannie Mae Pool 3.5% 1/9/2049	189,743	0.19
USD 3,362,630	Fannie Mae Pool 2% 1/5/2051	2,892,187	2.84	USD 8,142	Fannie Mae Pool 4% 1/8/2031	8,145	0.01
USD 1,153,403	Fannie Mae Pool 2% 1/8/2051	1,002,175	0.99	USD 16,041	Fannie Mae Pool 4% 1/8/2031	16,099	0.02
USD 768,160	Fannie Mae Pool 2% 1/8/2051	663,786	0.65	USD 50,520	Fannie Mae Pool 4% 1/10/2033	51,665	0.05
USD 970,740	Fannie Mae Pool 2% 1/8/2051	839,251	0.83	USD 36,872	Fannie Mae Pool 4% 1/10/2033	37,056	0.04
USD 906,151	Fannie Mae Pool 2% 1/8/2051	788,618	0.78	USD 72,702	Fannie Mae Pool 4% 1/10/2033	74,691	0.07
USD 407,510	Fannie Mae Pool 2% 1/9/2051	352,387	0.35	USD 129,381	Fannie Mae Pool 4% 1/1/2036	130,314	0.13
USD 582,452	Fannie Mae Pool 2% 1/9/2051	506,354	0.50	USD 20,585	Fannie Mae Pool 4% 1/1/2041	20,571	0.02
USD 313,387	Fannie Mae Pool 2% 1/9/2051	270,983	0.27	USD 27,703	Fannie Mae Pool 4% 1/4/2042	27,786	0.03
USD 302,093	Fannie Mae Pool 2% 1/9/2051	262,479	0.26	USD 20,458	Fannie Mae Pool 4% 1/11/2046	20,298	0.02
USD 472,915	Fannie Mae Pool 2% 1/10/2051	408,528	0.40	USD 9,349	Fannie Mae Pool 4% 1/8/2047	9,314	0.01
USD 53,994	Fannie Mae Pool 2% 1/11/2051	46,943	0.05	USD 20,021	Fannie Mae Pool 4.5% 1/7/2024	20,313	0.02
USD 1,885,711	Fannie Mae Pool 2.5% 1/9/2050	1,696,728	1.67	USD 58,454	Fannie Mae Pool 4.5% 1/2/2026	59,274	0.06
USD 4,944,413	Fannie Mae Pool 2.5% 1/11/2050	4,448,352	4.37	USD 93,388	Fannie Mae Pool 4.5% 1/11/2039	95,668	0.09
USD 476,331	Fannie Mae Pool 2.5% 1/5/2051	431,519	0.42	USD 13,692	Fannie Mae Pool 4.5% 1/7/2040	14,027	0.01
USD 833,348	Fannie Mae Pool 2.5% 1/5/2051	752,604	0.74	USD 20,614	Fannie Mae Pool 4.5% 1/3/2041	21,121	0.02
USD 5,645,031	Fannie Mae Pool 2.5% 1/9/2051	5,066,971	4.98	USD 24,862	Fannie Mae Pool 4.5% 1/6/2041	25,462	0.02
USD 58,969	Fannie Mae Pool 2.5% 1/11/2051	53,255	0.05	USD 69,721	Fannie Mae Pool 4.5% 1/6/2041	71,249	0.07
USD 37,237	Fannie Mae Pool 2.5% 1/11/2051	33,734	0.03	USD 5,701	Fannie Mae Pool 4.5% 1/7/2041	5,840	0.01
USD 10,384	Fannie Mae Pool 3% 1/10/2036	10,028	0.01	USD 12,964	Fannie Mae Pool 4.5% 1/10/2041	13,277	0.01
USD 84,770	Fannie Mae Pool 3% 1/11/2036	81,855	0.08	USD 32,388	Fannie Mae Pool 4.5% 1/10/2041	33,181	0.03
USD 34,297	Fannie Mae Pool 3% 1/11/2036	33,119	0.03	USD 3,357	Fannie Mae Pool 4.5% 1/11/2045	3,375	0.00
USD 944	Fannie Mae Pool 3% 1/12/2036	913	0.00	USD 43,101	Fannie Mae Pool 4.5% 1/9/2046	44,447	0.04
USD 104,487	Fannie Mae Pool 3% 1/7/2043	99,710	0.10	USD 22,936	Fannie Mae Pool 4.5% 1/9/2047	23,264	0.02
USD 4,282	Fannie Mae Pool 3.5% 1/11/2027	4,220	0.00	USD 18,125	Fannie Mae Pool 4.5% 1/10/2047	18,411	0.02
USD 21,243	Fannie Mae Pool 3.5% 1/12/2028	20,992	0.02	USD 28,124	Fannie Mae Pool 4.5% 1/10/2047	28,483	0.03
USD 14,672	Fannie Mae Pool 3.5% 1/12/2028	14,467	0.01	USD 11,984	Fannie Mae Pool 4.5% 1/11/2047	12,033	0.01
USD 10,987	Fannie Mae Pool 3.5% 1/7/2036	10,836	0.01	USD 26,109	Fannie Mae Pool 4.5% 1/12/2047	26,442	0.03
USD 11,576	Fannie Mae Pool 3.5% 1/7/2036	11,441	0.01	USD 36,952	Fannie Mae Pool 4.5% 1/2/2048	37,434	0.04
USD 8,256	Fannie Mae Pool 3.5% 1/8/2036	8,151	0.01	USD 22,849	Fannie Mae Pool 4.5% 1/3/2048	23,036	0.02
USD 6,468	Fannie Mae Pool 3.5% 1/8/2036	6,383	0.01	USD 30,536	Fannie Mae Pool 4.5% 1/3/2048	30,958	0.03
USD 6,708	Fannie Mae Pool 3.5% 1/8/2036	6,617	0.01	USD 30,165	Fannie Mae Pool 4.5% 1/5/2048	30,550	0.03
				USD 18,902	Fannie Mae Pool 4.5% 1/7/2048	19,277	0.02
				USD 21,068	Fannie Mae Pool 4.5% 1/7/2048	21,337	0.02
				USD 58	Fannie Mae Pool 5% 1/1/2023	60	0.00
				USD 31,029	Fannie Mae Pool 5% 1/6/2026	31,833	0.03
				USD 1,504	Fannie Mae Pool 5% 1/5/2035	1,574	0.00
				USD 16,096	Fannie Mae Pool 5% 1/9/2035	16,710	0.02
				USD 54,179	Fannie Mae Pool 5% 1/6/2039	56,738	0.06
				USD 126,416	Fannie Mae Pool 5% 1/1/2044	128,354	0.13

***This security is in default, see Note 2(b).

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Government Mortgage Impact Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 40,697	Fannie Mae Pool 5% 1/3/2044	41,851	0.04	USD 58,932	Freddie Mac Gold Pool 3% 1/1/2043	56,298	0.06
USD 7,944	Fannie Mae Pool 5% 1/8/2048	8,148	0.01	USD 48,564	Freddie Mac Gold Pool 3% 1/8/2043	46,417	0.05
USD 8,761	Fannie Mae Pool 5% 1/9/2048	8,998	0.01	USD 38,025	Freddie Mac Gold Pool 3.5% 1/12/2041	37,457	0.04
USD 21,089	Fannie Mae Pool 5% 1/9/2048	21,634	0.02	USD 79,134	Freddie Mac Gold Pool 3.5% 1/3/2042	77,400	0.08
USD 86,450	Fannie Mae Pool 5% 1/5/2049	88,661	0.09	USD 48,758	Freddie Mac Gold Pool 3.5% 1/4/2042	48,022	0.05
USD 360	Fannie Mae Pool 5.5% 1/11/2023	360	0.00	USD 20,456	Freddie Mac Gold Pool 3.5% 1/8/2042	20,008	0.02
USD 69,131	Fannie Mae Pool 5.5% 1/4/2034	73,288	0.07	USD 67,965	Freddie Mac Gold Pool 3.5% 1/8/2042	67,031	0.07
USD 260,953	Fannie Mae Pool 5.5% 1/5/2034	276,824	0.27	USD 7,681	Freddie Mac Gold Pool 3.5% 1/10/2042	7,484	0.01
USD 124,808	Fannie Mae Pool 5.5% 1/6/2036	131,389	0.13	USD 16,089	Freddie Mac Gold Pool 4% 1/8/2040	16,184	0.02
USD 44,167	Fannie Mae Pool 5.5% 1/1/2039	46,971	0.05	USD 1,296	Freddie Mac Gold Pool 4% 1/4/2041	1,303	0.00
USD 7,919	Fannie Mae Pool 5.5% 1/3/2040	8,417	0.01	USD 13,782	Freddie Mac Gold Pool 4% 1/10/2041	13,862	0.01
USD 8,946	Fannie Mae Pool 6% 1/12/2032	9,660	0.01	USD 24,430	Freddie Mac Gold Pool 4% 1/2/2042	24,569	0.02
USD 140,190	Fannie Mae Pool 6% 1/5/2037	151,420	0.15	USD 18,937	Freddie Mac Gold Pool 4% 1/4/2044	19,025	0.02
USD 14,682	Fannie Mae Pool 6% 1/2/2038	15,858	0.02	USD 19,840	Freddie Mac Gold Pool 4% 1/12/2045	20,027	0.02
USD 5,594	Fannie Mae Pool 6% 1/3/2038	6,043	0.01	USD 1,675	Freddie Mac Gold Pool 4.5% 1/10/2024	1,700	0.00
USD 15,900	Fannie Mae Pool 6% 1/5/2038	17,173	0.02	USD 10,555	Freddie Mac Gold Pool 4.5% 1/3/2029	10,755	0.01
USD 4,245	Fannie Mae Pool 6% 1/10/2038	4,508	0.00	USD 42,239	Freddie Mac Gold Pool 4.5% 1/8/2030	43,036	0.04
USD 7,509	Fannie Mae Pool 6% 1/12/2038	8,111	0.01	USD 15,670	Freddie Mac Gold Pool 4.5% 1/12/2039	16,064	0.02
USD 46,191	Fannie Mae Pool 6% 1/9/2039	49,893	0.05	USD 40,864	Freddie Mac Gold Pool 4.5% 1/5/2041	41,786	0.04
USD 28,360	Fannie Mae Pool 6.5% 1/10/2039	30,359	0.03	USD 46,269	Freddie Mac Gold Pool 4.5% 1/5/2041	47,433	0.05
USD 8,656	Fannie Mae Pool 6.5% 1/10/2039	9,332	0.01	USD 108,519	Freddie Mac Gold Pool 4.5% 1/12/2043	111,349	0.11
USD 83,277	Fannie Mae Pool 6.5% 1/5/2040	89,715	0.09	USD 62,278	Freddie Mac Gold Pool 4.5% 1/9/2048	62,550	0.06
USD 339,452	Fannie Mae REMICS 3% 25/2/2043	46,350	0.05	USD 414,744	Freddie Mac Gold Pool 5% 1/9/2043	427,554	0.42
USD 450,000	Fannie Mae REMICS 3% 25/10/2057	385,333	0.38	USD 16,708	Freddie Mac Gold Pool 5% 1/11/2048	17,161	0.02
USD 209,506	Fannie Mae REMICS 3.5% 25/7/2046	36,070	0.04	USD 1,059	Freddie Mac Gold Pool 5.5% 1/7/2028	1,089	0.00
USD 379,159	Fannie Mae REMICS 3.5% 25/7/2051	62,742	0.06	USD 21,753	Freddie Mac Gold Pool 5.5% 1/2/2035	23,083	0.02
USD 520,100	Fannie Mae REMICS 3.606% 25/6/2049	66,864	0.07	USD 28,903	Freddie Mac Gold Pool 5.5% 1/7/2037	30,753	0.03
USD 28,391	Fannie Mae REMICS 3.656% 25/5/2039	2,736	0.00	USD 12,249	Freddie Mac Gold Pool 5.5% 1/3/2040	13,033	0.01
USD 142,691	Fannie Mae REMICS 3.656% 25/9/2046	13,527	0.01	USD 3,371	Freddie Mac Gold Pool 6% 1/6/2036	3,565	0.00
USD 1,715,282	Fannie Mae REMICS 3.656% 25/3/2049	208,912	0.21				
USD 411,351	Fannie Mae REMICS 3.656% 25/7/2049	50,707	0.05				
USD 985,517	Fannie Mae REMICS 3.806% 25/9/2045	90,343	0.09				
USD 258,749	Fannie Mae REMICS 4% 25/5/2050	50,363	0.05				
USD 341,172	Fannie Mae REMICS 4% 25/5/2050	66,406	0.07				
USD 186,219	Fannie Mae REMICS 4.382% 25/5/2048	178,024	0.17				
USD 335,693	Fannie Mae REMICS 4.5% 25/9/2047	60,893	0.06				
USD 613,108	Fannie Mae REMICS 6% 25/10/2045	142,363	0.14				
USD 735,993	Fannie Mae REMICS 6% 25/10/2045	170,457	0.17				
USD 674,074	Fannie Mae-Aces 1.937% 25/1/2058	98,527	0.10				

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Government Mortgage Impact Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 25,579	Freddie Mac Gold Pool 6% 1/12/2036	27,644	0.03	USD 939,573	Freddie Mac REMICS 3.506% 25/12/2049	105,674	0.10
USD 11,864	Freddie Mac Gold Pool 6% 1/3/2037	12,359	0.01	USD 526,912	Freddie Mac REMICS 3.656% 25/7/2049	64,747	0.06
USD 11,211	Freddie Mac Gold Pool 6% 1/6/2037	12,067	0.01	USD 122,047	Freddie Mac REMICS 3.759% 15/10/2042	16,472	0.02
USD 2,434	Freddie Mac Gold Pool 6% 1/8/2037	2,631	0.00	USD 341,816	Freddie Mac REMICS 4% 15/9/2054	337,149	0.33
USD 4,962	Freddie Mac Gold Pool 6% 1/10/2037	5,333	0.00	USD 106,930	Freddie Mac REMICS 5% 15/12/2045	20,528	0.02
USD 5,546	Freddie Mac Gold Pool 6% 1/11/2037	5,839	0.01	USD 90,740	Ginnie Mae I Pool 3% 15/2/2045	86,441	0.08
USD 30,127	Freddie Mac Gold Pool 6% 1/4/2038	31,303	0.03	USD 44,698	Ginnie Mae I Pool 3.5% 15/1/2042	44,367	0.04
USD 1,506	Freddie Mac Gold Pool 6% 1/7/2038	1,571	0.00	USD 47,040	Ginnie Mae I Pool 3.5% 15/9/2042	46,699	0.05
USD 3,897	Freddie Mac Gold Pool 6% 1/9/2038	4,212	0.00	USD 33,236	Ginnie Mae I Pool 3.5% 15/9/2042	32,995	0.03
USD 59,804	Freddie Mac Gold Pool 6% 1/12/2038	64,632	0.06	USD 56,526	Ginnie Mae I Pool 4% 15/1/2041	57,457	0.06
USD 1,410	Freddie Mac Gold Pool 6% 1/1/2039	1,466	0.00	USD 31,000	Ginnie Mae I Pool 4% 15/3/2041	31,515	0.03
USD 3,971	Freddie Mac Gold Pool 6% 1/2/2039	4,291	0.00	USD 60,695	Ginnie Mae I Pool 4.5% 15/5/2040	62,580	0.06
USD 12,090	Freddie Mac Gold Pool 6% 1/11/2039	13,065	0.01	USD 38,636	Ginnie Mae I Pool 4.5% 15/5/2040	39,851	0.04
USD 4,428	Freddie Mac Gold Pool 6% 1/12/2039	4,728	0.00	USD 59,122	Ginnie Mae I Pool 4.5% 15/7/2040	60,868	0.06
USD 824	Freddie Mac Gold Pool 6% 1/5/2040	856	0.00	USD 210,008	Ginnie Mae I Pool 5% 15/12/2034	220,484	0.22
USD 600,000	Freddie Mac Multiclass Certificates Series 2020-P003 1.783% 25/6/2034	502,625	0.49	USD 102,997	Ginnie Mae I Pool 5% 15/9/2035	107,817	0.11
USD 595,475	Freddie Mac Multifamily Structured Pass Through Certificates 1.015% 25/6/2029	29,108	0.03	USD 168,501	Ginnie Mae I Pool 5% 15/7/2037	175,977	0.17
USD 411,282	Freddie Mac Multifamily Structured Pass Through Certificates 1.025% 25/9/2030	24,136	0.02	USD 60,833	Ginnie Mae I Pool 5.5% 15/7/2038	65,717	0.06
USD 303,953	Freddie Mac Multifamily Structured Pass Through Certificates 1.529% 25/7/2030	26,176	0.03	USD 62,955	Ginnie Mae I Pool 5.5% 15/12/2040	68,453	0.07
USD 174,439	Freddie Mac Multifamily Structured Pass Through Certificates 1.814% 25/4/2030	17,417	0.02	USD 118	Ginnie Mae I Pool 6.5% 15/9/2036	120	0.00
USD 2,203,993	Freddie Mac Pool 2% 1/5/2051	1,909,318	1.88	USD 438	Ginnie Mae I Pool 6.5% 15/9/2036	483	0.00
USD 4,626,696	Freddie Mac Pool 2.5% 1/2/2051	4,176,418	4.11	USD 20,800	Ginnie Mae I Pool 6.5% 15/5/2038	21,322	0.02
USD 93,300	Freddie Mac Pool 2.5% 1/11/2051	84,090	0.08	USD 45,198	Ginnie Mae I Pool 6.5% 15/5/2038	47,306	0.05
USD 95,922	Freddie Mac Pool 3.5% 1/3/2046	93,757	0.09	USD 16,449	Ginnie Mae I Pool 6.5% 15/10/2038	17,450	0.02
USD 62,121	Freddie Mac Pool 3.5% 1/10/2049	59,602	0.06	USD 22,534	Ginnie Mae I Pool 6.5% 15/12/2038	24,195	0.02
USD 92,968	Freddie Mac Pool 4% 1/4/2048	93,803	0.09	USD 353	Ginnie Mae I Pool 6.5% 15/12/2038	391	0.00
USD 937	Freddie Mac Pool 4% 1/4/2048	941	0.00	USD 235,561	Ginnie Mae II Pool 2.5% 20/11/2040	215,602	0.21
USD 27,162	Freddie Mac Pool 4% 1/8/2048	27,231	0.03	USD 15,684	Ginnie Mae II Pool 2.5% 20/1/2041	14,610	0.01
USD 242,970	Freddie Mac REMICS 3% 25/11/2051	31,662	0.03	USD 17,934	Ginnie Mae II Pool 2.5% 20/3/2041	16,872	0.02
USD 451,036	Freddie Mac REMICS 3% 25/11/2051	62,602	0.06	USD 106,753	Ginnie Mae II Pool 2.5% 20/10/2045	97,498	0.10
USD 273,653	Freddie Mac REMICS 3% 25/12/2051	40,875	0.04	USD 293,900	Ginnie Mae II Pool 2.5% 20/11/2045	268,450	0.26
				USD 18,102	Ginnie Mae II Pool 2.5% 20/1/2046	16,508	0.02
				USD 16,501	Ginnie Mae II Pool 2.5% 20/1/2046	14,916	0.01
				USD 12,963	Ginnie Mae II Pool 2.5% 20/1/2046	11,769	0.01
				USD 26,700	Ginnie Mae II Pool 2.5% 20/2/2046	24,116	0.02
				USD 22,949	Ginnie Mae II Pool 2.5% 20/3/2046	20,801	0.02
				USD 1,376,419	Ginnie Mae II Pool 2.5% 20/6/2050	1,260,335	1.24

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Government Mortgage Impact Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 914,666	Ginnie Mae II Pool 2.5% 20/7/2050	831,849	0.82	USD 1,020,420	Ginnie Mae II Pool 3% 20/8/2050	964,539	0.95
USD 829,929	Ginnie Mae II Pool 2.5% 20/7/2050	759,436	0.75	USD 740,812	Ginnie Mae II Pool 3% 20/8/2050	699,425	0.69
USD 875,790	Ginnie Mae II Pool 2.5% 20/7/2050	800,739	0.79	USD 61,434	Ginnie Mae II Pool 3% 20/9/2050	58,147	0.06
USD 638,134	Ginnie Mae II Pool 2.5% 20/8/2050	590,230	0.58	USD 91,969	Ginnie Mae II Pool 3% 20/9/2050	86,740	0.09
USD 948,514	Ginnie Mae II Pool 2.5% 20/8/2050	877,310	0.86	USD 30,759	Ginnie Mae II Pool 3% 20/9/2050	28,850	0.03
USD 1,456,753	Ginnie Mae II Pool 2.5% 20/8/2050	1,331,917	1.31	USD 70,564	Ginnie Mae II Pool 3% 20/9/2050	66,088	0.06
USD 39,300	Ginnie Mae II Pool 2.5% 20/9/2050	35,622	0.03	USD 43,377	Ginnie Mae II Pool 3% 20/9/2050	40,203	0.04
USD 33,345	Ginnie Mae II Pool 2.5% 20/9/2050	30,287	0.03	USD 32,786	Ginnie Mae II Pool 3% 20/9/2050	30,833	0.03
USD 59,159	Ginnie Mae II Pool 2.5% 20/9/2050	53,476	0.05	USD 278,858	Ginnie Mae II Pool 3% 20/10/2050	263,920	0.26
USD 138,640	Ginnie Mae II Pool 2.5% 20/10/2050	126,607	0.12	USD 127,030	Ginnie Mae II Pool 3% 20/10/2050	120,252	0.12
USD 321,728	Ginnie Mae II Pool 2.5% 20/11/2050	293,920	0.29	USD 207,443	Ginnie Mae II Pool 3% 20/10/2050	196,130	0.19
USD 20,413	Ginnie Mae II Pool 2.5% 20/1/2051	18,614	0.02	USD 131,076	Ginnie Mae II Pool 3% 20/10/2050	123,595	0.12
USD 22,188	Ginnie Mae II Pool 2.5% 20/1/2051	20,109	0.02	USD 202,366	Ginnie Mae II Pool 3% 20/10/2050	191,300	0.19
USD 2,427,473	Ginnie Mae II Pool 2.5% 20/3/2051	2,246,116	2.21	USD 229,461	Ginnie Mae II Pool 3% 20/10/2050	217,063	0.21
USD 2,502,234	Ginnie Mae II Pool 2.5% 20/3/2051	2,312,404	2.27	USD 490,372	Ginnie Mae II Pool 3% 20/11/2050	463,860	0.46
USD 628,107	Ginnie Mae II Pool 2.5% 20/4/2051	583,455	0.57	USD 422,016	Ginnie Mae II Pool 3% 20/11/2050	399,048	0.39
USD 19,310	Ginnie Mae II Pool 2.5% 20/4/2051	17,643	0.02	USD 275,986	Ginnie Mae II Pool 3% 20/11/2050	260,227	0.26
USD 17,413	Ginnie Mae II Pool 2.5% 20/4/2051	15,907	0.02	USD 24,872	Ginnie Mae II Pool 3% 20/12/2050	23,340	0.02
USD 659,663	Ginnie Mae II Pool 2.5% 20/4/2051	612,772	0.60	USD 25,154	Ginnie Mae II Pool 3% 20/12/2050	23,546	0.02
USD 2,925,728	Ginnie Mae II Pool 2.5% 20/8/2051	2,675,589	2.63	USD 18,955	Ginnie Mae II Pool 3% 20/12/2050	17,918	0.02
USD 8,392,398	Ginnie Mae II Pool 2.5% 20/9/2051	7,577,422	7.45	USD 14,406	Ginnie Mae II Pool 3% 20/12/2050	13,635	0.01
USD 2,369,190	Ginnie Mae II Pool 2.5% 20/9/2051	2,138,711	2.10	USD 22,424	Ginnie Mae II Pool 3% 20/1/2051	21,229	0.02
USD 108,163	Ginnie Mae II Pool 2.5% 20/10/2051	98,781	0.10	USD 22,155	Ginnie Mae II Pool 3% 20/1/2051	20,799	0.02
USD 77,453	Ginnie Mae II Pool 3% 20/10/2045	73,212	0.07	USD 15,190	Ginnie Mae II Pool 3% 20/1/2051	14,209	0.01
USD 163,453	Ginnie Mae II Pool 3% 20/11/2045	154,598	0.15	USD 20,341	Ginnie Mae II Pool 3% 20/2/2051	19,077	0.02
USD 16,484	Ginnie Mae II Pool 3% 20/6/2046	15,430	0.01	USD 19,930	Ginnie Mae II Pool 3% 20/2/2051	18,830	0.02
USD 463,932	Ginnie Mae II Pool 3% 20/6/2050	438,775	0.43	USD 21,130	Ginnie Mae II Pool 3% 20/2/2051	19,837	0.02
USD 1,344,753	Ginnie Mae II Pool 3% 20/6/2050	1,245,223	1.22	USD 33,948	Ginnie Mae II Pool 3% 20/3/2051	31,870	0.03
USD 1,518,191	Ginnie Mae II Pool 3% 20/6/2050	1,402,947	1.38	USD 18,421	Ginnie Mae II Pool 3% 20/4/2051	17,439	0.02
USD 1,651,192	Ginnie Mae II Pool 3% 20/6/2050	1,552,151	1.53	USD 20,626	Ginnie Mae II Pool 3% 20/4/2051	19,514	0.02
USD 774,960	Ginnie Mae II Pool 3% 20/7/2050	732,865	0.72	USD 36,030	Ginnie Mae II Pool 3% 20/4/2051	34,081	0.03
USD 695,146	Ginnie Mae II Pool 3% 20/7/2050	657,767	0.65	USD 30,140	Ginnie Mae II Pool 3% 20/4/2051	28,490	0.03
USD 562,185	Ginnie Mae II Pool 3% 20/8/2050	532,029	0.52	USD 32,060	Ginnie Mae II Pool 3% 20/4/2051	30,286	0.03
USD 817,370	Ginnie Mae II Pool 3% 20/8/2050	773,416	0.76	USD 16,570	Ginnie Mae II Pool 3% 20/4/2051	15,631	0.02
				USD 29,137	Ginnie Mae II Pool 3% 20/5/2051	27,542	0.03
				USD 28,416	Ginnie Mae II Pool 3% 20/6/2051	26,905	0.03
				USD 46,973	Ginnie Mae II Pool 3% 20/6/2051	44,434	0.04
				USD 1,410,252	Ginnie Mae II Pool 3% 20/8/2051	1,357,733	1.34
				USD 1,564,399	Ginnie Mae II Pool 3% 20/9/2051	1,504,914	1.48
				USD 115,100	Ginnie Mae II Pool 3% 20/9/2051	108,538	0.11
				USD 125,719	Ginnie Mae II Pool 3% 20/10/2051	118,977	0.12
				USD 88,659	Ginnie Mae II Pool 3% 20/10/2051	83,866	0.08
				USD 95,028	Ginnie Mae II Pool 3% 20/10/2051	89,823	0.09
				USD 166,200	Ginnie Mae II Pool 3% 20/10/2051	156,722	0.15
				USD 59,864	Ginnie Mae II Pool 3% 20/10/2051	56,549	0.06
				USD 1,229,821	Ginnie Mae II Pool 3% 20/10/2051	1,183,088	1.16
				USD 3,416,534	Ginnie Mae II Pool 3% 20/10/2051	3,286,830	3.23
				USD 47,679	Ginnie Mae II Pool 3.5% 20/4/2043	46,970	0.05
				USD 33,188	Ginnie Mae II Pool 3.5% 20/5/2043	32,694	0.03

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Government Mortgage Impact Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 26,266	Ginnie Mae II Pool 3.5% 20/10/2046	25,563	0.02	USD 18,261	Ginnie Mae II Pool 3.5% 20/1/2051	17,700	0.02
USD 28,022	Ginnie Mae II Pool 3.5% 20/10/2046	27,274	0.03	USD 25,095	Ginnie Mae II Pool 3.5% 20/2/2051	24,184	0.02
USD 21,714	Ginnie Mae II Pool 3.5% 20/10/2046	21,135	0.02	USD 24,332	Ginnie Mae II Pool 3.5% 20/3/2051	23,388	0.02
USD 58,026	Ginnie Mae II Pool 3.5% 20/10/2046	56,479	0.06	USD 20,498	Ginnie Mae II Pool 3.5% 20/4/2051	19,959	0.02
USD 37,154	Ginnie Mae II Pool 3.5% 20/10/2046	36,163	0.04	USD 22,366	Ginnie Mae II Pool 3.5% 20/4/2051	21,780	0.02
USD 740,995	Ginnie Mae II Pool 3.5% 20/5/2050	721,303	0.71	USD 37,347	Ginnie Mae II Pool 3.5% 20/4/2051	36,192	0.04
USD 1,277,040	Ginnie Mae II Pool 3.5% 20/5/2050	1,243,154	1.22	USD 17,596	Ginnie Mae II Pool 3.5% 20/5/2051	17,194	0.02
USD 998,422	Ginnie Mae II Pool 3.5% 20/5/2050	970,206	0.95	USD 17,867	Ginnie Mae II Pool 3.5% 20/5/2051	17,398	0.02
USD 647,334	Ginnie Mae II Pool 3.5% 20/6/2050	632,481	0.62	USD 17,167	Ginnie Mae II Pool 3.5% 20/5/2051	16,715	0.02
USD 850,494	Ginnie Mae II Pool 3.5% 20/6/2050	828,053	0.81	USD 17,641	Ginnie Mae II Pool 3.5% 20/5/2051	17,090	0.02
USD 352,095	Ginnie Mae II Pool 3.5% 20/6/2050	342,850	0.34	USD 18,065	Ginnie Mae II Pool 3.5% 20/6/2051	17,588	0.02
USD 843,126	Ginnie Mae II Pool 3.5% 20/6/2050	819,358	0.81	USD 38,122	Ginnie Mae II Pool 3.5% 20/6/2051	36,933	0.04
USD 471,433	Ginnie Mae II Pool 3.5% 20/6/2050	457,796	0.45	USD 938,045	Ginnie Mae II Pool 3.5% 20/7/2051	913,356	0.90
USD 1,052,824	Ginnie Mae II Pool 3.5% 20/6/2050	1,021,080	1.00	USD 428,019	Ginnie Mae II Pool 3.5% 20/8/2051	416,791	0.41
USD 1,166,605	Ginnie Mae II Pool 3.5% 20/8/2050	1,135,971	1.12	USD 86,779	Ginnie Mae II Pool 3.5% 20/9/2051	84,070	0.08
USD 1,076,744	Ginnie Mae II Pool 3.5% 20/8/2050	1,043,270	1.03	USD 72,136	Ginnie Mae II Pool 3.5% 20/9/2051	70,221	0.07
USD 1,391,659	Ginnie Mae II Pool 3.5% 20/8/2050	1,378,275	1.36	USD 50,034	Ginnie Mae II Pool 3.5% 20/9/2051	48,671	0.05
USD 49,462	Ginnie Mae II Pool 3.5% 20/9/2050	48,157	0.05	USD 1,291	Ginnie Mae II Pool 4% 20/4/2039	1,304	0.00
USD 44,504	Ginnie Mae II Pool 3.5% 20/9/2050	43,051	0.04	USD 8,308	Ginnie Mae II Pool 4% 20/7/2039	8,392	0.01
USD 38,845	Ginnie Mae II Pool 3.5% 20/9/2050	36,855	0.04	USD 2,015	Ginnie Mae II Pool 4% 20/9/2040	2,036	0.00
USD 27,903	Ginnie Mae II Pool 3.5% 20/9/2050	27,046	0.03	USD 66,515	Ginnie Mae II Pool 4% 20/10/2040	67,194	0.07
USD 93,245	Ginnie Mae II Pool 3.5% 20/9/2050	90,849	0.09	USD 53,856	Ginnie Mae II Pool 4% 20/12/2040	54,408	0.05
USD 121,031	Ginnie Mae II Pool 3.5% 20/10/2050	117,852	0.12	USD 46,942	Ginnie Mae II Pool 4% 20/1/2041	47,244	0.05
USD 69,153	Ginnie Mae II Pool 3.5% 20/10/2050	67,337	0.07	USD 1,936	Ginnie Mae II Pool 4% 20/2/2041	1,956	0.00
USD 194,287	Ginnie Mae II Pool 3.5% 20/10/2050	188,236	0.18	USD 24,734	Ginnie Mae II Pool 4% 20/4/2042	24,987	0.02
USD 104,564	Ginnie Mae II Pool 3.5% 20/10/2050	101,830	0.10	USD 4,440	Ginnie Mae II Pool 4% 20/8/2044	4,437	0.00
USD 21,676	Ginnie Mae II Pool 3.5% 20/12/2050	21,107	0.02	USD 9,622	Ginnie Mae II Pool 4% 20/8/2044	9,713	0.01
USD 30,484	Ginnie Mae II Pool 3.5% 20/12/2050	29,537	0.03	USD 1,634	Ginnie Mae II Pool 4% 20/8/2044	1,629	0.00
USD 21,131	Ginnie Mae II Pool 3.5% 20/1/2051	20,574	0.02	USD 6,345	Ginnie Mae II Pool 4% 20/8/2044	6,405	0.01
USD 17,296	Ginnie Mae II Pool 3.5% 20/1/2051	16,668	0.02	USD 10,135	Ginnie Mae II Pool 4% 20/10/2046	10,136	0.01
				USD 85,006	Ginnie Mae II Pool 4% 20/3/2047	85,040	0.08
				USD 15,752	Ginnie Mae II Pool 4% 20/5/2047	15,767	0.02
				USD 72,132	Ginnie Mae II Pool 4% 20/6/2047	72,110	0.07
				USD 60,150	Ginnie Mae II Pool 4% 20/11/2047	60,210	0.06
				USD 29,530	Ginnie Mae II Pool 4% 20/12/2047	29,560	0.03
				USD 832,242	Ginnie Mae II Pool 4% 20/5/2050	829,347	0.82
				USD 1,029,558	Ginnie Mae II Pool 4% 20/5/2050	1,025,713	1.01
				USD 506,240	Ginnie Mae II Pool 4% 20/8/2050	504,441	0.50
				USD 14,663	Ginnie Mae II Pool 4% 20/3/2051	15,068	0.01
				USD 27,649	Ginnie Mae II Pool 4% 20/3/2051	27,145	0.03

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Government Mortgage Impact Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 19,525	Ginnie Mae II Pool 4% 20/5/2051	19,433	0.02	USD 473,371	Government National Mortgage Association 2.5% 20/10/2050	61,106	0.06
USD 23,018	Ginnie Mae II Pool 4% 20/5/2051	22,852	0.02	USD 154,409	Government National Mortgage Association 2.5% 20/11/2050	18,762	0.02
USD 666,209	Ginnie Mae II Pool 4% 20/7/2051	663,060	0.65	USD 574,615	Government National Mortgage Association 2.5% 20/12/2050	72,560	0.07
USD 4,681	Ginnie Mae II Pool 4.5% 20/12/2039	4,770	0.00	USD 100,000	Government National Mortgage Association 3% 20/9/2046	91,478	0.09
USD 5,733	Ginnie Mae II Pool 4.5% 20/1/2040	5,926	0.01	USD 463,263	Government National Mortgage Association 3% 20/6/2051	70,044	0.07
USD 4,697	Ginnie Mae II Pool 4.5% 20/2/2040	4,855	0.00	USD 672,655	Government National Mortgage Association 3% 20/8/2051	100,025	0.10
USD 303	Ginnie Mae II Pool 4.5% 20/5/2040	313	0.00	USD 374,105	Government National Mortgage Association 3.5% 20/8/2050	64,165	0.06
USD 1,509	Ginnie Mae II Pool 4.5% 20/7/2040	1,560	0.00	USD 330,430	Government National Mortgage Association 3.832% 20/7/2047	46,245	0.05
USD 11,863	Ginnie Mae II Pool 4.5% 20/8/2040	12,262	0.01	USD 100,992	Government National Mortgage Association 6.761% 20/7/2039	107,620	0.11
USD 2,781	Ginnie Mae II Pool 4.5% 20/10/2040	2,875	0.00	USD 81,008	Tharaldson Hotel Portfolio Trust 2018-THPT 3.423% 11/11/2034	79,012	0.08
USD 5,311	Ginnie Mae II Pool 4.5% 20/6/2044	5,540	0.01	USD 26,000	United States Treasury Bill 0% 11/10/2022	25,931	0.02
USD 55,796	Ginnie Mae II Pool 4.5% 20/4/2047	57,221	0.06	USD 538,000	United States Treasury Bill 0% 20/10/2022	536,178	0.53
USD 59,705	Ginnie Mae II Pool 4.5% 20/10/2049	60,105	0.06	USD 3,019,000	United States Treasury Bill 0% 3/11/2022	3,005,061	2.96
USD 514,729	Ginnie Mae II Pool 4.5% 20/5/2050	520,321	0.51	USD 1,165,000	United States Treasury Bill 0% 25/11/2022	1,157,234	1.14
USD 19,695	Ginnie Mae II Pool 4.5% 20/8/2050	19,915	0.02	USD 2,436,444	Wells Fargo Commercial Mortgage Trust 2017-C41 1.308% 15/11/2050	115,585	0.11
USD 264,660	Ginnie Mae II Pool 5% 20/10/2039	278,572	0.27	USD 2,433,409	Wells Fargo Commercial Mortgage Trust 2018-C44 0.889% 15/5/2051	75,661	0.07
USD 18,172	Ginnie Mae II Pool 5% 20/7/2044	19,022	0.02			107,436,141	105.67
USD 148,370	Ginnie Mae II Pool 5% 20/5/2050	153,363	0.15	Total Bonds		107,436,141	105.67
USD 292,226	Ginnie Mae II Pool 5.5% 20/5/2041	313,599	0.31	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		107,436,141	105.67
USD 12,957	Ginnie Mae II Pool 6.5% 20/11/2038	14,048	0.01	Total Portfolio		107,436,141	105.67
USD 6,449	Ginnie Mae II Pool 6.5% 20/6/2040	6,920	0.01	Other Net Liabilities		(5,761,149)	(5.67)
USD 76,207	Ginnie Mae II Pool 6.5% 20/2/2041	82,004	0.08	Total Net Assets (USD)		101,674,992	100.00
USD 674,633	Government National Mortgage Association 0.576% 16/8/2058	20,116	0.02				
USD 560,976	Government National Mortgage Association 0.769% 16/5/2059	23,809	0.02				
USD 4,055,303	Government National Mortgage Association 0.879% 16/6/2058	165,587	0.16				
USD 778,566	Government National Mortgage Association 2.5% 20/10/2050	100,855	0.10				

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(3)	USD	90 Day Euro \$	September 2022	724,631	22,119
(3)	USD	90 Day Euro \$	December 2022	719,513	25,625
6	USD	US Long Bond (CBT)	December 2022	817,687	2,615
(72)	USD	US Treasury 10 Year Note (CBT)	December 2022	8,431,875	35,607

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Government Mortgage Impact Fund⁽²⁾ continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(5)	USD	US Ultra 10 Year Note	December 2022	627,266	4,339
(18)	USD	US Treasury 2 Year Note (CBT)	December 2022	3,750,609	6,521
46	USD	US Treasury 5 Year Note (CBT)	December 2022	5,101,328	(16,253)
Total				20,172,909	80,573

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD (4,100,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/11/2023; and pays 2.43% Fixed semi-annually from 2/5/2023	Bank of America	31/10/2022	9,547	(577)
Total (USD underlying exposure - USD 98,217)				9,547	(577)

To Be Announced Securities Contracts as at 31 August 2022

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 3,348,000	Fannie Mae or Freddie Mac 1.5% TBA	3,024,266	2.97
USD 2,420,000	Fannie Mae or Freddie Mac 2.5% TBA	2,301,471	2.26
USD (3,929,500)	Fannie Mae or Freddie Mac 2.5% TBA	(3,523,031)	(3.47)
USD 2,029,000	Fannie Mae or Freddie Mac 3% TBA	1,973,129	1.94
USD 3,112,386	Fannie Mae or Freddie Mac 3% TBA	2,893,911	2.85
USD 786,000	Fannie Mae or Freddie Mac 3.5% TBA	774,425	0.76
USD 2,653,878	Fannie Mae or Freddie Mac 3.5% TBA	2,541,088	2.50
USD (236,889)	Fannie Mae or Freddie Mac 4.5% TBA	(236,338)	(0.23)
USD 920,000	Fannie Mae or Freddie Mac 5% TBA	931,410	0.92
USD 477,000	Ginnie Mae 2% TBA	423,244	0.42
USD (363,000)	Ginnie Mae 2.5% TBA	(331,996)	(0.33)
USD (8,905,526)	Ginnie Mae 3% TBA	(8,391,719)	(8.25)
USD (1,603,471)	Ginnie Mae 4% TBA	(1,586,371)	(1.56)
USD 546,000	Ginnie Mae 4.5% TBA	547,632	0.54
USD 12,650,200	Fannie Mae or Freddie Mac 2% TBA	10,941,435	10.76
USD (1,557,800)	Fannie Mae or Freddie Mac 2.5% TBA	(1,397,000)	(1.38)
USD 4,354,000	Fannie Mae or Freddie Mac 1.5% TBA	3,580,825	3.52
USD 5,561,800	Fannie Mae or Freddie Mac 4% TBA	5,446,156	5.36
USD (500,000)	Fannie Mae or Freddie Mac 4.5% TBA	(498,213)	(0.49)
USD 1,900,000	Fannie Mae or Freddie Mac 5% TBA	1,920,670	1.89
USD (12,152,400)	Ginnie Mae 2.5% TBA	(11,112,563)	(10.93)
USD (8,097,476)	Ginnie Mae 3.5% TBA	(7,839,369)	(7.71)
Total TBA			
(USD underlying exposure - USD 72,216,262)		2,383,062	2.34

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Growth Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				34,282	Danaher	9,387,783	3.02
FUNDS				57,675	EQT	2,710,725	0.87
Ireland				36,339	Intuit	15,877,599	5.11
36,947	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [†]	3,695,313	1.19	31,777	Intuitive Surgical	6,647,431	2.14
Total Funds		3,695,313	1.19	180,955	Marvell Technology	8,604,410	2.77
COMMON STOCKS (SHARES)				119,172	Match	6,867,882	2.21
France				116,336	Microsoft	30,923,272	9.94
14,738	LVMH Moët Hennessy Louis Vuitton	9,697,360	3.12	14,473	MongoDB	4,869,007	1.57
Netherlands				27,751	NIKE	2,976,850	0.96
19,446	ASML	9,622,853	3.09	43,562	NVIDIA	6,668,907	2.14
Sweden				11,500	Pioneer Natural Resources	2,873,620	0.93
73,877	Evolution	5,992,989	1.93	34,651	Prologis	4,410,033	1.42
Switzerland				36,521	S&P Global	13,066,118	4.20
17,547	Lonza	9,510,156	3.06	21,713	ServiceNow	9,648,171	3.10
United Kingdom				43,155	Tesla	12,036,361	3.87
50,660	AstraZeneca	3,192,593	1.02	13,278	Thermo Fisher Scientific	7,393,721	2.37
United States				14,728	UnitedHealth	7,738,533	2.49
143,534	Alphabet	15,808,835	5.08	79,114	Visa	15,993,686	5.14
223,851	Amazon.com	29,067,052	9.35	12,342	Zebra Technologies	3,715,189	1.19
118,249	Apple	18,933,439	6.09	38,597	Zoetis	6,121,484	1.97
47,791	Cadence Design Systems	8,400,702	2.70			273,644,825	88.00
35,637	Chart Industries	6,829,831	2.20	Total Common Stocks (Shares)		311,660,776	100.22
3,035	Chipotle Mexican Grill	4,928,264	1.59	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		315,356,089	101.41
8,969	Cintas	3,699,623	1.19	Total Portfolio		315,356,089	101.41
61,754	Copart	7,446,297	2.39	Other Net Liabilities		(4,391,435)	(1.41)
				Total Net Assets (USD)		310,964,654	100.00

[†]Investment in connected party fund, see further information in Note 10.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
EUR Hedged Share Class						
EUR	7,250,354	USD	7,409,312	BNY Mellon	15/9/2022	(149,230)
USD	949,297	EUR	942,933	BNY Mellon	15/9/2022	5,112
Net unrealised depreciation						(144,118)
Total net unrealised depreciation (USD underlying exposure - USD 8,196,565)						(144,118)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Technology	37.70
Consumer Non-cyclical	21.46
Communications	16.64
Consumer Cyclical	13.86
Financials	6.56
Industrial	2.20
Energy	1.80
Investment Funds	1.19
Other Net Liabilities	(1.41)
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Mid-Cap Value Fund⁽²⁾

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				United States			
FUNDS				83,589	Acropolis Infrastructure Acquisition	810,813	0.31
	Ireland			27,863	Acropolis Infrastructure Acquisition (Wts 31/3/2026)	4,737	0.00
162,644	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [*]	16,266,941	6.15	8,720	Activision Blizzard	688,270	0.26
Total Funds		16,266,941	6.15	27,347	Allstate	3,341,803	1.26
COMMON STOCKS (SHARES) & WARRANTS				65,745	Altria	2,966,086	1.12
	Bermuda			6,045	Ameren	564,966	0.21
199,004	Axalta Coating Systems	5,088,532	1.92	14,744	American Electric Power	1,494,010	0.56
77,610	Invesco	1,294,535	0.49	51,862	American International	2,716,013	1.03
16,290	RenaissanceRe	2,191,657	0.83	11,032	AmerisourceBergen	1,615,416	0.61
		8,574,724	3.24	86,430	Apollo Global Management	4,856,502	1.84
	Canada			9,402	Assurant	1,488,807	0.56
136,638	Barrick Gold	2,030,440	0.77	11,390	Ball	640,801	0.24
21,286	Magna International	1,245,657	0.47	11,510	Baxter International	673,911	0.25
33,404	Rogers Communications	1,451,070	0.55	7,436	Biogen	1,470,543	0.56
		4,727,167	1.79	162,160	Cannae [*]	3,497,791	1.32
	Finland			25,969	Capital One Financial	2,783,357	1.05
279,575	Nokia [*]	1,416,047	0.53	58,798	Cardinal Health	4,110,568	1.55
	France			41,255	CBRE	3,272,759	1.24
39,863	Danone [*]	2,090,519	0.79	50,784	CenterPoint Energy	1,603,251	0.61
50,678	Publicis Groupe	2,486,320	0.94	2,934	Charles River Laboratories International	606,663	0.23
		4,576,839	1.73	18,425	Cheniere Energy	2,915,204	1.10
	Germany			15,307	Cigna	4,373,210	1.65
96,130	Bayer [*]	5,006,684	1.89	69,974	Cognizant Technology Solutions	4,516,122	1.71
95,735	Siemens Energy [*]	1,424,672	0.54	17,046	Comerica	1,380,044	0.52
		6,431,356	2.43	14,017	Constellation Brands	3,497,942	1.32
	Ireland			27,800	Corteva	1,707,476	0.64
17,577	Willis Towers Watson	3,652,500	1.38	16,820	Delta Air Lines	531,848	0.20
	Japan			20,991	Diamondback Energy	2,770,602	1.05
205,500	Komatsu [*]	4,337,848	1.64	7,830	Dollar General	1,863,149	0.70
413,000	Panasonic [*]	3,371,124	1.27	15,741	Dollar Tree	2,155,415	0.81
		7,708,972	2.91	29,225	Edison International	2,015,648	0.76
	Netherlands			10,259	Electronic Arts	1,316,435	0.50
41,754	Airbus	4,132,921	1.56	98,080	EQT	4,609,760	1.74
112,770	Koninklijke Philips	1,886,642	0.71	117,236	Equitable	3,515,908	1.33
		6,019,563	2.27	8,300	FedEx	1,767,983	0.67
	Poland			81,625	Fidelity National Financial	3,225,004	1.22
15,196	CD Projekt	273,789	0.10	9,771	First Citizens BancShares	8,028,733	3.03
	Sweden			6,982	FleetCor Technologies	1,502,596	0.57
169,135	Telefonaktiebolaget LM Ericsson [*]	1,262,593	0.48	43,259	Ford Motor	666,621	0.25
	Switzerland			93,868	Fox	3,235,630	1.22
16,902	Alcon	1,126,951	0.43	111,625	General Motors	4,352,259	1.65
	United Kingdom			98,410	GX Acquisition II	964,418	0.36
359,820	BAE Systems	3,259,708	1.23	32,346	GX Acquisition II (Wts 31/12/2028)	2,591	0.00
64,753	BP	1,972,376	0.75	33,848	Hess	4,071,576	1.54
212,638	Prudential	2,245,758	0.85	26,800	Howard Hughes [*]	1,750,844	0.66
35,646	Reckitt Benckiser	2,759,196	1.04	15,397	Huntington Ingalls Industries	3,568,871	1.35
157,180	Vodafone	2,119,572	0.80	35,647	Jackson Financial	1,090,798	0.41
		12,356,610	4.67	161,884	Kinder Morgan	2,934,147	1.11

^{*}Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Mid-Cap Value Fund⁽²⁾ continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
17,918	Laboratory of America	4,094,084	1.55	33,077	SL Green Realty*	1,469,611	0.56
19,808	Las Vegas Sands	747,950	0.28	78,876	SS&C Technologies	4,453,339	1.68
185,647	Latch	193,073	0.07	11,697	Stanley Black & Decker	1,033,196	0.39
22,947	Lear	3,221,300	1.22	10,859	T Rowe Price	1,312,419	0.50
26,313	Leidos	2,531,047	0.95	5,500	Take-Two Interactive Software	687,775	0.26
14,686	M&T Bank	2,672,852	1.01	18,672	Teradyne	1,605,792	0.61
3,676	Mid-America Apartment Communities	620,472	0.23	21,308	Toll Brothers	950,763	0.36
16,911	MKS Instruments	1,686,365	0.64	131,423	Under Armour	1,134,181	0.43
10,827	Monster Beverage	966,960	0.37	3,251	Veeva Systems	669,641	0.25
161,927	Newell Brands*	2,964,883	1.12	87,314	Viatris	850,438	0.32
43,885	NiSource	1,303,384	0.49	149,262	Warner Bros Discovery	1,999,364	0.76
83,988	Paramount Global	2,022,431	0.76	2,126	West Pharmaceutical Services	634,505	0.24
11,879	Pinnacle West Capital	897,934	0.34	112,923	Western Digital	4,786,806	1.81
5,113	Prologis	650,732	0.25	4,014	Zebra Technologies	1,208,294	0.46
46,139	Public Service Enterprise	3,007,801	1.14	42,129	Zimmer Biomet	4,568,890	1.73
52,509	Ralph Lauren*	4,884,912	1.85			189,661,187	71.67
31,084	Raymond James Financial	3,253,873	1.23	Total Common Stocks (Shares) & Warrants		247,788,298	93.63
5,350	Reinsurance of America	670,890	0.25	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		264,055,239	99.78
2,965	Repligen	657,370	0.25	Total Portfolio		264,055,239	99.78
17,080	Robert Half International	1,320,284	0.50	Other Net Assets		585,004	0.22
34,974	Ross Stores	3,016,508	1.14	Total Net Assets (USD)		264,640,243	100.00
70,696	Sealed Air	3,847,276	1.45				
13,610	Sempra Energy	2,262,935	0.86				
12,725	Skyworks Solutions	1,262,956	0.48				

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
AUD Hedged Share Class						
AUD	2,507,978	USD	1,753,361	BNY Mellon	15/9/2022	(34,135)
USD	130,882	AUD	189,513	BNY Mellon	15/9/2022	969
Net unrealised depreciation						(33,166)
Total net unrealised depreciation (USD underlying exposure - USD 1,848,736)						(33,166)

Sector Breakdown as at 31 August 2022

	% of Net Assets
Financials	23.05
Consumer Non-cyclical	18.32
Consumer Cyclical	11.75
Technology	9.78
Industrial	9.07
Energy	7.29
Investment Funds	6.15
Communications	6.04
Utilities	4.97
Basic Materials	2.69
Diversified	0.67
Other Net Assets	0.22
	100.00

⁽²⁾Fund name changed during the year, see Note 1, for further details.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

US Sustainable Equity Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				291	Elevance Health	142,896	3.34
				410	Entegris	39,147	0.92
				1,915	First American Financial	104,387	2.44
				1,262	General Motors	49,205	1.15
				333	Humana	162,404	3.80
COMMON STOCKS (SHARES)				318	Intuit	138,944	3.25
				398	Lowe's	77,813	1.82
				1,312	Microsoft	348,743	8.16
				507	NIKE	54,386	1.27
				556	Norfolk Southern	135,833	3.18
France				636	NVIDIA	97,365	2.27
				174	Roper Technologies	71,488	1.67
				320	S&P Global	114,486	2.67
				2,158	Sealed Air	117,438	2.74
				410	Sherwin-Williams	96,666	2.26
156	Kering*	79,766	1.87	1,128	SS&C Technologies	63,687	1.49
266	L'Oreal*	92,448	2.16	922	Visa	186,391	4.36
		172,214	4.03	2,022	Wells Fargo	89,696	2.10
Ireland				1,857	Western Digital	78,718	1.84
				543	Xylem	50,054	1.17
						3,350,659	78.34
				Total Common Stocks (Shares)		4,195,901	98.11
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		4,195,901	98.11
Netherlands				Total Portfolio		4,195,901	98.11
				Other Net Assets		80,822	1.89
				Total Net Assets (USD)		4,276,723	100.00
Switzerland							
United Kingdom							
United States							
465	Advance Auto Parts	79,199	1.85				
2,500	Alphabet	275,350	6.44				
1,880	Amazon.com	244,118	5.71				
642	Applied Materials	60,412	1.41				
1,716	Ball	96,542	2.26				
3,568	Bank of America	122,382	2.86				
687	Charles Schwab	49,560	1.16				
501	Chart Industries	96,017	2.24				
1,172	Edwards Lifesciences	107,332	2.51				

*All or a portion of this security represents a security on loan.

Sector Breakdown as at 31 August 2022

	% of Net Assets
Consumer Non-cyclical	25.72
Technology	23.42
Financials	15.01
Communications	12.15
Industrial	11.59
Consumer Cyclical	7.96
Basic Materials	2.26
Other Net Assets	1.89
	100.00

World Bond Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 1,186,000	Shelter Growth CRE 2022-FL4 Issuer 4.597% 17/6/2037	1,174,303	0.10
FUNDS				USD 300,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	254,428	0.02
						1,521,748	0.13
Ireland				British Virgin Islands			
21,140	iShares USD Corp Bond UCITS ETF [†]	2,219,066	0.20	USD 400,000	CNOOC Finance 2013 4.25% 9/5/2043	344,505	0.03
Total Funds		2,219,066	0.20	USD 250,000	NWD Finance BVI 4.125% 10/12/2170	193,617	0.02
BONDS						538,122	0.05
Australia				Canada			
AUD 3,270,000	Australia Government Bond 2.75% 21/4/2024	2,232,250	0.20	EUR 500,000	Bank of Montreal 0.2% 26/1/2023	498,607	0.04
AUD 1,220,000	Australia Government Bond 3% 21/3/2047	722,019	0.06	CAD 5,980,000	Canadian Government Bond 0.5% 1/9/2025	4,165,198	0.37
		2,954,269	0.26	CAD 8,560,000	Canadian Government Bond 0.75% 1/2/2024	6,257,628	0.55
Austria				CAD 6,740,000	Canadian Government Bond 1.5% 1/6/2031	4,513,904	0.40
EUR 400,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 0.375% 3/9/2027 [*]	343,466	0.03	CAD 1,062,000	Canadian Government Bond 1.75% 1/12/2053	606,327	0.05
EUR 600,000	Erste Bank 0.25% 26/6/2024	580,237	0.05	CAD 2,390,000	Canadian Government Bond 2% 1/12/2051	1,468,279	0.13
EUR 1,200,000	Erste Bank 0.875% 15/11/2032	982,924	0.08	CAD 420,000	Canadian Government Bond 2.75% 1/12/2048	305,201	0.03
EUR 600,000	Erste Bank 1% 10/6/2030	537,048	0.05	CAD 200,000	Canadian Government Bond 2.75% 1/12/2064	143,252	0.01
EUR 100,000	Erste Bank 1.625% 8/9/2031	88,968	0.01	CAD 833,000	Canadian Government Bond 3.5% 1/12/2045	682,714	0.06
EUR 300,000	Republic of Austria Government Bond 0% 20/10/2040	193,613	0.02	CAD 510,000	Canadian Government Bond 4% 1/6/2041	439,663	0.04
EUR 1,460,000	Republic of Austria Government Bond 0.5% 20/2/2029	1,337,279	0.12	GBP 3,500,000	CPPIB Capital 1.125% 14/12/2029	3,470,431	0.31
EUR 1,460,000	Republic of Austria Government Bond 0.75% 20/10/2026	1,414,271	0.12	CAD 4,000	Province of New Brunswick Canada 3.05% 14/8/2050	2,515	0.00
EUR 690,000	Republic of Austria Government Bond 1.5% 2/11/2086	482,967	0.04	CAD 3,345,000	Province of Ontario Canada 2.4% 2/6/2026	2,431,153	0.22
EUR 350,000	Republic of Austria Government Bond 1.85% 23/5/2049	313,473	0.03	CAD 308,000	Province of Saskatchewan Canada 2.95% 2/6/2058	186,748	0.02
EUR 2,090,000	Republic of Austria Government Bond 2.1% 20/9/2117	1,784,793	0.16	USD 230,000	Rogers Communications 3.7% 15/11/2049	176,739	0.02
USD 280,000	Suzano Austria 2.5% 15/9/2028	237,825	0.02	USD 1,590,000	Rogers Communications 3.8% 15/3/2032	1,459,111	0.13
USD 900,000	Suzano Austria 5% 15/1/2030	843,795	0.08	EUR 1,170,000	Toronto-Dominion Bank/The 0.375% 25/4/2024 [*]	1,134,845	0.10
		9,140,659	0.81			27,942,315	2.48
Belgium				Cayman Islands			
EUR 100,000	Elia Transmission Belgium 0.875% 28/4/2030	84,203	0.01	USD 350,000	ACAS CLO 2015-1 4.34% 18/10/2028	337,045	0.03
EUR 900,000	KBC 0.625% 7/12/2031	753,314	0.06	USD 2,500,000	AGL CLO 3 3.812% 15/1/2033	2,461,900	0.22
EUR 100,000	KBC 1.125% 25/1/2024	98,511	0.01	USD 500,000	AGL CLO 3 4.212% 15/1/2033	481,119	0.04
EUR 2,690,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030	2,346,960	0.21	USD 1,413,000	AGL CLO 3 5.812% 15/1/2033	1,329,402	0.12
EUR 300,000	Kingdom of Belgium Government Bond 0.4% 22/6/2040	206,714	0.02	USD 500,000	AGL Core CLO 2 4.1% 20/4/2032	494,947	0.04
EUR 2,660,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	2,620,530	0.23	USD 585,000	AGL Core CLO 2 4.61% 20/4/2032	565,158	0.05
EUR 1,280,000	Kingdom of Belgium Government Bond 1.9% 22/6/2038	1,179,004	0.10	USD 500,000	AGL Core CLO 4 3.78% 20/4/2033	490,171	0.04
EUR 660,000	Kingdom of Belgium Government Bond 2.15% 22/6/2066	579,301	0.05	USD 650,000	ANCHORAGE CAPITAL CLO 1-R 3.445% 13/4/2031	641,372	0.06
		7,868,537	0.69	USD 400,000	Apidos CLO XX 4.29% 16/7/2031	385,676	0.03
Bermuda							
USD 143,281	Digicel 8% 1/4/2025	93,017	0.01				

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 600,000	Apidos CLO XXX 3.88% 18/10/2031	592,512	0.05	USD 1,768,279	Madison Park Funding XLI 3.589% 22/4/2027	1,748,895	0.16
USD 2,267,000	Apidos CLO XXXII 4.03% 20/1/2033	2,240,297	0.20	USD 750,000	Madison Park Funding XXVI 4.006% 29/7/2030	743,471	0.07
USD 250,000	Apidos CLO XXXII 5.11% 20/1/2033	238,257	0.02	USD 1,000,000	Madison Park Funding XXVII 4.06% 20/4/2030	959,582	0.09
USD 750,000	Apidos CLO XXXIX 2.039% 21/4/2035	733,395	0.06	USD 400,000	MAF Sukuk 4.5% 3/11/2025*	402,916	0.04
USD 2,750,000	Apidos CLO XXXVII 3.889% 22/10/2034	2,687,083	0.24	USD 200,000	Modern Land China 9.8% 11/4/2023	33,000	0.01
USD 3,670,000	Baidu 1.625% 23/2/2027*	3,223,379	0.29	USD 830,000	Neuberger Berman Loan Advisers CLO 29 4.438% 19/10/2031	803,966	0.07
USD 605,000	Baidu 4.375% 14/5/2024*	605,082	0.05	USD 1,050,000	Neuberger Berman Loan Advisers CLO 33 4.34% 16/10/2033	1,014,464	0.09
USD 1,000,000	Bain Capital Credit CLO 2018-1 3.743% 23/4/2031	985,368	0.09	USD 3,000,000	Neuberger Berman Loan Advisers CLO 35 4.078% 19/1/2033	2,972,196	0.26
USD 1,166,000	Bain Capital Credit CLO 2021-5 4.433% 23/10/2034	1,101,468	0.10	USD 500,000	OCP CLO 2020-18 3.8% 20/7/2032	491,100	0.04
USD 500,000	Ballyrock CLO 2020-2 3.72% 20/10/2031	492,373	0.04	USD 750,000	Octagon Investment Partners 18-R 3.7% 16/4/2031	738,958	0.07
USD 250,000	Brookside Mill CLO 2013-1 4.09% 17/1/2028	249,061	0.02	USD 1,000,000	Octagon Investment Partners XVII 3.783% 25/1/2031	990,890	0.09
USD 1,889,000	Canyon CLO 2021-4 4.212% 15/10/2034	1,816,406	0.16	USD 600,000	OZLM VI 4.49% 17/4/2031	579,461	0.05
USD 200,000	China Aoyuan 7.95% 19/2/2023	13,657	0.00	USD 250,000	OZLM XII 4.382% 30/4/2027	248,373	0.02
USD 500,000	CIFC Funding 2012-II-R 3.96% 20/1/2028	492,446	0.04	USD 750,000	Palmer Square CLO 2018-2 3.84% 16/7/2031	738,802	0.07
USD 710,000	CIFC Funding 2014-III 3.959% 22/10/2031	700,378	0.06	USD 320,000	Palmer Square CLO 2020-3 4.505% 15/11/2031	308,357	0.03
USD 1,259,266	CIFC Funding 2015-III 3.608% 19/4/2029	1,246,035	0.11	USD 800,000	Peace Park CLO 3.84% 20/10/2034	767,725	0.07
USD 600,000	CIFC Funding 2017-II 3.66% 20/4/2030	593,441	0.05	USD 250,000	Pikes Peak Clo 4 3.712% 15/7/2034	243,576	0.02
USD 950,000	CIFC Funding 2017-IV 4.333% 24/10/2030	922,259	0.08	USD 200,000	Redsun Properties 9.7% 16/4/2023	17,000	0.00
USD 2,335,000	CIFC Funding 2018-II 3.75% 20/4/2031	2,305,124	0.20	USD 2,278,000	Regata XII Funding 3.612% 15/10/2032	2,236,429	0.20
USD 340,000	Country Garden 3.3% 12/1/2031*	146,200	0.02	USD 300,000	Regatta IX Funding 5.19% 17/4/2030	293,137	0.03
USD 500,000	Deer Creek Clo 2017-1 4.36% 20/10/2030	482,658	0.04	USD 250,000	Regatta XVI Funding 6.412% 15/1/2033	234,715	0.02
USD 1,000,000	Eaton Vance Clo 2015-1 3.96% 20/1/2030	966,150	0.09	USD 585,000	Regatta XXI Funding 4.41% 20/10/2034	583,245	0.05
USD 250,000	Eaton Vance Clo 2015-1 4.16% 20/1/2030	240,099	0.02	USD 500,000	Rockford Tower CLO 2018-1 4.084% 20/5/2031	493,429	0.04
USD 400,000	Emaar Sukuk 3.635% 15/9/2026	389,852	0.03	USD 309,000	RR 3 3.602% 15/1/2030	305,270	0.03
USD 200,000	Fantasia 10.875% 9/1/2023	19,500	0.00	USD 1,500,000	RR 3 3.912% 15/1/2030	1,449,926	0.13
USD 200,000	Fantasia 11.875% 1/6/2023	19,500	0.00	USD 685,000	RR 5 4.162% 15/10/2031	673,936	0.06
USD 1,250,000	Galaxy XXII CLO 3.94% 16/4/2034	1,220,644	0.11	USD 250,000	Symphony CLO XXIV 3.983% 23/1/2032	245,989	0.02
USD 600,000	Goldentree Loan Management US Clo 10 3.81% 20/7/2034	585,876	0.05	USD 290,000	Tencent 2.39% 3/6/2030	241,384	0.02
USD 320,000	Goldentree Loan Management US CLO 5 4.26% 20/10/2032	307,363	0.03	USD 300,000	Tencent 3.595% 19/1/2028	281,424	0.03
USD 700,000	Goldentree Loan Management US CLO 1 3.84% 20/10/2034	685,275	0.06	USD 485,000	Tencent 3.925% 19/1/2038	402,558	0.03
USD 200,000	Kaisa 11.95% 12/11/2023	23,000	0.00	USD 500,000	TIAA CLO IV 3.94% 20/1/2032	492,540	0.04
USD 1,000,000	KKR Clo 17 3.592% 15/4/2034	975,704	0.09	USD 500,000	TICP CLO IX 3.85% 20/1/2031	495,584	0.04
USD 400,000	KSA Sukuk 3.628% 20/4/2027	401,500	0.04	GBP 200,000	Trafford Centre Finance 2.561% 28/7/2035	188,058	0.02
USD 1,000,000	Madison Park Funding XIII 4.238% 19/4/2030	983,981	0.09				

*All or a portion of this security represents a security on loan.

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,750,000	Trinitas CLO XIV 4.783% 25/1/2034	1,692,093	0.15	CNY 16,400,000	China Government Bond 3.25% 22/11/2028	2,473,973	0.22
USD 2,000,000	Trinitas CLO XIV 5.783% 25/1/2034	1,962,550	0.17	CNY 18,000,000	China Government Bond 3.29% 18/10/2023	2,654,847	0.24
USD 995,890	Voya CLO 2013-1 3.722% 15/10/2030	985,609	0.09	CNY 4,500,000	China Government Bond 3.29% 23/5/2029	682,281	0.06
USD 835,000	Voya CLO 2014-4 4.083% 14/7/2031	810,955	0.07	CNY 28,350,000	China Government Bond 3.39% 16/3/2050	4,275,950	0.38
USD 300,000	Voya CLO 2018-1 3.688% 19/4/2031	295,515	0.03	CNY 2,950,000	China Government Bond 3.73% 25/5/2070	482,012	0.04
USD 1,000,000	Voya CLO 2018-2 3.762% 15/7/2031	970,377	0.09	CNY 2,000,000	China Government Bond 3.74% 22/9/2035	319,314	0.03
USD 1,336,000	Whetstone Park CLO 4.31% 20/1/2035	1,265,152	0.11	CNY 1,950,000	China Government Bond 3.76% 22/3/2071	321,013	0.03
USD 500,000	York CLO 1 5.769% 22/10/2029	473,383	0.04	CNY 1,500,000	China Government Bond 3.81% 14/9/2050	243,570	0.02
USD 200,000	Yuzhou 7.7% 20/2/2025	15,000	0.00	CNY 6,200,000	China Government Bond 3.86% 22/7/2049	1,010,384	0.09
		66,763,103	5.92	CNY 8,800,000	China Government Bond 3.97% 23/7/2048	1,449,974	0.13
	Chile			CNY 3,000,000	China Government Bond 4% 24/6/2069	517,502	0.05
USD 200,000	Chile Government International Bond 2.45% 31/1/2031	169,456	0.02	CNY 4,800,000	China Government Bond 4.03% 21/6/2040	800,748	0.07
USD 200,000	Chile Government International Bond 3.125% 21/1/2026	191,694	0.02	CNY 2,300,000	China Government Bond 4.05% 24/7/2047	384,951	0.03
USD 676,000	Chile Government International Bond 3.5% 25/1/2050	500,052	0.04	CNY 6,000,000	China Government Bond 4.08% 22/10/2048	1,007,009	0.09
USD 200,000	Nacional del Cobre de Chile 4.25% 17/7/2042	162,671	0.01	CNY 3,000,000	China Government Bond 4.5% 23/6/2041	538,778	0.05
		1,023,873	0.09			93,517,654	8.29
	China				Colombia		
CNY 88,200,000	China Government Bond 1.99% 9/4/2025	12,726,160	1.13	USD 800,000	Colombia Government International Bond 3.875% 25/4/2027	718,836	0.07
CNY 45,000,000	China Government Bond 2.36% 2/7/2023	6,566,379	0.58	USD 200,000	Colombia Government International Bond 5% 15/6/2045	134,858	0.01
CNY 78,000,000	China Government Bond 2.68% 21/5/2030	11,322,663	1.00	USD 100,000	Ecopetrol 5.375% 26/6/2026	94,290	0.01
CNY 10,000,000	China Government Bond 2.7% 3/11/2026	1,469,835	0.13	USD 100,000	Ecopetrol 5.875% 28/5/2045	69,476	0.00
CNY 10,200,000	China Government Bond 2.75% 1/9/2023	1,492,873	0.13			1,017,460	0.09
CNY 8,000,000	China Government Bond 2.79% 17/11/2023	1,171,809	0.10		Czech Republic		
CNY 26,000,000	China Government Bond 2.85% 4/6/2027	3,847,243	0.34	CZK 20,500,000	Czech Republic Government Bond 2.75% 23/7/2029	732,140	0.06
CNY 8,500,000	China Government Bond 2.94% 17/10/2024	1,255,281	0.11		Denmark		
CNY 89,000,000	China Government Bond 3.01% 13/5/2028	13,250,271	1.17	DKK 4,800,000	Denmark Government Bond 0.5% 15/11/2027	605,866	0.05
CNY 27,000,000	China Government Bond 3.02% 27/5/2031	4,013,328	0.36	DKK 4,300,000	Denmark Government Bond 4.5% 15/11/2039	788,476	0.07
CNY 40,000,000	China Government Bond 3.03% 11/3/2026	5,952,032	0.53			1,394,342	0.12
CNY 56,300,000	China Government Bond 3.13% 21/11/2029	8,431,251	0.75		Finland		
CNY 6,700,000	China Government Bond 3.19% 11/4/2024	990,331	0.09	EUR 630,000	Finland Government Bond 0.125% 15/9/2031	533,449	0.05
CNY 9,400,000	China Government Bond 3.22% 6/12/2025	1,406,220	0.12	EUR 1,670,000	Finland Government Bond 0.5% 15/4/2026*	1,613,979	0.14
CNY 16,400,000	China Government Bond 3.25% 6/6/2026	2,459,672	0.22	EUR 80,000	Finland Government Bond 1.375% 15/4/2047	67,022	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 170,000	Finland Government Bond 2.625% 4/7/2042	176,897	0.01	EUR 240,000	French Republic Government Bond OAT 2% 25/5/2048	217,978	0.02
EUR 610,000	OP Corporate Bank 0.6% 18/1/2027*	541,492	0.05	EUR 10,000	French Republic Government Bond OAT 3.25% 25/5/2045	11,305	0.00
		2,932,839	0.26	EUR 309,000	French Republic Government Bond OAT 4% 25/4/2060	416,059	0.04
France				EUR 100,000	Orange 2.375% 15/4/2171	95,021	0.01
GBP 400,000	Banque Federative du Credit Mutuel 1.25% 5/12/2025	419,766	0.04	EUR 200,000	PSA Banque France 0% 22/1/2025	187,123	0.02
EUR 900,000	BNP Paribas 0.25% 13/4/2027	796,893	0.07	EUR 1,500,000	Societe Du Grand Paris EPIC 1.125% 25/5/2034	1,282,190	0.11
EUR 400,000	BNP Paribas 0.5% 19/1/2030	320,620	0.03	EUR 1,200,000	Societe Generale 1% 24/11/2030	1,056,845	0.09
EUR 200,000	BNP Paribas 1.125% 15/1/2032	170,708	0.02	EUR 200,000	Suez 1.625% 12/9/2170	173,875	0.01
EUR 1,100,000	BNP Paribas 2.375% 20/11/2030	1,032,960	0.09	EUR 1,180,000	TotalEnergies 1.625% 25/1/2171	975,985	0.09
USD 200,000	BNP Paribas 2.819% 19/11/2025	190,175	0.02	EUR 100,000	Veolia Environnement 0.8% 15/1/2032	79,937	0.01
EUR 300,000	BPCE 0.625% 28/4/2025	285,090	0.03			31,740,125	2.81
EUR 600,000	BPCE 2.25% 2/3/2032	544,492	0.05	Germany			
EUR 400,000	BPCE SFH 0.75% 2/9/2025	383,574	0.03	EUR 130,000	BASF 2% 5/12/2022	130,411	0.01
EUR 650,000	Caisse de Refinancement de l'Habitat 3.6% 8/3/2024	665,600	0.06	EUR 600,000	Bayer 1.375% 6/7/2032	474,042	0.04
EUR 300,000	Caisse Francaise de Financement Local 1% 25/4/2028	278,919	0.03	EUR 62,120,000	Bundesobligation 0% 10/10/2025*	60,031,185	5.32
EUR 400,000	Caisse Francaise de Financement Local 1.125% 19/1/2033	348,367	0.03	EUR 14,876,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031*	13,123,045	1.16
EUR 500,000	Cie de Financement Foncier 0.325% 12/9/2023	492,840	0.04	EUR 1,150,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2052	717,521	0.07
EUR 400,000	Cie de Financement Foncier 0.875% 11/9/2028	366,580	0.03	EUR 500,000	Commerzbank 0.875% 18/4/2028	463,273	0.04
EUR 200,000	Cie de Financement Foncier 1.25% 15/11/2032	176,586	0.02	EUR 1,300,000	Commerzbank 1.375% 29/12/2031	1,061,517	0.09
USD 646,000	Credit Agricole 2.375% 22/1/2025	614,832	0.06	GBP 1,400,000	Commerzbank 1.75% 22/1/2025	1,480,110	0.13
EUR 300,000	Credit Agricole Assurances 2.625% 29/1/2048	270,053	0.02	EUR 210,000	Covestro 0.875% 3/2/2026	191,665	0.02
EUR 400,000	Credit Agricole Home Loan SFH 0.375% 30/9/2024	385,846	0.03	EUR 510,000	Deutsche Bank 0.25% 15/5/2023	506,003	0.05
EUR 500,000	Credit Agricole Home Loan SFH 0.875% 11/8/2028	459,258	0.04	EUR 400,000	Deutsche Bank 1.125% 17/3/2025*	378,838	0.03
EUR 600,000	Credit Mutuel Home Loan SFH 4.125% 19/1/2024*	617,836	0.05	EUR 500,000	Deutsche Bank 1.875% 23/2/2028	440,640	0.04
EUR 500,000	Dassault Systemes 0% 16/9/2022	500,093	0.04	EUR 500,000	Deutsche Bank 3.25% 24/5/2028	467,484	0.04
EUR 100,000	Engie 2.125% 30/3/2032	89,170	0.01	EUR 300,000	Deutsche Pfandbriefbank 0.625% 30/8/2027	277,095	0.02
EUR 23,458	FCT E-Carat 10 1.503% 20/12/2028	23,339	0.00	EUR 400,000	DZ HYP 0.25% 30/6/2023	395,862	0.04
EUR 15,491	FCT Noria 2018-1 1.559% 25/6/2038	15,181	0.00	EUR 250,000	DZ HYP 0.875% 22/3/2028	232,090	0.02
EUR 15,491	FCT Noria 2018-1 2.709% 25/6/2038	15,105	0.00	EUR 170,000	E.ON 0.875% 18/10/2034*	124,903	0.01
EUR 10,515,000	French Republic Government Bond OAT 0% 25/3/2025	10,153,267	0.90	EUR 770,000	Fraport Frankfurt Airport Services Worldwide 1.875% 31/3/2028	676,440	0.06
EUR 2,449,000	French Republic Government Bond OAT 0.5% 25/5/2040	1,768,817	0.16	EUR 300,000	KION 1.625% 24/9/2025	279,642	0.02
EUR 3,200,000	French Republic Government Bond OAT 0.5% 25/6/2044	2,156,224	0.19	EUR 2,500,000	Kreditanstalt fuer Wiederaufbau 0% 15/9/2028	2,227,546	0.20
EUR 1,110,000	French Republic Government Bond OAT 0.75% 25/2/2028	1,054,041	0.09	EUR 2,514,000	Kreditanstalt fuer Wiederaufbau 0.875% 4/7/2039	1,990,641	0.18
EUR 3,300,000	French Republic Government Bond OAT 1.5% 25/5/2050	2,647,575	0.23	EUR 1,296,000	Kreditanstalt fuer Wiederaufbau 1.375% 7/6/2032*	1,204,905	0.11
				EUR 400,000	Landesbank Baden-Wuerttemberg 0.25% 10/1/2025	382,885	0.03
				EUR 300,000	Merck 1.625% 25/6/2079	286,388	0.03

*All or a portion of this security represents a security on loan.

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 240,000	Volkswagen Leasing 0.375% 20/7/2026	214,057	0.02	Ireland			
EUR 100,000	Volkswagen Leasing 0.625% 19/7/2029	80,300	0.01	EUR 500,000	Ares European CLO VII 1.5% 15/10/2030	479,615	0.04
		87,838,488	7.79	EUR 255,000	Avoca CLO XXII 1.3% 15/4/2035	235,026	0.02
Greece				EUR 318,000	CVC Cordatus Loan Fund IV 1.691% 22/2/2034	295,819	0.03
EUR 354,000	Hellenic Republic Government Bond 0% 12/2/2026	319,052	0.03	EUR 250,000	CVC Cordatus Loan Fund V 1.542% 21/7/2030	240,129	0.02
EUR 673,000	Hellenic Republic Government Bond 1.875% 24/1/2052	398,332	0.03	EUR 530,000	Fresenius Finance Ireland 0.875% 1/10/2031	405,911	0.04
		717,384	0.06	EUR 150,000	Henley CLO IV 1.495% 25/4/2034	139,213	0.01
Hong Kong				EUR 172,000	Invesco Euro Clo III 1.75% 15/7/2032	164,567	0.02
USD 250,000	Bank of East Asia 5.825% 21/4/2171	238,490	0.02	EUR 250,000	Invesco Euro CLO IV 1.7% 15/4/2033	236,341	0.02
USD 200,000	Yango Justice International 10.25% 15/9/2022	12,590	0.00	EUR 500,000	Invesco Euro CLO V 3.8% 15/1/2034	473,700	0.04
		251,080	0.02	EUR 1,490,000	Ireland Government Bond 1.7% 15/5/2037	1,359,838	0.12
Hungary				EUR 151,968	Last Mile PE 2021 1.539% 17/8/2031	144,949	0.01
HUF 168,640,000	Hungary Government Bond 3% 21/8/2030	282,833	0.03	EUR 136,971	Last Mile PE 2021 1.939% 17/8/2031	126,753	0.01
India				EUR 300,000	Linde 1% 30/9/2051	172,405	0.02
USD 200,000	REC 3.875% 7/7/2027	187,242	0.01	EUR 250,000	Northwoods Capital 19 Euro 2.5% 25/11/2033	240,596	0.02
Indonesia				EUR 269,055	Pearl Finance 2020 2.239% 17/11/2032	270,321	0.03
USD 800,000	Indonesia Government International Bond 4.35% 8/1/2027*	807,240	0.07	EUR 212,412	Pearl Finance 2020 2.839% 17/11/2032	209,847	0.02
USD 400,000	Indonesia Government International Bond 5.125% 15/1/2045*	393,000	0.03	EUR 97,500	River Green Finance 2020 1.122% 22/1/2032	95,586	0.01
IDR 7,535,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	493,195	0.04	EUR 527,000	Rockford Tower Europe CLO 2019-1 1.647% 20/1/2033	498,650	0.05
IDR 19,728,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	1,359,062	0.12	EUR 999,000	RRE 5 Loan Management 1.75% 15/1/2037	949,763	0.08
IDR 17,000,000,000	Indonesia Treasury Bond 8.125% 15/5/2024	1,190,029	0.11	EUR 250,000	Sound Point Euro CLO III Funding 2.3% 15/4/2033	232,634	0.02
IDR 25,876,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	1,863,665	0.17	GBP 556,250	Taurus 2019-2 UK 3.613% 17/11/2029	635,402	0.06
USD 350,000	Pertamina Persero 4.175% 21/1/2050	284,296	0.02	GBP 408,868	Taurus 2019-2 UK 3.913% 17/11/2029	465,287	0.04
USD 200,000	Pertamina Persero 5.625% 20/5/2043	192,830	0.02	GBP 110,191	Taurus 2021-1 UK 2.993% 17/5/2031	121,657	0.01
USD 500,000	Perusahaan Penerbit SBSN Indonesia III 4.55% 29/3/2026*	510,597	0.05	GBP 99,271	Taurus 2021-1 UK 3.343% 17/5/2031	107,732	0.01
USD 880,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032	908,600	0.08	GBP 145,928	Taurus 2021-1 UK 4.293% 17/5/2031	156,855	0.01
		8,002,514	0.71	EUR 158,000	Voya Euro CLO III 1.65% 15/4/2033	148,771	0.01
International				EUR 1,186,000	Voya Euro CLO IV 1.75% 15/10/2034	1,125,902	0.10
EUR 2,500,000	European Investment Bank 0.01% 15/11/2030	2,090,943	0.19			9,733,269	0.87
EUR 550,000	European Investment Bank 0.25% 15/6/2040	373,515	0.03	Italy			
EUR 2,500,000	European Union 0.4% 4/2/2037	1,884,462	0.17	EUR 680,000	ASTM 1% 25/11/2026	603,212	0.05
USD 2,920,000	International Bank for Reconstruction & Development 0.75% 26/8/2030	2,391,007	0.21	EUR 560,000	Eni 2.75% 11/5/2171	427,604	0.04
		6,739,927	0.60				

*All or a portion of this security represents a security on loan.

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 561,000	FCA Bank 0.25% 28/2/2023	558,396	0.05	JPY 62,000,000	Japan Government Thirty Year Bond 1.3% 20/6/2052	458,265	0.04
EUR 360,000	Intesa Sanpaolo 0.75% 4/12/2024*	343,118	0.03	JPY 38,250,000	Japan Government Thirty Year Bond 2.3% 20/3/2040	345,691	0.03
EUR 390,000	Intesa Sanpaolo 1.35% 24/2/2031*	283,469	0.02	JPY 151,850,000	Japan Government Twenty Year Bond 0.3% 20/9/2039	1,020,110	0.09
EUR 1,300,000	Intesa Sanpaolo 3.625% 5/12/2022	1,310,022	0.12	JPY 603,650,000	Japan Government Twenty Year Bond 0.4% 20/6/2040	4,087,167	0.36
EUR 7,510,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026*	6,724,753	0.60	JPY 341,150,000	Japan Government Twenty Year Bond 0.5% 20/9/2036	2,451,558	0.22
EUR 2,256,000	Italy Buoni Poliennali Del Tesoro 1.45% 1/3/2036*	1,691,289	0.15	JPY 278,000,000	Japan Government Twenty Year Bond 0.5% 20/3/2038	1,966,208	0.17
EUR 1,886,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	1,208,774	0.11	JPY 366,200,000	Japan Government Twenty Year Bond 0.5% 20/12/2038	2,569,534	0.23
EUR 1,206,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050	905,805	0.08	JPY 108,000,000	Japan Government Twenty Year Bond 0.6% 20/12/2036	785,516	0.07
EUR 3,000,000	Italy Buoni Poliennali Del Tesoro 2.5% 1/12/2032*	2,668,738	0.24	JPY 122,000,000	Japan Government Twenty Year Bond 0.6% 20/6/2037	883,097	0.08
EUR 5,000	Italy Buoni Poliennali Del Tesoro 2.7% 1/3/2047	4,058	0.00	JPY 3,500,000	Japan Government Twenty Year Bond 0.6% 20/12/2037	25,196	0.00
EUR 1,970,000	Italy Buoni Poliennali Del Tesoro 2.95% 1/9/2038	1,744,189	0.15	JPY 208,000,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	1,529,389	0.14
EUR 5,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048	4,611	0.00	JPY 2,468,250,000	Japan Government Two Year Bond 0.005% 1/1/2024	17,811,390	1.58
EUR 270,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	265,886	0.02	JPY 315,400,000	Japan Government Two Year Bond 0.005% 1/2/2024	2,275,936	0.20
		18,743,924	1.66	JPY 14,100,000	Japanese Government CPI Linked Bond 0.1% 10/9/2023	111,290	0.01
Japan				USD 345,000	Mizuho Financial 0.849% 8/9/2024	332,182	0.03
EUR 350,000	Asahi 0.01% 19/4/2024	337,957	0.03	USD 352,000	Mizuho Financial 1.241% 10/7/2024	342,335	0.03
EUR 330,000	Asahi 0.155% 23/10/2024	315,208	0.03	USD 1,650,000	Takeda Pharmaceutical 5% 26/11/2028	1,678,462	0.15
EUR 520,000	East Japan Railway 1.85% 13/4/2033	467,283	0.04			77,114,796	6.84
JPY 100,000,000	Japan Expressway and Debt Repayment Agency 0.306% 31/3/2050	573,973	0.05	Jersey			
JPY 2,248,900,000	Japan Government Five Year Bond 0.005% 20/6/2026	16,246,592	1.44	USD 500,000	AGL CLO 20 5.968% 20/7/2035	500,000	0.04
JPY 607,200,000	Japan Government Forty Year Bond 0.5% 20/3/2059	3,457,481	0.31	GBP 950,000	Heathrow Funding 2.625% 16/3/2028	938,648	0.08
JPY 57,900,000	Japan Government Forty Year Bond 0.7% 20/3/2061	351,580	0.03			1,438,648	0.12
JPY 560,000,000	Japan Government Forty Year Bond 0.8% 20/3/2058	3,552,341	0.32	Kazakhstan			
JPY 121,200,000	Japan Government Forty Year Bond 0.9% 20/3/2057	796,088	0.07	USD 200,000	Kazakhstan Government International Bond 4.875% 14/10/2044	169,033	0.01
JPY 164,100,000	Japan Government Forty Year Bond 1% 20/3/2062	1,087,573	0.10	USD 200,000	Kazakhstan Government International Bond 5.125% 21/7/2025	209,972	0.02
JPY 194,000,000	Japan Government Ten Year Bond 0.1% 20/6/2030	1,388,818	0.12	USD 200,000	KazMunayGas National 4.75% 19/4/2027	184,792	0.02
JPY 242,950,000	Japan Government Ten Year Bond 0.2% 20/6/2032	1,748,214	0.16			563,797	0.05
JPY 125,600,000	Japan Government Thirty Year Bond 0.6% 20/9/2050	784,583	0.07	Luxembourg			
JPY 73,800,000	Japan Government Thirty Year Bond 0.7% 20/6/2048	485,672	0.04	EUR 740,000	Becton Dickinson Euro Finance 0.632% 4/6/2023*	734,700	0.06
JPY 110,150,000	Japan Government Thirty Year Bond 0.7% 20/12/2048	719,953	0.06	EUR 170,000	Becton Dickinson Euro Finance 1.213% 12/2/2036	120,519	0.01
JPY 855,950,000	Japan Government Thirty Year Bond 0.7% 20/9/2051	5,458,642	0.48	EUR 147,000	BL Consumer Credit 2021 1.709% 25/9/2038	139,331	0.01
JPY 99,050,000	Japan Government Thirty Year Bond 0.8% 20/3/2048	669,512	0.06	EUR 191,000	BL Consumer Credit 2021 2.909% 25/9/2038	179,660	0.02

*All or a portion of this security represents a security on loan.

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,390,000	European Financial Stability Facility 1.75% 17/7/2053	2,059,059	0.18	EUR 300,000	ABN AMRO Bank 0.875% 14/1/2026	287,668	0.03
EUR 65,302	Germany Compartment Consumer 2020-1 1.723% 14/11/2034	64,810	0.01	EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	169,556	0.01
EUR 65,302	Germany Compartment Consumer 2020-1 2.473% 14/11/2034	63,835	0.00	EUR 450,000	ABN AMRO Bank 2.5% 5/9/2023	453,591	0.04
EUR 560,000	Highland 0.318% 15/12/2026	497,551	0.05	EUR 400,000	Allianz Finance II 0.25% 6/6/2023	397,701	0.03
EUR 800,000	Holcim Finance Luxembourg 0.125% 19/7/2027*	692,526	0.06	EUR 280,000	BP Capital Markets 1.467% 21/9/2041	188,699	0.01
EUR 110,000	Medtronic Global 0.25% 2/7/2025	103,659	0.01	USD 200,000	Braskem Netherlands Finance 4.5% 10/1/2028	185,295	0.02
EUR 1,100,000	Medtronic Global 0.375% 7/3/2023	1,096,430	0.10	EUR 200,000	Cooperatieve Rabobank 1.5% 26/4/2038*	171,597	0.01
EUR 460,000	Medtronic Global 1.125% 7/3/2027	430,895	0.04	GBP 620,000	Cooperatieve Rabobank 4.625% 23/5/2029	681,751	0.06
EUR 125,000	Prologis International Funding II 1.625% 17/6/2032	100,933	0.01	EUR 125,000	Dutch Property Finance 2020-2 1.562% 28/1/2058	121,234	0.01
EUR 315,000	Prologis International Funding II 2.375% 14/11/2030	286,996	0.02	EUR 178,000	Dutch Property Finance 2021-1 1.312% 28/7/2058	170,013	0.02
EUR 500,000	Repsol Europe Finance 0.875% 6/7/2033	379,736	0.03	EUR 300,000	Enel Finance International 0% 17/6/2024	288,561	0.03
EUR 630,000	SES 2% 2/7/2028*	553,315	0.05	EUR 810,000	Heimstaden Bostad Treasury 0.25% 13/10/2024	743,564	0.07
EUR 800,000	Traton Finance Luxembourg 0% 14/6/2024*	760,880	0.07	EUR 490,000	IMCD 2.125% 31/3/2027*	443,651	0.04
EUR 600,000	Traton Finance Luxembourg 0.125% 10/11/2024	564,918	0.05	EUR 470,000	Imperial Brands Finance Netherlands 1.75% 18/3/2033	335,339	0.03
		8,829,753	0.78	EUR 500,000	ING Bank 0.875% 11/4/2028	464,058	0.04
Malaysia				EUR 100,000	ING Groep 0.1% 3/9/2025	94,244	0.01
MYR 4,420,000	Malaysia Government Bond 4.893% 8/6/2038	1,045,874	0.09	USD 209,000	ING Groep 4.625% 6/1/2026	208,183	0.02
MYR 5,600,000	Malaysia Government Investment Issue 4.07% 30/9/2026	1,268,408	0.11	EUR 540,000	JDE Peet's 0.625% 9/2/2028	454,363	0.04
MYR 5,200,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,177,284	0.11	EUR 160,000	Mondelez International Netherlands 1.25% 9/9/2041	106,684	0.01
USD 500,000	Malaysia Sukuk Global 3.179% 27/4/2026*	492,559	0.04	EUR 1,110,000	Netherlands Government Bond 0% 15/7/2030	972,946	0.09
		3,984,125	0.35	EUR 1,620,000	Netherlands Government Bond 0.25% 15/7/2029	1,474,001	0.13
Mauritius				EUR 693,000	Netherlands Government Bond 2.75% 15/1/2047	802,910	0.07
USD 200,000	Greenko Mauritius 6.25% 21/2/2023	196,175	0.02	EUR 1,040,000	Netherlands Government Bond 4% 15/1/2037	1,298,196	0.11
Mexico				USD 210,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	142,985	0.01
USD 200,000	America Movil 4.375% 16/7/2042	181,258	0.01	USD 1,745,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	1,546,441	0.14
USD 200,000	Grupo Televisa SAB 5.25% 24/5/2049	196,365	0.02	USD 1,738,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	1,658,087	0.15
MXN 18,000,000	Mexican Bonos 7.75% 23/11/2034	804,966	0.07	USD 460,000	Prosus 4.987% 19/1/2052*	333,500	0.03
MXN 34,000,000	Mexican Bonos 8% 7/12/2023	1,646,452	0.15	EUR 120,000	RELX Finance 0.5% 10/3/2028	104,832	0.01
MXN 19,000,000	Mexican Bonos 8.5% 31/5/2029	914,481	0.08	USD 724,000	Shell International Finance 2.75% 6/4/2030	656,686	0.06
USD 280,000	Mexico Government International Bond 4.28% 14/8/2041	226,008	0.02	USD 141,000	Shell International Finance 3% 26/11/2051	107,598	0.01
USD 600,000	Mexico Government International Bond 4.6% 23/1/2046	491,705	0.04	EUR 100,000	Siemens Financieringsmaatschappij 0% 20/2/2026	92,315	0.01
		4,461,235	0.39				
Netherlands							
EUR 235,000	ABN AMRO Bank 0.5% 17/7/2023	233,092	0.02				

*All or a portion of this security represents a security on loan.

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Siemens Financieringsmaatschappij 0.3% 28/2/2024	98,119	0.01	EUR 500,000	Republic of Poland Government International Bond 1.375% 22/10/2027*	468,862	0.04
EUR 30,000	Siemens Financieringsmaatschappij 0.5% 5/9/2034	22,387	0.00	EUR 500,000	Republic of Poland Government International Bond 1.5% 9/9/2025	488,505	0.04
EUR 1,300,000	Telefonica Europe 4.375% 14/3/2171	1,248,538	0.11	USD 500,000	Republic of Poland Government International Bond 3.25% 6/4/2026	491,878	0.04
EUR 380,000	TenneT 0.875% 16/6/2035	284,283	0.02			4,202,095	0.37
EUR 570,000	Viterra Finance 0.375% 24/9/2025	502,329	0.04		Portugal		
GBP 200,000	Volkswagen Financial Services 1.625% 10/2/2024	220,910	0.02	EUR 610,000	Portugal Obrigacoes do Tesouro OT 1.95% 15/6/2029	603,606	0.05
EUR 700,000	Volkswagen International Finance 1.125% 2/10/2023	693,375	0.06	EUR 1,570,000	Portugal Obrigacoes do Tesouro OT 2.125% 17/10/2028	1,577,195	0.14
EUR 300,000	Volkswagen International Finance 4.125% 16/11/2038	290,920	0.03	EUR 357,000	Portugal Obrigacoes do Tesouro OT 4.1% 15/4/2037	409,602	0.04
EUR 1,100,000	Wintershall Dea Finance 1.332% 25/9/2028	933,846	0.08	EUR 66,175	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	65,118	0.01
		19,684,048	1.74			2,655,521	0.24
	New Zealand				Qatar		
NZD 1,110,000	New Zealand Government Bond 4.5% 15/4/2027	698,537	0.06	USD 200,000	Qatar Energy 3.125% 12/7/2041	163,288	0.01
	Norway			USD 500,000	Qatar Government International Bond 3.25% 2/6/2026	494,500	0.04
EUR 290,000	Aker BP 1.125% 12/5/2029	242,434	0.02	USD 280,000	Qatar Government International Bond 3.75% 16/4/2030	281,750	0.03
EUR 5,910,000	DNB Boligkreditt 1.875% 21/11/2022	5,928,215	0.53	USD 200,000	Qatar Government International Bond 4.625% 2/6/2046	202,750	0.02
NOK 6,650,000	Norway Government Bond 1.75% 17/2/2027	620,508	0.05	USD 200,000	Qatar Government International Bond 5.103% 23/4/2048	214,750	0.02
		6,791,157	0.60			1,357,038	0.12
	Panama				Romania		
USD 400,000	Panama Government International Bond 3.875% 17/3/2028	385,317	0.03	RON 1,870,000	Romania Government Bond 4.15% 26/1/2028	325,627	0.03
USD 200,000	Panama Government International Bond 4.5% 15/5/2047	161,077	0.02	EUR 2,530,000	Romanian Government International Bond 2.375% 19/4/2027*	2,287,264	0.20
		546,394	0.05			2,612,891	0.23
	Peru				Saudi Arabia		
USD 460,000	Peruvian Government International Bond 2.783% 23/1/2031	393,502	0.03	USD 270,000	Saudi Government International Bond 3.25% 22/10/2030*	261,225	0.02
USD 600,000	Peruvian Government International Bond 2.844% 20/6/2030	522,454	0.05	USD 770,000	Saudi Government International Bond 3.45% 2/2/2061	590,012	0.05
		915,956	0.08	USD 400,000	Saudi Government International Bond 3.625% 4/3/2028*	398,500	0.04
	Philippines			USD 400,000	Saudi Government International Bond 4.5% 17/4/2030	418,000	0.04
USD 500,000	Philippine Government International Bond 3.7% 1/3/2041	432,500	0.04			1,667,737	0.15
	Poland				Singapore		
PLN 5,930,000	Republic of Poland Government Bond 2.5% 25/7/2026	1,077,192	0.10	SGD 1,920,000	Singapore Government Bond 2% 1/2/2024	1,359,957	0.12
PLN 3,300,000	Republic of Poland Government Bond 2.5% 25/7/2027	579,982	0.05	SGD 530,000	Singapore Government Bond 2.75% 1/4/2042	365,259	0.03
PLN 460,000	Republic of Poland Government Bond 2.75% 25/10/2029	78,391	0.01				
PLN 4,945,000	Republic of Poland Government Bond 4% 25/10/2023	1,017,285	0.09				

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World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
SGD 1,050,000	Singapore Government Bond 3.5% 1/3/2027	771,454	0.07	EUR 1,030,000	Spain Government Bond 0.5% 31/10/2031	857,731	0.08
USD 250,000	Temasek Financial I 3.625% 1/8/2028	247,479	0.02	EUR 730,000	Spain Government Bond 0.7% 30/4/2032	613,157	0.06
		2,744,149	0.24	EUR 3,800,000	Spain Government Bond 0.85% 30/7/2037	2,816,291	0.25
	Slovakia			EUR 1,013,000	Spain Government Bond 1% 31/10/2050	611,639	0.05
EUR 580,000	Slovakia Government Bond 0.75% 9/4/2030	516,277	0.05	EUR 212,000	Spain Government Bond 2.35% 30/7/2033	204,577	0.02
	Slovenia			EUR 760,000	Spain Government Bond 3.45% 30/7/2066	768,482	0.07
EUR 110,000	Slovenia Government Bond 1.75% 3/11/2040	91,500	0.01	EUR 28,000	Spain Government Bond 5.15% 31/10/2044	37,462	0.00
	South Korea					17,736,735	1.57
USD 220,000	Heungkuk Life Insurance 4.475% 9/5/2171	212,561	0.02		Sri Lanka		
USD 200,000	Korea Gas 2.25% 18/7/2026*	185,389	0.02	USD 200,000	Sri Lanka Government International Bond 5.75% 18/4/2023	68,059	0.01
USD 600,000	Korea International Bond 2.75% 19/1/2027*	577,578	0.05	USD 200,000	Sri Lanka Government International Bond 6.85% 14/3/2024	67,526	0.00
KRW 743,530,000	Korea Treasury Bond 1.125% 10/9/2025	516,973	0.05			135,585	0.01
KRW 2,190,680,000	Korea Treasury Bond 1.125% 10/9/2039	1,128,174	0.10		Sweden		
KRW 2,686,940,000	Korea Treasury Bond 1.25% 10/3/2026	1,856,519	0.16	SEK 7,400,000	Nordea Hypotek 1.25% 20/9/2023	684,481	0.06
KRW 3,290,120,000	Korea Treasury Bond 1.5% 10/3/2025	2,339,089	0.21	EUR 350,000	Stadshypotek 0.5% 11/7/2025	334,113	0.03
KRW 3,055,840,000	Korea Treasury Bond 1.875% 10/6/2029	2,040,082	0.18	SEK 11,000,000	Stadshypotek 1.5% 1/3/2024	1,011,416	0.09
KRW 1,200,000,000	Korea Treasury Bond 2% 10/3/2046	675,192	0.06	SEK 11,000,000	Swedbank Hypotek 1% 20/12/2023	1,008,807	0.09
KRW 2,095,020,000	Korea Treasury Bond 2% 10/3/2049	1,150,341	0.10	SEK 4,110,000	Sweden Government Bond 0.75% 12/5/2028	357,834	0.03
KRW 420,000,000	Korea Treasury Bond 2.125% 10/3/2047	240,725	0.02	SEK 2,300,000	Sweden Government Bond 3.5% 30/3/2039	264,633	0.03
KRW 2,169,270,000	Korea Treasury Bond 2.25% 10/12/2025	1,556,135	0.14			3,661,284	0.33
KRW 530,000,000	Korea Treasury Bond 2.375% 10/9/2038	338,079	0.03		Switzerland		
USD 250,000	Shinhan Financial 2.875% 12/11/2170	223,028	0.02	EUR 560,000	Credit Suisse 1% 24/6/2027	477,617	0.04
		13,039,865	1.16	EUR 1,640,000	Credit Suisse 3.25% 2/4/2026	1,589,024	0.14
	Spain			CHF 1,420,000	Swiss Confederation Government Bond 0% 26/6/2034	1,313,259	0.12
EUR 94,018	Autonoria Spain 2021 FT 3.959% 31/1/2039	88,779	0.01	CHF 460,000	Swiss Confederation Government Bond 0.25% 23/6/2035	435,004	0.04
EUR 700,000	Banco de Sabadell 0.625% 7/11/2025*	654,772	0.06	CHF 200,000	Swiss Confederation Government Bond 2% 25/6/2064	293,914	0.02
EUR 400,000	Banco de Sabadell 1.125% 11/3/2027	362,908	0.03	EUR 1,000,000	UBS 1.25% 17/4/2025	974,190	0.09
EUR 200,000	CaixaBank 1.125% 17/5/2024	195,252	0.02	USD 697,000	UBS 4.49% 5/8/2025	695,528	0.06
EUR 1,200,000	CaixaBank 4.125% 24/3/2036*	1,356,203	0.12			5,778,536	0.51
EUR 800,000	Cellnex Finance 2.25% 12/4/2026	748,062	0.06		Thailand		
EUR 57,709	FT Santander Consumer Spain Auto 2020-1 1.778% 20/3/2033	55,792	0.00	USD 200,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	174,545	0.01
EUR 5,756,000	Spain Government Bond 0% 31/1/2027	5,279,749	0.47	USD 200,000	GC Treasury Center 2.98% 18/3/2031	167,219	0.02
EUR 3,788,000	Spain Government Bond 0.1% 30/4/2031	3,085,879	0.27	THB 12,800,000	Thailand Government Bond 1.585% 17/12/2035	294,988	0.03
				THB 25,320,000	Thailand Government Bond 2.875% 17/6/2046	622,150	0.05

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World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
THB 10,510,000	Thailand Government Bond 3.3% 17/6/2038	288,241	0.02	GBP 99,996	Hops Hill No 1 3.541% 27/5/2054	112,534	0.01
THB 17,060,000	Thailand Government Bond 3.775% 25/6/2032	517,297	0.05	GBP 99,997	Hops Hill No 1 4.041% 27/5/2054	112,629	0.01
USD 200,000	Thaioil Treasury Center 3.75% 18/6/2050	132,900	0.01	USD 896,000	HSBC 2.251% 22/11/2027	792,127	0.07
		2,197,340	0.19	EUR 560,000	Informa 2.125% 6/10/2025	538,927	0.05
	United Arab Emirates			GBP 140,000	Lanebrook Mortgage Transaction 2020-1 3.591% 12/6/2057	158,471	0.02
USD 670,000	Abu Dhabi Government International Bond 3.125% 16/4/2030*	648,629	0.06	EUR 1,492,000	Lloyds Banking 4.5% 18/3/2030	1,467,201	0.13
USD 760,000	Abu Dhabi Government International Bond 4.125% 11/10/2047	721,327	0.06	GBP 50,000	Mitchells & Butlers Finance 3.724% 15/6/2036	46,960	0.01
USD 321,000	NBK Tier 1 3.625% 24/8/2171	281,477	0.03	GBP 100,000	Mortimer BTL 2021-1 2.86% 23/6/2053	108,959	0.01
		1,651,433	0.15	GBP 78,861	Motor 2016-1 5.25% 25/11/2025	91,304	0.01
	United Kingdom			EUR 889,000	National Grid Electricity Transmission 0.19% 20/1/2025	841,561	0.07
USD 471,000	Anglo American Capital 4.5% 15/3/2028	452,302	0.04	EUR 500,000	Nationwide Building Society 1.125% 31/5/2028	467,547	0.04
GBP 100,000	Atlas Funding 2021-1 3.301% 25/7/2058	113,087	0.01	GBP 128,000	Newday Funding Master Issuer - Series 2021-1 3.241% 15/3/2029	145,560	0.01
USD 608,021	Avianca Midco 2 9% 1/12/2028	513,778	0.05	GBP 136,000	Newday Funding Master Issuer - Series 2021-3 3.041% 15/11/2029	151,929	0.01
GBP 165,000	Azure Finance NO 2 4.691% 20/7/2030	190,799	0.02	GBP 100,000	Newday Funding Master Issuer - Series 2022-2 0% 15/7/2030	116,114	0.01
GBP 1,700,000	Barclays 3.125% 17/1/2024*	1,924,530	0.17	EUR 54,631	Paragon Mortgages No 12 0.801% 15/11/2038	50,196	0.01
USD 1,400,000	Barclays 4.337% 10/1/2028	1,333,211	0.12	GBP 120,000	Paragon Mortgages No 25 2.763% 15/5/2050	138,290	0.01
EUR 335,000	BAT International Finance 1.25% 13/3/2027*	295,053	0.03	GBP 100,000	Paragon Mortgages No 25 3.113% 15/5/2050	113,932	0.01
EUR 515,000	BAT International Finance 2.25% 16/1/2030	428,392	0.04	GBP 100,000	Residential Mortgage 32 3.602% 20/6/2070	114,363	0.01
EUR 834,000	BP Capital Markets 3.25% 22/6/2171	767,222	0.07	GBP 150,000	Sage AR Funding No 1 3.843% 17/11/2030	168,712	0.02
GBP 115,000	Canada Square Funding 6 3.011% 17/1/2059	123,732	0.01	EUR 380,000	Santander UK 0.5% 10/1/2025	365,167	0.03
GBP 130,000	Canada Square Funding 6 3.411% 17/1/2059	135,910	0.01	GBP 145,530	Tesco Property Finance 1 7.623% 13/7/2039	194,415	0.02
EUR 1,162,000	Chanel Ceres 0.5% 31/7/2026	1,049,791	0.09	GBP 208,283	Tesco Property Finance 3 5.744% 13/4/2040	241,998	0.02
EUR 350,000	Channel Link Enterprises Finance 2.706% 30/6/2050	328,527	0.03	GBP 112,711	Tesco Property Finance 4 5.801% 13/10/2040	130,815	0.01
GBP 110,000	CMF 2020-1 2.691% 16/1/2057	125,966	0.01	GBP 100,000	Tower Bridge Funding 2020-1 3.852% 20/9/2063	115,635	0.01
GBP 99,981	Finsbury Square 2020-1 2.719% 16/3/2070	114,346	0.01	GBP 100,000	Tower Bridge Funding 2020-1 4.852% 20/9/2063	115,758	0.01
GBP 100,000	Funding IV 3.891% 15/9/2024	116,062	0.01	GBP 124,000	Tower Bridge Funding 2021-1 3.429% 21/7/2064	141,288	0.01
GBP 100,000	Funding V 3.391% 15/10/2025	112,245	0.01	GBP 106,000	Tower Bridge Funding 2021-1 3.729% 21/7/2064	118,892	0.01
GBP 100,000	Funding VI 4.791% 15/7/2026	114,587	0.01	GBP 305,000	Turbo Finance 9 3.341% 20/8/2028	350,234	0.03
GBP 99,977	Gemgarto 2018-1 2.722% 16/9/2065	115,967	0.01	GBP 100,000	Twin Bridges 2018-1 3.51% 12/9/2050	114,304	0.01
GBP 100,000	Gemgarto 2021-1 2.669% 16/12/2067	110,353	0.01	GBP 110,000	Twin Bridges 2019-2 3.341% 12/6/2053	127,731	0.01
GBP 373,596	Greene King Finance 3.98% 15/12/2033	405,391	0.03	GBP 115,000	Twin Bridges 2020-1 3.591% 12/12/2054	131,403	0.01
GBP 199,788	Greene King Finance 4.064% 15/3/2035	213,861	0.02	GBP 125,000	Twin Bridges 2020-1 4.341% 12/12/2054	142,762	0.01
GBP 181,000	Harben Finance 2.604% 28/9/2055	192,086	0.02				
GBP 179,000	Harben Finance 2.954% 28/9/2055	185,268	0.02				

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World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 138,000	Twin Bridges 2021-1 2.941% 12/3/2055	150,399	0.01	USD 760,000	American Tower 1.3% 15/9/2025	690,582	0.06
GBP 100,000	Twin Bridges 2021-1 3.441% 12/3/2055	106,537	0.01	USD 317,000	American Tower 2.1% 15/6/2030	257,735	0.02
GBP 100,000	Twin Bridges 2022-2 0% 12/6/2055	113,816	0.01	USD 1,210,000	American Tower 2.3% 15/9/2031	972,863	0.09
GBP 572,835	Unique Pub Finance 5.659% 30/6/2027	677,659	0.06	USD 1,203,000	American Tower 4.05% 15/3/2032	1,111,947	0.10
GBP 1,940,000	United Kingdom Gilt 0.125% 31/1/2024*	2,161,303	0.19	USD 2,488,000	Amgen 2.45% 21/2/2030	2,187,683	0.19
GBP 12,977,000	United Kingdom Gilt 0.375% 22/10/2026*	13,638,284	1.21	USD 220,000	Amgen 4.05% 18/8/2029	215,285	0.02
GBP 4,980,000	United Kingdom Gilt 0.625% 7/6/2025*	5,450,733	0.48	USD 417,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.7% 1/2/2036	406,356	0.04
GBP 810,000	United Kingdom Gilt 0.875% 31/7/2033	760,430	0.07	USD 143,000	Anheuser-Busch InBev Worldwide 4.6% 15/4/2048	132,289	0.01
GBP 2,115,000	United Kingdom Gilt 1.25% 22/10/2041	1,779,024	0.16	USD 1,760,000	Antelope Valley Community College District 3% 1/8/2050	1,326,037	0.12
GBP 1,118,000	United Kingdom Gilt 1.75% 22/1/2049	984,521	0.08	USD 1,150,000	Aon 2.8% 15/5/2030	1,014,543	0.09
		43,312,890	3.84	USD 784,000	Aon / Aon Global 2.6% 2/12/2031	663,223	0.06
United States				USD 23,000	Aon / Aon Global 3.9% 28/2/2052	19,442	0.00
USD 881,000	1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	843,908	0.07	USD 1,520,000	Apple 1.65% 8/2/2031	1,280,273	0.11
USD 750,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	705,430	0.06	USD 1,568,000	Apple 1.7% 5/8/2031	1,314,594	0.12
USD 840,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	777,040	0.07	USD 1,104,000	AREIT 2022-CRE7 4.538% 17/6/2039	1,097,539	0.10
USD 750,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	632,320	0.06	USD 2,000,000	AT&T 0% 27/11/2022	1,979,968	0.18
USD 613,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	503,363	0.04	USD 594,000	AT&T 3.5% 15/9/2053	446,283	0.04
USD 870,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	774,193	0.07	USD 350,000	AT&T 3.55% 15/9/2055	259,744	0.02
USD 820,000	280 Park Avenue 2017-280P Mortgage Trust 3.906% 15/9/2034	782,188	0.07	USD 3,000,000	AT&T 3.65% 1/6/2051	2,330,900	0.21
USD 1,524,000	AbbVie 3.2% 21/11/2029	1,399,554	0.12	USD 315,000	AT&T 3.8% 1/12/2057	241,817	0.02
USD 385,000	Amazon.com 4.1% 13/4/2062	352,689	0.03	USD 4,973,000	AT&T 4.3% 15/2/2030	4,840,570	0.43
USD 167,000	Amazon.com 4.25% 22/8/2057	159,486	0.01	GBP 300,000	AT&T 4.375% 14/9/2029	339,562	0.03
USD 7,158	American Airlines 2015-2 Class AA Pass Through Trust 3.6% 22/3/2029	6,557	0.00	USD 500,000	Baltimore Gas and Electric 3.5% 15/8/2046	414,941	0.04
USD 187,443	American Airlines 2016-3 Class AA Pass Through Trust 3% 15/4/2030	169,126	0.02		BAMLL Commercial Mortgage Trust 2015-200P 3.49% 14/4/2033	1,610,059	0.14
USD 47,694	American Airlines 2017-1 Class AA Pass Through Trust 3.65% 15/8/2030	43,798	0.00	USD 730,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	655,089	0.06
USD 419,248	American Airlines 2019-1 Class AA Pass Through Trust 3.15% 15/8/2033	370,543	0.03	USD 922,024	BAMLL Commercial Mortgage Trust 2018-DSNY 4.092% 15/9/2034	882,643	0.08
USD 1,236,505	American Homes 4 Rent 2015-SFR2 Trust 3.732% 17/10/2052	1,209,087	0.11	USD 1,410,000	BANK 2018-BNK14 3.966% 15/9/2060	1,377,775	0.12
USD 273,000	American International 4.375% 30/6/2050	246,930	0.02	USD 1,425,000	BANK 2018-BNK14 4.231% 15/9/2060	1,411,546	0.13
EUR 440,000	American Tower 0.4% 15/2/2027	382,305	0.03	EUR 100,000	Bank of America 0.654% 26/10/2031	78,532	0.01
EUR 800,000	American Tower 0.45% 15/1/2027	701,406	0.06	EUR 375,000	Bank of America 0.694% 22/3/2031	302,675	0.03
				USD 99,000	Bank of America 0.981% 25/9/2025	91,932	0.01
				USD 94,000	Bank of America 1.319% 19/6/2026	85,647	0.01
					Bank of America 1.734% 22/7/2027	1,635,923	0.14
				USD 1,828,000	Bank of America 1.898% 23/7/2031	1,986,264	0.18
				USD 1,100,000	Bank of America 2.299% 21/7/2032	887,062	0.08
				USD 55,000	Bank of America 2.551% 4/2/2028	49,987	0.00

*All or a portion of this security represents a security on loan.

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,421,000	Bank of America 2.572% 20/10/2032	1,989,576	0.18	USD 690,000	BX Trust 2018-BILT 4.161% 15/5/2030	660,357	0.06
USD 868,000	Bank of America 2.687% 22/4/2032	726,956	0.06	USD 440,000	BXP Trust 2017-GM 3.379% 13/6/2039	412,115	0.04
USD 2,087,000	Bank of America 2.972% 4/2/2033	1,768,170	0.15	USD 1,220,000	BXP Trust 2017-GM 3.539% 13/6/2039	1,093,644	0.10
USD 1,291,000	Bank of America 3.194% 23/7/2030	1,156,325	0.10	USD 730,000	BXP Trust 2017-GM 3.539% 13/6/2039	636,417	0.06
USD 166,000	Bank of America 3.593% 21/7/2028	156,802	0.01	USD 699,000	Cameron LNG 2.902% 15/7/2031	617,424	0.05
USD 366,000	Bank of America 4.271% 23/7/2029	352,088	0.03	USD 1,968,000	Cameron LNG 3.302% 15/1/2035	1,682,743	0.15
USD 1,289,000	Bank of America 4.376% 27/4/2028	1,262,005	0.11	USD 280,000	Cameron LNG 3.402% 15/1/2038	239,831	0.02
USD 957,000	Bank of America 4.571% 27/4/2033	923,896	0.08	USD 187,000	Capital One Financial 5.247% 26/7/2030	184,821	0.02
USD 595,000	Bank of America 5.015% 22/7/2033	593,438	0.05	USD 300,000	Capital One Financial 5.268% 10/5/2033	296,461	0.03
USD 1,000	Bank of New York Mellon 3.25% 11/9/2024	995	0.00	USD 505,000	CCUBS Commercial Mortgage Trust 2017-C1 4.159% 15/11/2050	465,666	0.04
USD 1,572,891	Bayview Commercial Asset Trust 2006-1 2.849% 25/4/2036	1,416,405	0.13	USD 270,000	Center Unified School District 3% 1/8/2051	201,427	0.02
USD 525,111	Bayview Commercial Asset Trust 2007-4 2.894% 25/9/2037	480,735	0.04	USD 37,000	CenterPoint Energy Houston Electric 3.95% 1/3/2048	33,440	0.00
USD 730,000	BBCMS 2017-DELC Mortgage Trust 3.546% 15/8/2036	716,115	0.06	USD 33,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	27,256	0.00
USD 2,035,000	BBCMS 2018-TALL Mortgage Trust 3.113% 15/3/2037	1,942,978	0.17	USD 944,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	618,070	0.06
USD 424,000	BBCMS Mortgage Trust 2018-C2 4.91% 15/12/2051	407,706	0.04	USD 318,000	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	221,576	0.02
USD 1,400,278	Bear Stearns ALT-A Trust 2007-1 2.764% 25/1/2047	1,246,380	0.11	USD 285,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	189,924	0.02
USD 3,900,000	Bear Stearns Asset Backed I Trust 2007-HE5 2.744% 25/6/2047	3,735,335	0.33	USD 23,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	20,468	0.00
EUR 400,000	Becton Dickinson 1.401% 24/5/2023	399,754	0.04	USD 729,000	Charter Communications Operating / Charter Communications Operating Capital 6.484% 23/10/2045	705,979	0.06
USD 704,000	Benchmark 2018-B2 Mortgage Trust 4.381% 15/2/2051	666,366	0.06	USD 200,000	Cheniere Energy 4.625% 15/10/2028	192,788	0.02
USD 416,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	394,090	0.03	USD 6,081	CHL Mortgage Pass-Through Trust 2004-29 2.984% 25/2/2035	5,633	0.00
USD 655,682	Benchmark 2018-B5 Mortgage Trust 4.57% 15/7/2051	619,995	0.05	EUR 820,000	Chubb INA 1.55% 15/3/2028	759,594	0.07
USD 1,130,000	Benchmark 2018-B8 Mortgage Trust 4.232% 15/1/2052	1,117,726	0.10	USD 669,000	Cigna 2.4% 15/3/2030	580,353	0.05
USD 200,000	Bimbo Bakeries USA 4% 17/5/2051	167,145	0.01	USD 690,000	Citigroup 0.776% 30/10/2024	662,243	0.06
USD 269,000	Bristol-Myers Squibb 2.55% 13/11/2050	188,277	0.02	USD 2,632,000	Citigroup 2.52% 3/11/2032	2,147,627	0.19
USD 190,000	Bristol-Myers Squibb 3.7% 15/3/2052	162,871	0.01	USD 813,000	Citigroup 2.666% 29/1/2031	694,928	0.06
USD 3,849,000	Broadcom 3.419% 15/4/2033	3,196,821	0.28	USD 4,216,000	Citigroup 2.976% 5/11/2030	3,699,458	0.33
USD 3,981,000	Broadcom 3.469% 15/4/2034	3,246,785	0.29	USD 1,232,000	Citigroup 3.785% 17/3/2033	1,114,342	0.10
USD 735,000	Burlington Northern Santa Fe 2.875% 15/6/2052	551,160	0.05	USD 200,000	Citigroup 4.91% 24/5/2033	197,933	0.02
USD 1,045,000	Burlington Northern Santa Fe 3.3% 15/9/2051	853,245	0.08				
USD 239,000	Burlington Northern Santa Fe 4.45% 15/1/2053	233,471	0.02				

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 387,000	Citigroup Commercial Mortgage Trust 2014-GC19 4.023% 10/3/2047	384,036	0.03	USD 15,000	Crown Castle 4.3% 15/2/2029	14,515	0.00
USD 204,000	Citigroup Commercial Mortgage Trust 2016-C2 3.176% 10/8/2049	185,333	0.02	USD 196,000	Crown Castle 4.45% 15/2/2026	195,464	0.02
USD 990,000	Citigroup Commercial Mortgage Trust 2016-P5 2.941% 10/10/2049	934,220	0.08	USD 351,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.711% 15/11/2048	309,913	0.03
USD 807,000	Citigroup Commercial Mortgage Trust 2018-B2 4.28% 10/3/2051	756,112	0.07	USD 220,000	CSAIL 2017-CX10 Commercial Mortgage Trust 3.458% 15/11/2050	209,564	0.02
USD 915,000	Citigroup Commercial Mortgage Trust 2018-C5 4.408% 10/6/2051	879,621	0.08	USD 2,020,000	CSAIL 2018-C14 Commercial Mortgage Trust 4.422% 15/11/2051	2,010,016	0.18
USD 3,537,897	Citigroup Mortgage Loan Trust 2.909% 25/8/2036	3,209,347	0.28	USD 885,000	CSAIL 2018-C14 Commercial Mortgage Trust 5.087% 15/11/2051	854,971	0.08
USD 1,020,000	Citigroup Mortgage Loan Trust 4.944% 25/7/2037	1,022,978	0.09	USD 24,000	CSX 5.5% 15/4/2041	25,485	0.00
USD 237,670	Citigroup Mortgage Loan Trust 2006-FX1 5.775% 25/10/2036	176,327	0.02	USD 314,000	CVS Health 4.25% 1/4/2050	273,582	0.02
USD 784,356	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	722,920	0.06	USD 470,000	CVS Health 5.05% 25/3/2048	457,692	0.04
USD 530,623	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	489,396	0.04	USD 304,000	CVS Health 5.125% 20/7/2045	295,442	0.03
USD 1,990,000	City of Boston MA 5% 1/11/2037	2,328,611	0.21	USD 332,067	CWABS Asset-Backed Certificates Trust 2006-25 2.584% 25/6/2037	306,190	0.03
USD 2,215,000	City of Salt Lake City UT Airport Revenue 5% 1/7/2047	2,265,930	0.20	USD 700,000	DBUBS 2017-BRKB Mortgage Trust 3.648% 10/10/2034	650,960	0.06
USD 1,110,000	Comcast 1.95% 15/1/2031	928,179	0.08	USD 1,830,000	Denver City & County School District No 1 5% 1/12/2042	2,063,966	0.18
USD 1,277,000	Comcast 2.65% 1/2/2030	1,143,236	0.10	EUR 900,000	Discovery Communications 1.9% 19/3/2027*	817,820	0.07
USD 960,000	Comcast 2.887% 1/11/2051	684,763	0.06	USD 730,000	District of Columbia Water & Sewer Authority 5% 1/10/2035	841,476	0.07
USD 276,000	Comcast 3.4% 15/7/2046	219,162	0.02	USD 174,000	DTE Electric 3.65% 1/3/2052	150,933	0.01
USD 457,000	Comcast 3.969% 1/11/2047	396,794	0.04	USD 35,000	DTE Electric 3.95% 1/3/2049	31,785	0.00
USD 606,000	Comcast 4.25% 15/10/2030	600,841	0.05	USD 1,122,000	Duke Energy Florida 2.5% 1/12/2029	1,002,984	0.09
USD 1,422,000	Comcast 4.25% 15/1/2033	1,390,080	0.12	USD 84,000	Duke Energy Progress 3.45% 15/3/2029	80,436	0.01
USD 1,090,000	COMM 2014-277P Mortgage Trust 3.732% 10/8/2049	1,051,570	0.09	USD 161,000	Ecolab 2.7% 15/12/2051	115,988	0.01
USD 1,000,000	COMM 2015-CCRE23 Mortgage Trust 4.183% 10/5/2048	963,414	0.09	USD 397,000	El Paso Natural Gas 3.5% 15/2/2032	349,879	0.03
USD 1,950,000	COMM 2015-CCRE26 Mortgage Trust 3.63% 10/10/2048	1,897,252	0.17	USD 252,000	Elevance Health 3.6% 15/3/2051	206,479	0.02
USD 951,000	COMM 2015-CCRE26 Mortgage Trust 4.62% 10/10/2048	917,994	0.08	EUR 310,000	Eli Lilly 1.375% 14/9/2061	172,565	0.02
USD 1,837,717	COMM 2015-CCRE27 Mortgage Trust 4.487% 10/10/2048	1,738,000	0.15	USD 2,600,000	Elmwood CLO 15 1.981% 22/4/2035	2,531,297	0.22
USD 635,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	607,614	0.05	USD 879,000	Entergy Louisiana 2.35% 15/6/2032	733,720	0.07
USD 1,190,000	COMM 2017-COR2 Mortgage Trust 3.51% 10/9/2050	1,138,144	0.10	USD 1,150,000	Entergy Louisiana 4% 15/3/2033	1,097,732	0.10
USD 378,000	COMM 2017-PANW Mortgage Trust 4.343% 10/10/2029	356,825	0.03	USD 601,000	Enterprise Products Operating 2.8% 31/1/2030	532,259	0.05
USD 831,617	Conseco Finance 7.03% 15/7/2028	783,781	0.07	USD 1,949,000	Equinix 3.9% 15/4/2032	1,784,558	0.16
USD 2,440,000	County of Fairfax VA Sewer Revenue 4% 15/7/2051	2,467,908	0.22	USD 1,049,000	Exelon 4.1% 15/3/2052	917,229	0.08
USD 3,924,636	Credit Suisse First Boston Mortgage 6.5% 25/1/2036	2,632,814	0.23	USD 1,100,000	Exelon 4.7% 15/4/2050	1,046,405	0.09
USD 189,000	Crown Castle 2.9% 15/3/2027	175,712	0.02	USD 2,621,492	Fannie Mae Pool 1.5% 1/11/2041	2,232,184	0.20
USD 148,000	Crown Castle 3.1% 15/11/2029	131,622	0.01	USD 1,552,940	Fannie Mae Pool 1.5% 1/12/2041	1,316,919	0.12
USD 1,050,000	Crown Castle 3.65% 1/9/2027	1,002,842	0.09	USD 246,345	Fannie Mae Pool 1.5% 1/10/2050	203,055	0.02
USD 300,000	Crown Castle 4% 15/11/2049	244,158	0.02	USD 213,781	Fannie Mae Pool 1.5% 1/11/2050	176,229	0.02
				USD 284,772	Fannie Mae Pool 1.5% 1/3/2051	234,621	0.02
				USD 286,034	Fannie Mae Pool 2% 1/11/2031	268,826	0.02
				USD 152,533	Fannie Mae Pool 2% 1/3/2037	141,398	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 957,351	Fannie Mae Pool 2% 1/2/2042	847,548	0.08	USD 727,565	Fannie Mae Pool 2.5% 1/10/2051	657,448	0.06
USD 1,063,950	Fannie Mae Pool 2% 1/3/2042	941,918	0.08	USD 195,477	Fannie Mae Pool 2.5% 1/11/2051	176,592	0.02
USD 121,863	Fannie Mae Pool 2% 1/4/2042	107,919	0.01	USD 724,125	Fannie Mae Pool 2.5% 1/11/2051	654,345	0.06
USD 184,024	Fannie Mae Pool 2% 1/9/2050	159,834	0.01	USD 651,243	Fannie Mae Pool 2.5% 1/1/2052	588,070	0.05
USD 331,226	Fannie Mae Pool 2% 1/10/2050	288,026	0.03	USD 3,023,335	Fannie Mae Pool 2.5% 1/1/2052	2,719,958	0.24
USD 98,874	Fannie Mae Pool 2% 1/12/2050	85,929	0.01	USD 163,608	Fannie Mae Pool 2.5% 1/1/2052	147,585	0.01
USD 320,350	Fannie Mae Pool 2% 1/12/2050	278,075	0.02	USD 115,480	Fannie Mae Pool 2.5% 1/2/2052	104,166	0.01
USD 263,693	Fannie Mae Pool 2% 1/2/2051	228,555	0.02	USD 412,543	Fannie Mae Pool 2.5% 1/2/2052	371,866	0.03
USD 210,442	Fannie Mae Pool 2% 1/3/2051	182,360	0.02	USD 488,494	Fannie Mae Pool 2.5% 1/2/2052	440,178	0.04
USD 114,835	Fannie Mae Pool 2% 1/3/2051	99,798	0.01	USD 80,835	Fannie Mae Pool 2.5% 1/2/2052	73,015	0.01
USD 108,473	Fannie Mae Pool 2% 1/4/2051	94,422	0.01	USD 609,737	Fannie Mae Pool 3% 1/3/2028	597,289	0.05
USD 159,636	Fannie Mae Pool 2% 1/4/2051	138,321	0.01	USD 44,005	Fannie Mae Pool 3% 1/7/2029	43,181	0.00
USD 187,988	Fannie Mae Pool 2% 1/4/2051	163,374	0.01	USD 256,277	Fannie Mae Pool 3% 1/7/2029	251,490	0.02
USD 61,278	Fannie Mae Pool 2% 1/4/2051	53,268	0.00	USD 236,953	Fannie Mae Pool 3% 1/10/2029	232,512	0.02
USD 640,049	Fannie Mae Pool 2% 1/8/2051	554,569	0.05	USD 109,903	Fannie Mae Pool 3% 1/1/2030	107,838	0.01
USD 783,150	Fannie Mae Pool 2% 1/8/2051	678,538	0.06	USD 57,124	Fannie Mae Pool 3% 1/6/2030	56,061	0.01
USD 373,528	Fannie Mae Pool 2% 1/11/2051	324,214	0.03	USD 660,848	Fannie Mae Pool 3% 1/1/2031	647,445	0.06
USD 120,624	Fannie Mae Pool 2% 1/11/2051	104,861	0.01	USD 2,447,651	Fannie Mae Pool 3% 1/3/2047	2,314,442	0.21
USD 96,862	Fannie Mae Pool 2% 1/11/2051	84,200	0.01	USD 441,036	Fannie Mae Pool 3% 1/8/2050	412,009	0.04
USD 216,191	Fannie Mae Pool 2% 1/11/2051	187,864	0.02	USD 426,388	Fannie Mae Pool 3% 1/11/2051	397,693	0.04
USD 336,254	Fannie Mae Pool 2% 1/11/2051	291,646	0.03	USD 189,758	Fannie Mae Pool 3% 1/12/2051	177,340	0.02
USD 71,544	Fannie Mae Pool 2% 1/11/2051	61,923	0.01	USD 720,094	Fannie Mae Pool 3% 1/3/2052	673,145	0.06
USD 133,127	Fannie Mae Pool 2% 1/12/2051	115,555	0.01	USD 63,325	Fannie Mae Pool 3% 1/4/2052	59,287	0.01
USD 60,225	Fannie Mae Pool 2% 1/12/2051	52,656	0.00	USD 100,662	Fannie Mae Pool 3% 1/5/2052	93,939	0.01
USD 427,720	Fannie Mae Pool 2% 1/12/2051	369,900	0.03	USD 329,550	Fannie Mae Pool 3.5% 1/11/2029	326,641	0.03
USD 198,492	Fannie Mae Pool 2% 1/12/2051	172,462	0.02	USD 288,595	Fannie Mae Pool 3.5% 1/10/2030	285,841	0.03
USD 299,514	Fannie Mae Pool 2% 1/12/2051	259,467	0.02	USD 7,270	Fannie Mae Pool 3.5% 1/11/2032	7,178	0.00
USD 304,207	Fannie Mae Pool 2% 1/12/2051	263,533	0.02	USD 316,586	Fannie Mae Pool 3.5% 1/11/2047	306,499	0.03
USD 273,336	Fannie Mae Pool 2% 1/1/2052	237,490	0.02	USD 317,142	Fannie Mae Pool 3.5% 1/12/2047	307,276	0.03
USD 283,571	Fannie Mae Pool 2% 1/1/2052	246,381	0.02	USD 190,766	Fannie Mae Pool 3.5% 1/1/2048	185,134	0.02
USD 240,438	Fannie Mae Pool 2% 1/1/2052	208,912	0.02	USD 147,128	Fannie Mae Pool 3.5% 1/2/2048	142,639	0.01
USD 377,221	Fannie Mae Pool 2% 1/1/2052	328,384	0.03	USD 2,570,447	Fannie Mae Pool 3.5% 1/1/2051	2,491,969	0.22
USD 71,683	Fannie Mae Pool 2% 1/1/2052	62,164	0.01	USD 14,668	Fannie Mae Pool 4% 1/9/2033	14,744	0.00
USD 141,649	Fannie Mae Pool 2% 1/2/2052	123,118	0.01	USD 45,374	Fannie Mae Pool 4% 1/10/2033	45,605	0.00
USD 324,278	Fannie Mae Pool 2% 1/2/2052	281,756	0.03	USD 147,376	Fannie Mae Pool 4% 1/4/2045	147,633	0.01
USD 718,052	Fannie Mae Pool 2% 1/2/2052	623,226	0.06	USD 157,613	Fannie Mae Pool 4% 1/9/2050	157,152	0.01
USD 169,493	Fannie Mae Pool 2% 1/2/2052	147,267	0.01	USD 44,523	Fannie Mae Pool 4% 1/9/2050	43,966	0.00
USD 2,078,152	Fannie Mae Pool 2% 1/2/2052	1,785,983	0.16	USD 101,232	Fannie Mae Pool 4.5% 1/8/2042	103,670	0.01
USD 306,085	Fannie Mae Pool 2% 1/3/2052	265,663	0.02	USD 35,938	Fannie Mae Pool 4.5% 1/1/2043	36,805	0.00
USD 560,463	Fannie Mae Pool 2% 1/3/2052	485,362	0.04	USD 89,209	Fannie Mae Pool 4.5% 1/8/2045	91,367	0.01
USD 212,244	Fannie Mae Pool 2% 1/3/2052	184,412	0.02	USD 1,284,191	Fannie Mae Pool 5% 1/10/2035	1,344,723	0.12
USD 837,286	Fannie Mae Pool 2.5% 1/4/2028	811,726	0.07	USD 6,283	Fannie Mae Pool 5.5% 1/2/2035	6,648	0.00
USD 678,614	Fannie Mae Pool 2.5% 1/6/2031	653,006	0.06	USD 449,156	Fannie Mae Pool 5.5% 1/8/2037	477,364	0.04
USD 259,365	Fannie Mae Pool 2.5% 1/7/2050	235,133	0.02	USD 313,404	Fannie Mae Pool 5.5% 1/8/2037	333,173	0.03
USD 392,947	Fannie Mae Pool 2.5% 1/7/2050	355,027	0.03	USD 420,085	Fannie Mae Pool 6% 1/5/2041	453,594	0.04
USD 388,468	Fannie Mae Pool 2.5% 1/7/2050	350,984	0.03	USD 261,517	Fannie Mae-Aces 3.667% 25/9/2028	259,496	0.02
USD 394,138	Fannie Mae Pool 2.5% 1/7/2050	356,099	0.03	USD 928,732	FBR Securitization Trust 3.149% 25/11/2035	908,598	0.08
USD 520,192	Fannie Mae Pool 2.5% 1/8/2050	470,034	0.04	USD 2,423,000	Federal Home Loan Mortgage 6.25% 15/7/2032	2,991,011	0.26
USD 428,939	Fannie Mae Pool 2.5% 1/8/2050	387,583	0.03	EUR 520,000	FedEx 0.45% 4/5/2029	435,550	0.04
USD 130,188	Fannie Mae Pool 2.5% 1/8/2050	117,968	0.01				
USD 297,267	Fannie Mae Pool 2.5% 1/11/2050	269,516	0.02				
USD 72,735	Fannie Mae Pool 2.5% 1/1/2051	65,649	0.01				

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 8,000	FedEx 4.1% 15/4/2043	6,909	0.00	USD 78,353	Freddie Mac Pool 2% 1/12/2051	67,992	0.01
EUR 510,000	Fidelity National Information Services 0.75% 21/5/2023	507,194	0.04	USD 169,511	Freddie Mac Pool 2% 1/12/2051	147,123	0.01
USD 844,000	Fidelity National Information Services 1.65% 1/3/2028	724,859	0.06	USD 212,124	Freddie Mac Pool 2% 1/12/2051	184,273	0.02
EUR 360,000	Fidelity National Information Services 2.95% 21/5/2039	305,669	0.03	USD 32,605	Freddie Mac Pool 2% 1/12/2051	28,374	0.00
USD 784,000	FirstEnergy Transmission 4.35% 15/1/2025	770,792	0.07	USD 351,232	Freddie Mac Pool 2% 1/12/2051	304,189	0.03
USD 492,000	FirstEnergy Transmission 4.55% 1/4/2049	438,199	0.04	USD 495,262	Freddie Mac Pool 2% 1/1/2052	430,466	0.04
USD 2,000	FirstEnergy Transmission 5.45% 15/7/2044	2,008	0.00	USD 367,955	Freddie Mac Pool 2% 1/1/2052	320,390	0.03
EUR 500,000	Fiserv 1.625% 1/7/2030	429,085	0.04	USD 1,543,694	Freddie Mac Pool 2% 1/1/2052	1,340,945	0.12
USD 1,512,000	Florida Power & Light 2.875% 4/12/2051	1,141,442	0.10	USD 272,673	Freddie Mac Pool 2% 1/1/2052	236,939	0.02
USD 955,000	Florida Power & Light 3.15% 1/10/2049	767,337	0.07	USD 89,927	Freddie Mac Pool 2% 1/2/2052	77,877	0.01
USD 155,000	Florida Power & Light 3.99% 1/3/2049	142,944	0.01	USD 73,124	Freddie Mac Pool 2.5% 1/7/2050	65,999	0.01
USD 456,000	Ford Motor 6.1% 19/8/2032	448,152	0.04	USD 615,394	Freddie Mac Pool 2.5% 1/2/2051	559,016	0.05
USD 686,248	Freddie Mac Gold Pool 2.5% 1/12/2027	667,105	0.06	USD 356,071	Freddie Mac Pool 2.5% 1/5/2051	322,987	0.03
USD 604,153	Freddie Mac Gold Pool 3.5% 1/12/2044	590,189	0.05	USD 523,700	Freddie Mac Pool 2.5% 1/5/2051	472,830	0.04
USD 436,017	Freddie Mac Gold Pool 3.5% 1/1/2045	426,472	0.04	USD 1,425,547	Freddie Mac Pool 2.5% 1/11/2051	1,287,212	0.11
USD 388,041	Freddie Mac Gold Pool 3.5% 1/6/2045	379,111	0.03	USD 340,916	Freddie Mac Pool 2.5% 1/11/2051	307,739	0.03
USD 1,120,072	Freddie Mac Gold Pool 4% 1/8/2044	1,123,060	0.10	USD 252,371	Freddie Mac Pool 2.5% 1/12/2051	227,459	0.02
USD 541,895	Freddie Mac Gold Pool 4% 1/2/2045	544,685	0.05	USD 1,039,228	Freddie Mac Pool 2.5% 1/1/2052	935,196	0.08
USD 325,477	Freddie Mac Gold Pool 4% 1/6/2045	326,370	0.03	USD 3,774,929	Freddie Mac Pool 2.5% 1/1/2052	3,401,581	0.30
USD 210,877	Freddie Mac Gold Pool 4.5% 1/9/2039	215,298	0.02	USD 745,512	Freddie Mac Pool 3% 1/8/2050	697,559	0.06
USD 79,149	Freddie Mac Gold Pool 4.5% 1/2/2040	80,732	0.01	USD 152,943	Freddie Mac Pool 3% 1/8/2050	142,714	0.01
USD 46,366	Freddie Mac Gold Pool 5% 1/10/2036	47,354	0.00	USD 394,791	Freddie Mac Pool 3% 1/9/2050	372,732	0.03
USD 606	Freddie Mac Gold Pool 6.5% 1/8/2032	640	0.00	USD 98,389	Freddie Mac Pool 3% 1/7/2051	92,382	0.01
USD 93,776	Freddie Mac Pool 1.5% 1/8/2050	77,202	0.01	USD 124,552	Freddie Mac Pool 3% 1/10/2051	115,855	0.01
USD 235,682	Freddie Mac Pool 1.5% 1/10/2050	194,009	0.02	USD 72,349	Freddie Mac Pool 3% 1/2/2052	67,890	0.01
USD 116,955	Freddie Mac Pool 2% 1/2/2036	108,424	0.01	USD 1,599,982	Freddie Mac Pool 3% 1/3/2052	1,498,962	0.13
USD 134,985	Freddie Mac Pool 2% 1/3/2042	119,503	0.01	USD 700,000	Freddie Mac Pool 3% 1/8/2052	654,567	0.06
USD 65,051	Freddie Mac Pool 2% 1/8/2050	56,446	0.01	USD 89,609	Freddie Mac Pool 3.5% 1/1/2034	89,124	0.01
USD 99,256	Freddie Mac Pool 2% 1/11/2050	86,257	0.01	USD 337,620	Freddie Mac Pool 3.5% 1/5/2035	335,950	0.03
USD 587,141	Freddie Mac Pool 2% 1/3/2051	508,713	0.05	USD 2,397,750	Freddie Mac Pool 3.5% 1/9/2046	2,337,145	0.21
USD 304,246	Freddie Mac Pool 2% 1/4/2051	264,835	0.02	USD 192,252	Freddie Mac Pool 3.5% 1/1/2048	186,846	0.02
USD 176,359	Freddie Mac Pool 2% 1/5/2051	153,268	0.01	USD 613,133	Freddie Mac Pool 4% 1/1/2045	616,345	0.05
USD 821,762	Freddie Mac Pool 2% 1/7/2051	716,422	0.06	USD 11,009	Freddie Mac Pool 4% 1/7/2048	10,968	0.00
USD 50,418	Freddie Mac Pool 2% 1/9/2051	43,677	0.00	USD 627,900	Freddie Mac STACR REMIC Trust 2022-DNA1 4.033% 25/1/2042	602,754	0.05
USD 234,900	Freddie Mac Pool 2% 1/9/2051	203,494	0.02	USD 1,265,000	FREMF 2018-K72 Mortgage Trust 4.119% 25/12/2050	1,218,075	0.11
USD 47,859	Freddie Mac Pool 2% 1/10/2051	41,407	0.00	USD 875,000	FS Rialto 2022-FL6 Issuer 4.58% 19/8/2037	868,913	0.08
USD 641,011	Freddie Mac Pool 2% 1/10/2051	555,207	0.05	USD 463,000	General Electric 6.75% 15/3/2032	526,755	0.05
				EUR 130,000	General Mills 0.45% 15/1/2026	120,739	0.01
				USD 839,000	General Motors 5% 1/10/2028	817,809	0.07
				USD 310,000	General Motors 5.4% 15/10/2029	303,137	0.03
				EUR 310,000	General Motors Financial 0.6% 20/5/2027	262,610	0.02
				USD 120,000	General Motors Financial 3.5% 7/11/2024	117,703	0.01
				USD 645,000	Gilead Sciences 4.75% 1/3/2046	623,179	0.05
				USD 1,021	Ginnie Mae I Pool 6.5% 15/4/2031	1,084	0.00
				USD 3,656	Ginnie Mae I Pool 6.5% 15/7/2031	3,827	0.00
				USD 1,131,670	Ginnie Mae II Pool 2% 20/8/2050	1,010,554	0.09
				USD 754,648	Ginnie Mae II Pool 2% 20/11/2050	673,901	0.06
				USD 646,945	Ginnie Mae II Pool 2% 20/1/2051	577,651	0.05

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 297,424	Ginnie Mae II Pool 2% 20/2/2051	265,550	0.02	USD 1,260,000	GS Mortgage II Series 2005-ROCK 5.515% 3/5/2032	1,237,117	0.11
USD 425,749	Ginnie Mae II Pool 2.5% 20/4/2051	391,447	0.03	USD 690,000	GS Mortgage Trust 2015-GC34 3.506% 10/10/2048	667,355	0.06
USD 1,142,158	Ginnie Mae II Pool 2.5% 20/10/2051	1,047,344	0.09	USD 1,564,363	GS Mortgage Trust 2015-GC34 4.466% 10/10/2048	1,481,331	0.13
USD 2,161,042	Ginnie Mae II Pool 2.5% 20/12/2051	1,981,279	0.18	USD 1,162,000	GS Mortgage Trust 2016-GS2 3.759% 10/5/2049	1,083,292	0.10
USD 162,398	Ginnie Mae II Pool 2.5% 20/5/2052	148,684	0.01	USD 1,380,000	GS Mortgage Trust 2017-GS7 3.43% 10/8/2050	1,319,053	0.12
USD 322,050	Ginnie Mae II Pool 2.5% 20/7/2052	294,998	0.03	USD 837,844	GSMPs Mortgage Loan Trust 2005-RP1 3.537% 25/1/2035	800,703	0.07
USD 748,688	Ginnie Mae II Pool 3% 20/12/2044	716,945	0.06	USD 611,358	GSMPs Mortgage Loan Trust 2005-RP3 3.459% 25/9/2035	576,388	0.05
USD 106,626	Ginnie Mae II Pool 3% 20/4/2050	100,797	0.01	USD 1,090,000	Hartnell Community College District/CA 3% 1/8/2048	835,282	0.07
USD 133,429	Ginnie Mae II Pool 3% 20/5/2050	126,183	0.01	USD 299,000	HCA 2.375% 15/7/2031	238,184	0.02
USD 610,202	Ginnie Mae II Pool 3% 20/6/2051	575,554	0.05	USD 384,000	HCA 3.5% 1/9/2030	336,131	0.03
USD 1,520,049	Ginnie Mae II Pool 3% 20/8/2051	1,436,812	0.13	USD 798,000	HCA 3.625% 15/3/2032	693,882	0.06
USD 190,457	Ginnie Mae II Pool 3% 20/12/2051	179,618	0.02	USD 155,000	HCA 4.625% 15/3/2052	130,254	0.01
USD 117,666	Ginnie Mae II Pool 3% 20/1/2052	110,978	0.01	USD 569,000	Home Depot 2.7% 15/4/2030	516,426	0.05
USD 3,158,565	Ginnie Mae II Pool 3.5% 20/11/2046	3,089,194	0.27	USD 700,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	633,225	0.06
USD 810,065	Ginnie Mae II Pool 4% 20/6/2047	809,820	0.07	USD 2,108,085	HSI Asset Securitization Trust 2007-NC1 2.584% 25/4/2037	1,499,203	0.13
USD 311,449	Ginnie Mae II Pool 4% 20/11/2047	311,763	0.03	USD 345,000	Humana 3.95% 15/3/2027	336,665	0.03
USD 152,280	Ginnie Mae II Pool 4% 20/12/2047	152,433	0.01	USD 1,226,000	Hyundai Capital America 2.375% 10/2/2023	1,216,653	0.11
USD 676,610	Ginnie Mae II Pool 4.5% 20/5/2041	699,457	0.06	USD 1,534,500	Independence Plaza Trust 2018-INDP 3.763% 10/7/2035	1,475,915	0.13
USD 57,284	Ginnie Mae II Pool 4.5% 20/9/2048	58,162	0.01	USD 638,299	IndyMac INDX Mortgage Loan Trust 2006-AR15 2.684% 25/7/2036	598,741	0.05
USD 216,093	Ginnie Mae II Pool 4.5% 20/3/2049	218,142	0.02	USD 524,000	Intel 3.2% 12/8/2061	374,541	0.03
USD 20,404	Ginnie Mae II Pool 4.5% 20/4/2050	20,622	0.00	USD 377,000	International Business Machines 3.43% 9/2/2052	291,636	0.03
USD 275,535	Ginnie Mae II Pool 5% 20/7/2040	285,601	0.03	USD 172,000	International Paper 4.35% 15/8/2048	156,083	0.01
USD 300,000	Global Payments 4.95% 15/8/2027	299,015	0.03	USD 5,037,252	IXIS Real Estate Capital Trust 2006-HE2 2.964% 25/8/2036	1,514,090	0.13
USD 546,000	Global Payments 5.95% 15/8/2052	536,970	0.05	USD 1,410,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.949% 6/9/2038	1,290,912	0.11
USD 355,000	Goldman Sachs 1.992% 27/1/2032	282,391	0.03	USD 690,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.883% 15/1/2049	653,334	0.06
USD 3,453,000	Goldman Sachs 2.6% 7/2/2030	2,977,248	0.26	USD 566,706	JP Morgan Mortgage Trust 2017-2 3.652% 25/5/2047	519,243	0.05
USD 117,000	Goldman Sachs 2.64% 24/2/2028	106,535	0.01	USD 996,661	JP Morgan Mortgage Trust 2018-4 3.717% 25/10/2048	898,277	0.08
USD 645,000	Goldman Sachs 3.102% 24/2/2033	552,355	0.05	USD 845,000	JPMBB Commercial Mortgage Trust 2016-C1 4.39% 17/3/2049	753,104	0.07
USD 3,450,000	Goldman Sachs 3.272% 29/9/2025	3,364,036	0.30	USD 1,000,000	JPMDDB Commercial Mortgage Trust 2016-C2 3.144% 15/6/2049	955,580	0.08
USD 148,000	Goldman Sachs 3.615% 15/3/2028	140,436	0.01	USD 1,377,000	JPMDDB Commercial Mortgage Trust 2017-C5 3.694% 15/3/2050	1,335,015	0.12
USD 727,000	Goldman Sachs 4.075% 15/5/2026	722,205	0.06	USD 1,680,000	JPMDDB Commercial Mortgage Trust 2018-C8 4.522% 15/6/2051	1,586,419	0.14
USD 2,700,000	Goldman Sachs 4.223% 1/5/2029	2,595,900	0.23				
USD 339,000	Goldman Sachs 4.482% 23/8/2028	332,736	0.03				
USD 456,696	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	393,431	0.03				
USD 1,671,028	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,658,513	0.15				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,980,000	JPMorgan Chase 0.625% 25/1/2024	1,942,790	0.17	USD 2,232,000	Morgan Stanley 4.889% 20/7/2033	2,237,535	0.20
USD 2,000,000	JPMorgan Chase 1.953% 4/2/2032	1,598,307	0.14	USD 3,642,560	Morgan Stanley ABS Capital I Trust 2007-HE6 2.584% 25/5/2037	3,241,329	0.29
USD 67,000	JPMorgan Chase 2.182% 1/6/2028	59,700	0.01	USD 845,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	821,183	0.07
USD 963,000	JPMorgan Chase 2.947% 24/2/2028	892,932	0.08	USD 555,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.994% 15/12/2049	529,579	0.05
USD 3,216,000	JPMorgan Chase 2.963% 25/1/2033	2,748,196	0.24	USD 1,365,000	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 3.599% 15/5/2050	1,315,269	0.12
USD 163,000	JPMorgan Chase 3.559% 23/4/2024	162,191	0.01	USD 1,000,000	Morgan Stanley Capital I 2017-HR2 3.89% 15/12/2050	944,368	0.08
USD 1,671,000	JPMorgan Chase 3.782% 1/2/2028	1,606,892	0.14	USD 852,000	Morgan Stanley Capital I Trust 2014-150E 3.912% 9/9/2032	821,095	0.07
USD 1,891,000	JPMorgan Chase 4.493% 24/3/2031	1,846,779	0.16	USD 900,000	Morgan Stanley Capital I Trust 2014-150E 4.438% 9/9/2032	846,379	0.08
USD 1,678,000	JPMorgan Chase 4.586% 26/4/2033	1,635,145	0.15	USD 1,991,000	Morgan Stanley Capital I Trust 2017-CLS 4.341% 15/11/2034	1,961,244	0.17
USD 131,000	JPMorgan Chase 4.912% 25/7/2033	131,063	0.01	USD 848,700	Morgan Stanley Capital I Trust 2017-H1 3.53% 15/6/2050	814,780	0.07
USD 96,000	Kinetik 5.875% 15/6/2030	91,645	0.01	USD 425,000	Morgan Stanley Capital I Trust 2018-H3 4.177% 15/7/2051	417,555	0.04
USD 310,000	KLA 5.25% 15/7/2062	320,758	0.03	USD 1,449,748	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	1,377,160	0.12
USD 1,165,000	Las Vegas Valley Water District 5% 1/6/2038	1,244,169	0.11	USD 1,100,000	Morgan Stanley Capital I Trust 2018-H4 4.31% 15/12/2051	1,077,142	0.10
USD 1,310,000	LCCM 2017-LC26 3.551% 12/7/2050	1,244,612	0.11	USD 289,971	Morgan Stanley Capital I Trust 2018-L1 4.88% 15/10/2051	278,428	0.02
USD 433,000	Lowe's 3% 15/10/2050	302,839	0.03	USD 634,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	592,544	0.05
USD 190,000	LYB International Finance III 3.625% 1/4/2051	142,388	0.01	USD 1,262,563	Morgan Stanley Home Equity Loan Trust 2007-1 2.584% 25/12/2036	680,125	0.06
USD 13,000	Magallanes 3.428% 15/3/2024	12,718	0.00	USD 141,183	Mosaic Solar Loan Trust 2020-1 3.1% 20/4/2046	130,159	0.01
EUR 100,000	Marsh & McLennan 1.979% 21/3/2030	90,537	0.01	USD 371,235	Mosaic Solar Loan Trust 2020-2 1.44% 20/8/2046	319,208	0.03
USD 55,000	Mastercard 2.95% 1/6/2029	51,703	0.00	USD 225,175	Mosaic Solar Loan Trust 2020-2 2.21% 20/8/2046	192,873	0.02
USD 1,077,619	Mastr Asset Backed Trust 2004-OPT2 3.144% 25/9/2034	1,036,560	0.09	USD 248,804	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	244,301	0.02
USD 312,324	Mastr Asset Backed Trust 2005-WF1 4.169% 25/6/2035	302,064	0.03	USD 115,000	Motorola Solutions 5.5% 1/9/2044	109,116	0.01
USD 883,235	Mastr Asset Backed Trust 2005-WF1 4.304% 25/6/2035	857,691	0.08	USD 1,039,000	MPLX 4% 15/3/2028	998,410	0.09
USD 210,000	Meta Platforms 4.45% 15/8/2052	193,722	0.02	USD 801,993	Navient Private Education Refi Loan Trust 2020-C 3.991% 15/11/2068	796,151	0.07
EUR 100,000	Metropolitan Life Global Funding I 0.375% 9/4/2024	97,306	0.01	USD 713,041	New Century Home Equity Loan Trust Series 2005-B 3.164% 25/10/2035	699,472	0.06
USD 853,000	MF1 2022-FL10 4.92% 17/9/2037	850,990	0.08	USD 140,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	102,925	0.01
USD 974,000	Microsoft 2.921% 17/3/2052	778,513	0.07	USD 2,425,000	New York City Municipal Water Finance Authority 3.5% 15/6/2048	2,148,318	0.19
USD 20,000	MidAmerican Energy 3.1% 1/5/2027	19,236	0.00	USD 2,090,000	New York City Municipal Water Finance Authority 5% 15/6/2041	2,281,642	0.20
USD 200,000	MidAmerican Energy 3.15% 15/4/2050	157,321	0.01	USD 2,115,000	New York State Thruway Authority 3% 15/3/2050	1,633,644	0.15
USD 332,000	Moody's 3.1% 29/11/2061	231,079	0.02				
USD 108,000	Moody's 3.75% 25/2/2052	89,647	0.01				
USD 1,837,000	Morgan Stanley 0.731% 5/4/2024	1,797,414	0.16				
USD 248,000	Morgan Stanley 2.239% 21/7/2032	201,592	0.02				
USD 197,000	Morgan Stanley 2.511% 20/10/2032	163,249	0.01				
USD 1,410,000	Morgan Stanley 2.943% 21/1/2033	1,209,745	0.11				
USD 610,000	Morgan Stanley 4.21% 20/4/2028	597,354	0.05				
USD 1,100,000	Morgan Stanley 4.431% 23/1/2030	1,075,618	0.10				

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,038,289	Newcastle Mortgage Trust 2007-1 2.674% 25/4/2037	1,021,668	0.09	USD 9,000	Public Service Electric and Gas 3.6% 1/12/2047	7,629	0.00
USD 2,426,000	NextEra Energy Capital 1.9% 15/6/2028	2,115,398	0.19	USD 60,000	Public Service Electric and Gas 5.5% 1/3/2040	64,568	0.01
USD 2,456,000	NextEra Energy Capital 2.25% 1/6/2030	2,094,558	0.19	USD 1,080,000	QUALCOMM 2.15% 20/5/2030	951,077	0.08
USD 401,000	NGPL PipeCo 7.768% 15/12/2037	435,401	0.04	USD 584,358	Ready Capital Mortgage Financing 2022-FL9 4.846% 25/6/2037	582,212	0.05
USD 1,516,000	Norfolk Southern 3% 15/3/2032	1,366,491	0.12	USD 6,000	RELX Capital 3% 22/5/2030	5,423	0.00
USD 218,000	Northern States Power 2.9% 1/3/2050	165,635	0.01	USD 60,000	RELX Capital 3.5% 16/3/2023	59,841	0.01
USD 947,000	Northwest Pipeline 4% 1/4/2027	915,783	0.08	USD 297,000	RELX Capital 4% 18/3/2029	288,565	0.03
USD 2,165,000	NVIDIA 1.55% 15/6/2028	1,892,351	0.17	USD 282,231	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	279,302	0.02
USD 1,574,000	NVIDIA 2% 15/6/2031*	1,338,750	0.12	USD 313,000	Republic Services 2.375% 15/3/2033	257,585	0.02
USD 475,000	NVIDIA 3.5% 1/4/2050	399,641	0.04	USD 200,000	Roche 2.607% 13/12/2051	144,204	0.01
USD 1,010,000	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	931,233	0.08	USD 19,000	RPM International 5.25% 1/6/2045	17,563	0.00
USD 690,000	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	575,963	0.05	USD 1,250,000	RR 1 4.112% 15/7/2035	1,213,309	0.11
USD 684,000	Oncor Electric Delivery 3.1% 15/9/2049	535,927	0.05	USD 360,000	Ryder System 4.625% 1/6/2025	360,037	0.04
USD 37,000	Oncor Electric Delivery 3.8% 30/9/2047	32,742	0.00	USD 173,000	S&P Global 3.9% 1/3/2062	150,563	0.01
USD 949,000	Oncor Electric Delivery 4.15% 1/6/2032	951,705	0.08	USD 155,000	Sabine Pass Liquefaction 5.625% 1/3/2025	158,023	0.01
USD 1,504,469	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	1,495,859	0.13	USD 1,376,000	Salesforce 1.95% 15/7/2031	1,165,073	0.10
USD 150,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	126,889	0.01	USD 2,425,000	San Diego County Water Authority 5% 1/5/2052	2,730,144	0.24
USD 170,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	142,671	0.01	USD 504,400	Sesac Finance 5.216% 25/7/2049	478,925	0.04
USD 3,410,000	Oracle 2.875% 25/3/2031	2,840,192	0.25	USD 204,000	Sherwin-Williams 2.9% 15/3/2052	138,875	0.01
USD 4,640,000	Oracle 2.95% 1/4/2030	3,982,553	0.35	USD 572,751	SLM Private Credit Student Loan Trust 2004-A 2.229% 15/6/2033	559,627	0.05
USD 2,042,000	Oracle 4.3% 8/7/2034	1,784,677	0.16	USD 1,871,322	SLM Private Credit Student Loan Trust 2005-B 2.159% 15/6/2039	1,790,656	0.16
USD 1,720,000	Oregon Health & Science University 4% 1/7/2051	1,633,641	0.15	USD 2,245,298	SLM Private Credit Student Loan Trust 2006-A 2.119% 15/6/2039	2,124,649	0.19
USD 1,900,000	Palo Alto Unified School District 3% 1/8/2033	1,870,560	0.17	USD 463,366	SLM Private Credit Student Loan Trust 2006-B 2.029% 15/12/2039	440,896	0.04
USD 460,000	Paramount Global 4.2% 19/5/2032	406,698	0.04	USD 1,229,409	SLM Private Education Loan Trust 2010-C 7.141% 15/10/2041	1,341,605	0.12
USD 350,000	PECO Energy 4.375% 15/8/2052	336,549	0.03	USD 680,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	645,835	0.06
USD 710,000	Penske Truck Leasing / PTL Finance 2.7% 1/11/2024	680,990	0.06	USD 885,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	746,777	0.07
USD 31,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	30,375	0.00	USD 1,595,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	1,456,644	0.13
USD 200,000	Periana 5.95% 19/4/2026	184,054	0.02	USD 1,090,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	898,024	0.08
EUR 300,000	Philip Morris International 2% 9/5/2036	210,086	0.02	USD 2,335,158	SMB Private Education Loan Trust 2021-A 3.121% 15/1/2053	2,264,478	0.20
EUR 225,000	Philip Morris International 3.125% 3/6/2033*	194,590	0.02	USD 420,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	389,402	0.03
USD 1,795,000	Pomona Unified School District 3% 1/8/2048	1,396,210	0.12	USD 230,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	216,283	0.02
EUR 915,000	PPG Industries 1.4% 13/3/2027*	841,581	0.08	USD 2,291,105	SMB Private Education Loan Trust 2022-B 3.333% 16/2/2055	2,257,088	0.20
EUR 280,000	Prologis Euro Finance 0.625% 10/9/2031	215,605	0.02	USD 1,859,000	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,845,937	0.16
EUR 300,000	Prologis Euro Finance 1.5% 8/2/2034	236,164	0.02				

*All or a portion of this security represents a security on loan.

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 651,766	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	638,365	0.06	USD 765,000	UnitedHealth 2.875% 15/8/2029	705,924	0.06
USD 255,000	Southern California Edison 1.2% 1/2/2026	231,124	0.02	USD 219,000	UnitedHealth 3.85% 15/6/2028	217,202	0.02
USD 205,000	Southern California Edison 2.75% 1/2/2032	174,555	0.02	USD 963,000	UnitedHealth 3.875% 15/12/2028	954,006	0.08
USD 355,000	State Street 2.623% 7/2/2033	304,513	0.03	USD 203,000	UnitedHealth 4.2% 15/5/2032	202,192	0.02
USD 1,764,939	Structured Asset Mortgage Loan Trust 2006-BC2 2.599% 25/9/2036	1,262,844	0.11	USD 1,951,000	Verizon Communications 1.5% 18/9/2030	1,563,653	0.14
USD 235,000	Tenet Healthcare 6.125% 15/6/2030	224,707	0.02	USD 1,000,000	Verizon Communications 1.68% 30/10/2030	803,725	0.07
USD 318,000	Texas Eastern Transmission 3.5% 15/1/2028	297,998	0.03	USD 1,950,000	Verizon Communications 2.1% 22/3/2028	1,728,529	0.15
USD 122,000	Texas Eastern Transmission 4.15% 15/1/2048	101,169	0.01	USD 108,000	Verizon Communications 2.355% 15/3/2032	89,253	0.01
USD 1,350,000	Thermo Fisher Scientific 2.6% 1/10/2029	1,238,410	0.11	EUR 900,000	Verizon Communications 2.875% 15/1/2038	817,628	0.07
USD 136,000	Time Warner Cable 6.55% 1/5/2037	135,063	0.01	USD 392,000	Verizon Communications 2.875% 20/11/2050	273,260	0.03
USD 67,000	T-Mobile USA 2.7% 15/3/2032	56,108	0.01	USD 858,000	Verizon Communications 3.7% 22/3/2061	669,025	0.06
USD 501,000	T-Mobile USA 2.875% 15/2/2031	426,316	0.04	USD 1,047,000	Verizon Communications 4.4% 1/11/2034	997,220	0.09
USD 371,000	T-Mobile USA 3.3% 15/2/2051	269,678	0.02	USD 426,000	Visa 2.05% 15/4/2030	375,721	0.03
USD 515,000	T-Mobile USA 3.4% 15/10/2052	377,298	0.03	USD 299,000	VMware 2.2% 15/8/2031	234,955	0.02
USD 5,200,000	T-Mobile USA 3.875% 15/4/2030	4,857,271	0.43	USD 420,000	Walt Disney 2% 1/9/2029	364,483	0.03
USD 955,000	Transcontinental Gas Pipe Line 4% 15/3/2028	919,983	0.08	USD 1,939,526	WaMu Asset-Backed Certificates WaMu Series 2007-HE3 Trust 2.734% 25/5/2037	1,713,218	0.15
USD 686,000	Transcontinental Gas Pipe Line 7.85% 1/2/2026	752,107	0.07	USD 1,438,698	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 1.819% 25/9/2046	1,234,071	0.11
USD 1,392,569	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	1,318,303	0.12	USD 2,594,318	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 1.739% 25/10/2046	2,277,000	0.20
USD 510,000	Union Pacific 2.75% 1/3/2026	490,962	0.04	USD 1,708,843	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 1.657% 25/6/2047	1,382,787	0.12
USD 276,000	Union Pacific 2.973% 16/9/2062	194,259	0.02	USD 2,391,302	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 1.709% 25/10/2046	2,032,825	0.18
USD 42,000	Union Pacific 3% 15/4/2027	40,464	0.00	EUR 530,000	Wells Fargo 2.125% 4/6/2024	526,044	0.05
USD 186,000	Union Pacific 3.799% 6/4/2071	152,115	0.01	USD 1,225,000	Wells Fargo 3.35% 2/3/2033	1,079,446	0.10
USD 305,000	Union Pacific 3.839% 20/3/2060	259,897	0.02	USD 255,000	Wells Fargo Commercial Mortgage Trust 2016-LC24 3.621% 15/10/2049	234,093	0.02
USD 103,064	United Airlines 2016-1 Class AA Pass Through Trust 3.1% 7/1/2030	93,315	0.01	USD 257,000	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	229,883	0.02
USD 625,422	United Airlines 2018-1 Class AA Pass Through Trust 3.5% 1/9/2031	562,166	0.05	USD 1,390,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	1,294,413	0.11
USD 940,663	United Airlines 2019-2 Class A Pass Through Trust 2.9% 1/11/2029	792,091	0.07	USD 413,000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.556% 16/6/2051	387,083	0.03
USD 4,800	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	5,321	0.00	USD 440,000	WFRBS Commercial Mortgage Trust 2014-C21 3.891% 15/8/2047	425,713	0.04
USD 2,600,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	2,772,649	0.25	USD 1,790,000	Williams 4.65% 15/8/2032	1,737,159	0.15
USD 3,900,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031*	4,262,954	0.38				
USD 111,000	United States Treasury Note/Bond 1.125% 15/2/2031	94,892	0.01				
USD 3,732,000	United States Treasury Note/Bond 1.375% 15/11/2040†	2,651,324	0.23				
USD 4,468,000	United States Treasury Note/Bond 2.875% 15/5/2052†	4,167,108	0.37				

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Bond Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 340,000	Williams 5.3% 15/8/2052	337,226	0.03	Other Transferable Securities			
USD 377,372	WinWater Mortgage Loan Trust 2014-1 3.912% 20/6/2044	365,740	0.03	BONDS			
		453,379,372	40.19		Bermuda		
	Uruguay			USD 900,000	OHA Credit Funding 12 0% 20/7/2033**	899,396	0.08
USD 200,000	Uruguay Government International Bond 4.375% 27/10/2027	205,650	0.02	Total Bonds		899,396	0.08
USD 199,847	Uruguay Government International Bond 5.1% 18/6/2050	203,887	0.02	Total Other Transferable Securities		899,396	0.08
		409,537	0.04	Total Portfolio		1,067,509,215	94.61
Total Bonds		1,064,390,753	94.33	Other Net Assets		60,809,782	5.39
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Total Net Assets (USD)		1,128,318,997	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
AUD	2,919,274	USD	2,019,262	Barclays	21/9/2022	(17,904)
AUD	5,695,000	USD	3,964,373	Morgan Stanley	21/9/2022	(60,070)
AUD	2,515,000	USD	1,745,728	Citigroup	21/9/2022	(21,527)
AUD	1,110,000	EUR	761,805	HSBC Bank	6/9/2022	(1,551)
AUD	4,592,524	USD	3,159,098	BNY Mellon	6/9/2022	(11,393)
BRL	3,406,893	USD	693,976	Barclays	21/9/2022	(39,023)
BRL	77,000,000	USD	14,900,246	BNY Mellon	21/9/2022	(97,516)
CAD	28,603,402	USD	21,874,675	Toronto-Dominion	6/9/2022	(94,959)
CAD	1,120,545	USD	855,000	UBS	6/9/2022	(1,774)
CHF	641,654	USD	670,000	Deutsche Bank	21/9/2022	(13,795)
CHF	1,380,000	EUR	1,372,681	JP Morgan	21/9/2022	36,232
CHF	2,590,897	EUR	2,595,642	Société Générale	21/9/2022	49,505
CHF	149,103	EUR	149,631	Deutsche Bank	21/9/2022	2,593
CHF	1,380,000	EUR	1,402,918	UBS	21/9/2022	5,942
CHF	6,526,000	USD	6,701,925	UBS	6/9/2022	(36,235)
CNH	11,853,414	USD	1,770,000	Toronto-Dominion	21/9/2022	(51,553)
CNH	5,250,000	USD	784,850	Barclays	14/9/2022	(23,781)
CNH	9,648,000	USD	1,433,660	UBS	14/9/2022	(35,033)
CNH	10,000,000	USD	1,484,781	Goldman Sachs	6/9/2022	(35,232)
CNH	19,621,000	USD	2,851,688	HSBC Bank	6/9/2022	(7,528)
CNH	643,072,072	USD	92,920,628	Deutsche Bank	6/9/2022	295,791
CZK	28,460,000	USD	1,162,099	UBS	6/9/2022	(1,667)
DKK	13,151,000	USD	1,773,225	Bank of America	6/9/2022	(3,746)
EUR	19,150,000	JPY	2,687,056,953	Bank of America	21/9/2022	(205,374)
EUR	6,710,000	USD	6,976,159	JP Morgan	21/9/2022	(254,514)
EUR	2,130,000	USD	2,284,026	State Street	21/9/2022	(150,329)
EUR	1,480,000	USD	1,585,731	Bank of America	21/9/2022	(103,163)
EUR	8,580,000	USD	8,833,440	Barclays	21/9/2022	(238,550)
EUR	2,760,000	GBP	2,378,437	BNP Paribas	21/9/2022	2,758
EUR	10,540,000	GBP	9,024,800	Deutsche Bank	21/9/2022	77,969
EUR	2,500,000	GBP	2,138,018	Barclays	21/9/2022	21,500
EUR	3,090,000	USD	3,196,027	Deutsche Bank	21/9/2022	(100,663)
EUR	3,030,000	USD	3,157,214	HSBC Bank	21/9/2022	(121,956)
EUR	4,580,000	USD	4,757,230	Citigroup	21/9/2022	(169,281)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
EUR	547,888	NOK	5,660,000	Goldman Sachs	21/9/2022	(19,734)
EUR	2,042,900	CHF	2,030,000	Société Générale	21/9/2022	(29,590)
EUR	1,400,966	CHF	1,390,000	HSBC Bank	21/9/2022	(18,124)
				Standard		
EUR	2,760,000	USD	2,849,144	Chartered Bank	21/9/2022	(84,354)
EUR	1,398,883	CHF	1,390,000	Bank of America	21/9/2022	(20,211)
EUR	1,550,000	USD	1,572,307	Morgan Stanley	21/9/2022	(19,617)
EUR	2,490,316	NOK	25,540,000	HSBC Bank	21/9/2022	(70,972)
EUR	1,680,000	USD	1,690,619	UBS	21/9/2022	(7,704)
EUR	694,843	CHF	690,000	JP Morgan	21/9/2022	(9,598)
EUR	1,380,000	USD	1,418,176	Goldman Sachs	21/9/2022	(35,781)
EUR	758,919	AUD	1,110,000	Deutsche Bank	6/9/2022	(1,337)
EUR	4,920,000	USD	5,021,166	BNP Paribas	21/9/2022	(92,627)
				Standard		
EUR	5,180,000	USD	5,165,074	Chartered Bank	6/9/2022	18,581
EUR	870,000	USD	866,415	Société Générale	21/9/2022	5,095
EUR	760,685	AUD	1,110,000	HSBC Bank	5/10/2022	1,596
EUR	250,139,567	USD	250,847,462	Morgan Stanley	6/9/2022	(531,426)
GBP	12,843,706	EUR	14,970,000	BNY Mellon	21/9/2022	(80,837)
GBP	8,666,588	EUR	10,095,000	Deutsche Bank	21/9/2022	(48,183)
GBP	3,079,716	EUR	3,535,000	Goldman Sachs	21/9/2022	35,278
GBP	943,144	EUR	1,090,000	Barclays	21/9/2022	3,363
GBP	934,191	EUR	1,080,000	BNP Paribas	21/9/2022	2,984
GBP	1,200,000	USD	1,428,118	Barclays	21/9/2022	(34,581)
GBP	2,080,000	USD	2,478,392	HSBC Bank	21/9/2022	(62,929)
GBP	540,000	USD	653,629	Deutsche Bank	21/9/2022	(26,537)
GBP	700,000	USD	854,028	Citigroup	21/9/2022	(41,132)
				Standard		
GBP	1,050,000	USD	1,268,458	Chartered Bank	6/9/2022	(49,471)
GBP	1,110,000	USD	1,317,143	Morgan Stanley	21/9/2022	(28,121)
GBP	1,530,000	USD	1,838,714	Goldman Sachs	21/9/2022	(61,955)
GBP	730,000	USD	852,289	UBS	21/9/2022	(4,554)
GBP	35,646,058	USD	41,571,894	UBS	6/9/2022	(188,938)
GBP	4,474,032	USD	5,215,000	State Street	6/9/2022	(20,915)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
HUF	173,790,000	USD	431,610	UBS	6/9/2022	(980)
IDR	11,287,500,000	USD	766,397	HSBC Bank	14/12/2022	(9,283)
IDR	11,257,937,491	USD	765,065	Bank of America	14/12/2022	(9,934)
IDR	20,454,562,509	USD	1,390,651	BNP Paribas	14/12/2022	(18,652)
JPY	5,654,530,000	USD	42,834,039	BNY Mellon	21/9/2022	(2,033,463)
				Royal Bank of		
				Canada	21/9/2022	(69,515)
JPY	193,399,484	USD	1,465,000	UBS	21/9/2022	(133,744)
JPY	469,299,424	USD	3,520,000	Barclays	21/9/2022	(147,755)
JPY	359,257,840	USD	2,740,000	Deutsche Bank	21/9/2022	(26,279)
JPY	78,000,000	USD	589,093	Morgan Stanley	6/9/2022	(96,760)
JPY	441,330,000	USD	3,277,297	Bank of America	6/9/2022	(28,361)
JPY	9,709,295,973	USD	70,000,433	BNP Paribas	6/9/2022	(744)
JPY	213,114,341	USD	1,536,597	UBS	21/9/2022	153,640
MXN	315,521,000	USD	15,439,386	Morgan Stanley	21/9/2022	32,992
MXN	33,952,000	USD	1,644,913	Morgan Stanley	6/9/2022	(29,558)
MXN	43,085,000	USD	2,165,048	Deutsche Bank	6/9/2022	(63,335)
MXN	398,325,231	USD	19,806,159	JP Morgan	21/9/2022	141,124
NOK	28,300,000	EUR	2,697,062	Deutsche Bank	21/9/2022	8,942
NOK	2,900,000	EUR	281,887	Deutsche Bank	6/9/2022	(9,741)
NOK	6,730,000	USD	685,611	HSBC Bank	21/9/2022	(151,453)
NZD	7,812,037	USD	4,937,201	Barclays	21/9/2022	(26,917)
NZD	4,570,000	USD	2,826,553	UBS	6/9/2022	(1,659)
NZD	1,418,000	USD	870,385	UBS	6/9/2022	(8,931)
PLN	15,740,000	USD	3,338,328	Barclays	6/9/2022	160
RON	1,730,000	USD	356,079	JP Morgan	6/9/2022	(186)
SEK	36,675,000	USD	3,437,938	JP Morgan	21/9/2022	(55,813)
SGD	4,450,000	USD	3,240,758	HSBC Bank	6/9/2022	427
SGD	3,750,000	USD	2,683,304	Goldman Sachs	6/9/2022	408
THB	61,371,000	USD	1,683,103	Barclays	6/9/2022	291
TRY	164,000	USD	8,701	Goldman Sachs	5/10/2022	18
TRY	164,000	USD	8,778	Morgan Stanley	21/9/2022	(65,151)
TWD	44,400,000	USD	1,526,618	Deutsche Bank	21/9/2022	(7,042)
USD	793,858	MXN	16,206,000	JP Morgan	21/9/2022	281,479
USD	5,334,107	AUD	7,370,000	Royal Bank of		
				Canada	21/9/2022	170,284
USD	4,849,347	CNH	32,275,000	RBS	21/9/2022	1,617,478
USD	23,864,021	EUR	22,208,000	RBS	21/9/2022	547,032
USD	5,971,575	ZAR	92,710,000	State Street	21/9/2022	9,440
USD	571,197	MXN	11,367,000	Deutsche Bank	21/9/2022	1,350,575
USD	19,211,065	GBP	15,380,000	JP Morgan	21/9/2022	255,525
USD	5,700,000	CAD	7,151,129	Bank of America	21/9/2022	253,844
USD	2,850,000	SEK	27,675,669	Bank of America	21/9/2022	2,460,373
USD	40,704,295	JPY	5,300,204,756	UBS	21/9/2022	27,344
USD	1,829,018	INR	143,530,000	Morgan Stanley	21/9/2022	908,158
USD	13,410,766	KRW	16,752,916,000	JP Morgan	21/9/2022	24,438
USD	360,271	KRW	450,000,000	Citigroup	21/9/2022	256,875
USD	9,790,305	IDR	141,644,182,017	Barclays	21/9/2022	924,687
USD	16,444,214	BRL	80,728,593	Barclays	21/9/2022	55,004
USD	3,126,208	MYR	13,750,000	Citigroup	21/9/2022	8,752
USD	637,621	MXN	12,725,000	HSBC Bank	21/9/2022	142,789
USD	4,961,827	AUD	7,029,274	Barclays	14/9/2022	43,702
USD	1,442,329	CNH	9,648,000	BNP Paribas	21/9/2022	151,701
USD	2,681,986	EUR	2,525,900	Citigroup	21/9/2022	47,475
USD	2,790,399	CNH	18,920,000	Morgan Stanley	21/9/2022	107,031
USD	5,616,577	EUR	5,500,000	Barclays	21/9/2022	27,824
USD	2,013,935	NZD	3,242,037	JP Morgan	21/9/2022	(4,123)
USD	99,560	MXN	2,098,000	Barclays	21/9/2022	147,755
USD	2,740,000	JPY	359,257,840	Barclays	21/9/2022	184,128
USD	8,348,274	EUR	8,150,000	JP Morgan	21/9/2022	348,957
USD	12,103,421	EUR	11,734,100			

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	5,029,946	EUR	4,840,000	Bank of America	21/9/2022	181,546
USD	579,514	JPY	78,000,000	Deutsche Bank	21/9/2022	16,700
USD	6,610,000	JPY	895,086,540	UBS	21/9/2022	151,453
USD	3,402,760	EUR	3,350,000	Citigroup	21/9/2022	46,946
USD	409,804	EUR	390,000	HSBC Bank	21/9/2022	19,127
USD	4,043,517	EUR	3,980,000	UBS	21/9/2022	56,609
USD	3,187,242	GBP	2,670,000	Goldman Sachs	21/9/2022	86,623
USD	1,180,955	IDR	17,869,967,992	Bank of America	14/12/2022	(17,681)
USD	1,409,075	IDR	21,428,832,786	Goldman Sachs	14/12/2022	(28,274)
USD	2,857,724	EUR	2,810,000	Deutsche Bank	21/9/2022	42,847
USD	942,218	IDR	14,281,199,222	Citigroup	14/12/2022	(15,700)
USD	702,330	IDR	10,700,000,000	BNP Paribas	14/12/2022	(15,377)
USD	1,398,527	GBP	1,180,000	State Street	21/9/2022	28,216
USD	775,709	CNH	5,250,000	Goldman Sachs	14/9/2022	14,640
USD	3,977,748	ZAR	68,650,000	Barclays	21/9/2022	(39,024)
USD	1,691,599	CNY	11,470,000	BNY Mellon	21/9/2022	26,361
USD	2,515,953	JPY	335,036,747	Toronto-Dominion	6/9/2022	101,441
USD	5,991,290	GBP	4,948,199	State Street	6/9/2022	246,725
USD	13,870,702	ZAR	229,656,005	UBS	6/9/2022	414,149
USD	99,745,980	CNH	672,693,072	Bank of America	6/9/2022	2,235,854
USD	2,597,334	AUD	3,728,185	HSBC Bank	6/9/2022	42,045
USD	209,600,733	EUR	205,694,575	BNP Paribas	6/9/2022	3,761,044
				Royal Bank of		
				Canada	6/9/2022	14,483
USD	690,354	NOK	6,730,000	BNP Paribas	6/9/2022	1,870,849
USD	42,341,305	GBP	34,860,058	HSBC Bank	6/9/2022	21,915
USD	890,642	NZD	1,418,000	BNY Mellon	6/9/2022	522,948
USD	22,005,703	CAD	28,213,402	UBS	6/9/2022	2,464,317
USD	72,666,860	JPY	9,741,275,973	Goldman Sachs	6/9/2022	60,318
USD	2,242,039	CHF	2,136,000	Goldman Sachs	6/9/2022	5,176
USD	285,000	AUD	408,266	RBS	6/9/2022	33,962
USD	2,717,693	SGD	3,750,000	HSBC Bank	6/9/2022	20,593
USD	855,000	CAD	1,095,831	RBS	6/9/2022	157,356
USD	3,595,109	SEK	36,675,000	UBS	6/9/2022	12,509
USD	1,172,941	CZK	28,460,000	HSBC Bank	6/9/2022	34,428
USD	1,803,906	DKK	13,151,000	UBS	6/9/2022	18,299
USD	3,036,754	PLN	14,270,000	BNP Paribas	6/9/2022	4,395
USD	435,026	HUF	173,790,000	UBS	6/9/2022	4,281
USD	1,687,792	THB	61,371,000	State Street	6/9/2022	(251,374)
USD	19,983,991	MXN	408,262,583	Morgan Stanley	6/9/2022	(25,457)
USD	1,630,000	MXN	33,400,000	Morgan Stanley	6/9/2022	202,501
USD	11,270,304	EUR	11,060,000	BNP Paribas	21/9/2022	(2,042)
USD	916,054	IDR	13,640,730,000	Morgan Stanley	6/9/2022	15,387
USD	464,805	CHF	440,000	Morgan Stanley	21/9/2022	57,953
USD	3,941,914	NZD	6,340,000	Citigroup	21/9/2022	38,060
USD	1,753,374	NZD	2,800,000	Standard		
USD	960,168	EUR	940,000	Chartered Bank	6/9/2022	19,505
USD	872,338	EUR	850,000	Société Générale	21/9/2022	20,863
				Standard		
USD	4,622,819	EUR	4,470,000	Chartered Bank	21/9/2022	145,061
USD	488,877	GBP	410,000	Morgan Stanley	6/9/2022	12,891
USD	35,246,523	EUR	34,770,000	Barclays	6/9/2022	451,993
USD	1,093,431	GBP	902,369	Morgan Stanley	21/9/2022	45,528
USD	69,801	GBP	57,631	Barclays	21/9/2022	2,875
USD	1,149,070	GBP	950,000	Citigroup	21/9/2022	45,854
USD	84,603	GBP	70,000	RBS	6/9/2022	3,337
USD	71,289	EUR	70,000	State Street	6/9/2022	1,240
USD	325,593	GBP	270,000	Bank of America	6/9/2022	12,139
USD	259,684	GBP	220,000	UBS	6/9/2022	4,278
USD	310,769	AUD	450,000	State Street	6/9/2022	2,340

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
USD	2,438,390	EUR	2,450,000	Royal Bank of Canada	6/9/2022	(13,338)
USD	304,343	PLN	1,470,000	Morgan Stanley	6/9/2022	(6,598)
USD	350,776	RON	1,730,000	BNP Paribas	6/9/2022	(5,463)
USD	248,721	GBP	210,000	HSBC Bank	6/9/2022	4,923
USD	109,300	EUR	110,000	JP Morgan	6/9/2022	(778)
USD	2,833,857	AUD	4,100,000	Barclays	21/9/2022	23,032
USD	159,664	EUR	160,000	Bank of America	6/9/2022	(449)
USD	4,098,348	CHF	3,950,000	Barclays	6/9/2022	63,798
USD	301,346	CAD	390,000	Standard Chartered Bank	6/9/2022	4,386
USD	2,047,167	JPY	280,360,000	Citigroup	6/9/2022	26,694
USD	140,588	EUR	140,000	UBS	5/10/2022	210
USD	21,869,126	CAD	28,603,402	Toronto-Dominion	5/10/2022	94,253
USD	3,160,431	AUD	4,592,332	BNY Mellon	5/10/2022	11,400
USD	41,595,064	GBP	35,646,058	UBS	5/10/2022	188,462
USD	1,157,971	CZK	28,460,000	UBS	5/10/2022	1,725
USD	428,531	HUF	173,790,000	UBS	5/10/2022	1,018
USD	8,986	TRY	164,000	Goldman Sachs	6/9/2022	(6)
USD	5,215,000	GBP	4,471,528	State Street	5/10/2022	20,855
USD	1,776,598	DKK	13,151,000	Bank of America	5/10/2022	3,661
USD	354,659	RON	1,730,000	Barclays	5/10/2022	(102)
USD	19,700,412	MXN	398,417,124	Deutsche Bank	5/10/2022	64,882
USD	6,717,606	CHF	6,526,000	UBS	5/10/2022	35,950
USD	685,954	NOK	6,730,000	Deutsche Bank	5/10/2022	9,724
USD	3,321,942	PLN	15,740,000	UBS	5/10/2022	8,933
USD	425,000	ZAR	7,220,336	Barclays	5/10/2022	3,091
USD	2,683,584	SGD	3,750,000	HSBC Bank	5/10/2022	(568)
USD	92,951,385	CNH	643,072,072	Deutsche Bank	11/10/2022	(301,525)
USD	672,308	ZAR	11,394,708	State Street	6/9/2022	4,642
USD	251,322,326	EUR	250,131,699	Morgan Stanley	5/10/2022	515,230
USD	1,684,906	THB	61,371,000	Goldman Sachs	5/10/2022	(1,447)
USD	870,358	NZD	1,418,000	UBS	5/10/2022	1,717
USD	3,442,721	SEK	36,675,000	JP Morgan	5/10/2022	10
USD	855,000	CAD	1,120,830	UBS	5/10/2022	1,747
USD	70,168,728	JPY	9,709,295,973	Bank of America	5/10/2022	28,597
USD	1,536,597	JPY	212,602,285	BNP Paribas	5/10/2022	754
ZAR	68,650,000	USD	4,419,832	HSBC Bank	21/9/2022	(403,060)
ZAR	21,200,000	USD	1,228,902	Goldman Sachs	21/9/2022	11,529
ZAR	234,014,000	USD	13,873,183	Standard Chartered Bank	6/9/2022	(161,275)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
ZAR	7,200,774	USD	425,000	Barclays	6/9/2022	(3,075)
ZAR	11,394,708	USD	670,476	State Street	5/10/2022	(4,644)
Net unrealised appreciation						18,397,041
CHF Hedged Share Class						
CHF	5,125,837	USD	5,368,501	BNY Mellon	15/9/2022	(128,893)
USD	100,497	CHF	96,257	BNY Mellon	15/9/2022	2,104
Net unrealised depreciation						(126,789)
CNH Hedged Share Class						
CNY	554,367	USD	82,037	BNY Mellon	15/9/2022	(1,672)
USD	1,574	CNY	10,790	BNY Mellon	15/9/2022	10
Net unrealised depreciation						(1,662)
DKK Hedged Share Class						
DKK	563	USD	77	BNY Mellon	15/9/2022	(1)
USD	1	DKK	11	BNY Mellon	15/9/2022	-
Net unrealised depreciation						(1)
EUR Hedged Share Class						
EUR	129,305,540	USD	132,139,787	BNY Mellon	15/9/2022	(2,660,748)
USD	2,620,398	EUR	2,602,641	BNY Mellon	15/9/2022	14,302
Net unrealised depreciation						(2,646,446)
GBP Hedged Share Class						
GBP	245,431,177	USD	297,349,368	BNY Mellon	15/9/2022	(12,365,208)
USD	5,722,605	GBP	4,832,460	BNY Mellon	15/9/2022	111,393
Net unrealised depreciation						(12,253,815)
NOK Hedged Share Class						
NOK	550,353,162	USD	56,496,794	BNY Mellon	15/9/2022	(1,217,147)
USD	762,267	NOK	7,449,278	BNY Mellon	15/9/2022	14,033
Net unrealised depreciation						(1,203,114)
NZD Hedged Share Class						
NZD	9,474	USD	5,953	BNY Mellon	15/9/2022	(149)
USD	93	NZD	151	BNY Mellon	15/9/2022	1
Net unrealised depreciation						(148)
SGD Hedged Share Class						
SGD	197,423	USD	143,254	BNY Mellon	15/9/2022	(1,959)
USD	2,410	SGD	3,355	BNY Mellon	15/9/2022	8
Net unrealised depreciation						(1,951)
Total net unrealised appreciation (USD underlying exposure - USD 2,714,719,485)						2,163,115

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(210)	EUR	Euro BOBL	September 2022	25,887,350	827,606
162	EUR	Euro Bund	September 2022	24,021,987	(394,205)
(8)	EUR	Euro BUXL	September 2022	1,329,853	52,583
(530)	EUR	Euro Schatz	September 2022	57,614,616	150,326
(4)	EUR	Euro-BTP	September 2022	480,287	9,115
88	EUR	Euro-OAT	September 2022	12,175,644	(29,143)
59	EUR	Short-Term Euro-BTP	September 2022	6,374,746	9,572
(38)	JPY	Japanese 10 Year Bond (OSE)	September 2022	40,936,129	(45,748)
138	AUD	Australian 10 Year Bond	September 2022	11,354,384	223,347
(41)	AUD	Australian 3 Year Bond	September 2022	3,026,214	(2,879)

World Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2022

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
35	KRW	Korean 10 Year Bond	September 2022	2,890,957	(87,085)
(23)	EUR	3 Month EURIBOR	December 2022	5,647,207	1,151
(97)	USD	90 Day Euro \$	December 2022	23,264,237	834,200
123	CAD	Canadian 10 Year Bond	December 2022	11,682,202	(3,373)
33	USD	US Long Bond (CBT)	December 2022	4,497,281	14,383
560	USD	US Treasury 10 Year Note (CBT)	December 2022	65,581,250	(270,504)
(1,069)	USD	US Ultra 10 Year Note	December 2022	134,109,391	155,909
111	USD	US Ultra Bond (CBT)	December 2022	16,722,844	269,190
17	GBP	Long Gilt	December 2022	2,137,044	(29,598)
1,278	USD	US Treasury 2 Year Note (CBT)	December 2022	266,293,264	(430,768)
(948)	USD	US Treasury 5 Year Note (CBT)	December 2022	105,131,718	300,241
(279)	EUR	3 Month EURIBOR	March 2023	68,199,537	285,961
58	GBP	3 Month SONIA	March 2023	16,216,262	(81,419)
(12)	USD	3 Month SOFR	June 2023	2,884,500	7,200
256	EUR	3 Month EURIBOR	March 2025	62,647,784	(61,426)
Total				971,106,688	1,704,636

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (816,276)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	(104,066)	1,367
CDS	USD (35,975,118)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(739,081)	(368,752)
CDS	EUR 170,000	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	4,471	5,167
CDS	USD (830,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(44,005)	(134,318)
CDS	USD (9,000,000)	Fund provides default protection on Mexico Government International Bond; and receives Fixed 1%	JP Morgan	20/12/2024	(107,704)	(12,220)
CDS	USD (705,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(45,214)	(114,089)
CDS	USD (1,315,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	44,413	(212,805)
CDS	USD (402,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	41,531	(65,055)
IFS	USD 240,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.951%	Bank of America	11/8/2027	1,923	1,923
IFS	USD 1,160,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.8675%	Bank of America	13/8/2027	13,097	13,097
IFS	GBP 205,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.85%	Bank of America	16/7/2031	(42,766)	(42,766)
IFS	EUR 275,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.731%	Bank of America	16/8/2032	2,224	2,305
IRS	USD 93,530,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.395%	Bank of America	8/3/2024	4,848,548	4,853,811
IRS	USD 12,500,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.442%	Bank of America	19/3/2024	648,660	648,660
IRS	EUR 4,502,400	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 1.447%	Bank of America	11/5/2024	35,506	35,637
IRS	EUR 18,264,200	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 1.545%	Bank of America	6/7/2024	121,481	124,168
IRS	GBP 12,280,000	Fund receives Fixed 2.5975%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2024	(212,728)	(212,728)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	GBP 12,320,000	Fund receives Fixed 2.83697%; and pays Floating GBP SONIA 1 Day	Bank of America	10/8/2024	(180,654)	(180,654)
IRS	GBP 2,480,000	Fund receives Fixed 3.76%; and pays Floating GBP SONIA 1 Day	Bank of America	24/8/2024	(9,088)	(9,069)
IRS	AUD 9,050,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.69%	Bank of America	22/7/2025	1,338	1,338
IRS	AUD 9,050,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.71%	Bank of America	22/7/2025	209	209
IRS	CNY 13,710,000	Fund receives Fixed 2.245%; and pays Floating CNY CNRR 3 Month	Bank of America	21/12/2025	51	51
IRS	CNY 13,710,000	Fund receives Fixed 2.24%; and pays Floating CNY CNRR 3 Month	Bank of America	21/12/2025	(236)	(237)
IRS	USD 22,760,000	Fund receives Fixed 0.83%; and pays Floating USD SOFR 3 Month	Bank of America	8/3/2026	(1,986,191)	(1,987,631)
IRS	JPY 2,645,152,542	Fund receives Fixed 0.035%; and pays Floating JPY TONAR 1 Day	Bank of America	18/1/2027	(99,467)	(111,983)
IRS	EUR 4,990,000	Fund receives Fixed 0.92799%; and pays Floating EUR EURIBOR 1 Day	Bank of America	7/4/2027	(41,762)	(48,772)
IRS	EUR 14,560,000	Fund receives Fixed 0.94%; and pays Floating EUR EURIBOR 1 Day	Bank of America	7/4/2027	(139,024)	(140,686)
IRS	EUR 6,210,000	Fund receives Fixed 1.37%; and pays Floating EUR EURIBOR 1 Day	Bank of America	23/4/2027	(35,561)	(35,298)
IRS	EUR 10,270,000	Fund receives Fixed 1.673%; and pays Floating EUR EURIBOR 1 Day	Bank of America	12/5/2027	(28,322)	(29,679)
IRS	GBP 13,170,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.9%	Bank of America	4/8/2027	104,620	104,620
IRS	GBP 13,220,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.98697%	Bank of America	10/8/2027	93,217	93,217
IRS	EUR 3,495,000	Fund receives Fixed 0.7895%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(412,637)	(412,637)
IRS	EUR 990,000	Fund receives Fixed 1.2395%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(82,490)	(82,490)
IRS	EUR 1,100,000	Fund receives Fixed 1.465%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(72,312)	(72,511)
IRS	EUR 4,695,000	Fund receives Fixed 1.6988%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(224,767)	(224,767)
IRS	EUR 840,000	Fund receives Fixed 1.9045%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(26,878)	(26,878)
IRS	EUR 890,000	Fund receives Fixed 0.6009%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(118,031)	(118,031)
IRS	EUR 2,580,000	Fund receives Fixed 0.767%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(309,088)	(309,088)
IRS	EUR 960,000	Fund receives Fixed 1.9275%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(34,197)	(34,197)
IRS	EUR 960,000	Fund receives Fixed 2.358%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(734)	(734)
IRS	GBP 570,000	Fund receives Fixed 2.7075%; and pays Floating GBP SONIA 1 Day	Bank of America	7/6/2032	(14,813)	(14,813)
IRS	EUR 1,590,000	Fund receives Fixed 2.048%; and pays Floating EUR EURIBOR 1 Day	Bank of America	13/7/2032	(11,649)	(11,649)
IRS	EUR 1,590,000	Fund receives Fixed 2.111%; and pays Floating EUR EURIBOR 1 Day	Bank of America	13/7/2032	(7,314)	(7,314)
IRS	EUR 3,180,000	Fund receives Fixed 2.266%; and pays Floating EUR EURIBOR 1 Day	Bank of America	13/7/2032	6,706	6,706
IRS	USD 1,760,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.816%	Bank of America	13/7/2032	(6,180)	(6,180)
IRS	USD 3,530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.873%	Bank of America	13/7/2032	(20,516)	(20,516)
IRS	AUD 2,165,000	Fund receives Fixed 4.16%; and pays Floating AUD BBSW 3 Month	Bank of America	21/7/2032	(1,289)	(1,289)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Bond Fund continued

Swaps as at 31 August 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	AUD 2,165,000	Fund receives Fixed 4.14%; and pays Floating AUD BBSW 3 Month	Bank of America	21/7/2032	(2,395)	(2,395)
IRS	EUR 1,100,000	Fund receives Fixed 1.8035%; and pays Floating EUR EURIBOR 1 Day	Bank of America	28/7/2032	(19,855)	(19,855)
IRS	EUR 1,110,000	Fund receives Fixed 1.568%; and pays Floating EUR EURIBOR 6 Month	Bank of America	28/7/2032	(71,073)	(71,851)
IRS	EUR 1,150,000	Fund receives Fixed 1.747%; and pays Floating EUR EURIBOR 1 Day	Bank of America	11/8/2032	(23,716)	(23,716)
IRS	USD 1,440,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4025%	Bank of America	11/8/2032	19,184	19,184
IRS	EUR 3,280,000	Fund receives Fixed 2.1495%; and pays Floating EUR EURIBOR 1 Day	Bank of America	27/8/2032	(11,144)	(11,144)
IRS	EUR 2,100,000	Fund receives Fixed 2.2185%; and pays Floating EUR EURIBOR 1 Day	Bank of America	1/9/2032	(991)	(990)
IRS	USD 5,720,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6925%	Bank of America	1/9/2032	10,094	10,094
IRS	GBP 10,920,000	Fund receives Fixed 0.70116116%; and pays Floating GBP SONIA 1 Day	Bank of America	13/9/2051	(4,858,803)	(4,848,182)
IRS	THB 89,594,891	Fund receives Floating THB BKIBOR 3 Month; and pays Fixed 2.17%	Morgan Stanley	21/9/2024	(7,379)	(7,379)
TRS	USD 700,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(20,781)	(20,916)
TRS	USD 587,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(13,430)	(13,555)
TRS	USD 11,040,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	319,898	317,010
TRS	USD 3,800,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	65,703	64,599
TRS	USD 1,800,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(17,821)	(18,838)
TRS	USD 27,140,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(731,718)	(748,525)
TRS	USD 28,740,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(1,199,764)	(1,234,834)
TRS	USD 1,200,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(42,000)	(42,211)
TRS	USD 600,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(14,299)	(14,428)
TRS	USD 627,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(8,489)	(8,635)
Total (USD underlying exposure - USD 436,241,030)					(5,819,548)	(5,834,127)

CDS: Credit Default Swaps

IFS: Inflation Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
7,042,000	Call	OTC EUR/USD	Bank of America	EUR 1.09	29/9/2022	(6,943)	252
7,042,000	Put	OTC EUR/USD	Bank of America	EUR 1.005	29/9/2022	20,769	97,839
100,000	Put	OTC EUR/USD	Bank of America	EUR 1	3/10/2022	26,827	42,451
250,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(13,324)	1,676
250,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(13,324)	1,676
180,000	Put	OTC USD/JPY	Bank of America	USD 110	19/4/2023	(10,695)	2,481

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Bond Fund continued

Purchased Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
1,770,000	Put	OTC USD/JPY	Barclays	USD 130.04	8/9/2022	(20,739)	5
1,770,000	Put	OTC USD/JPY	Barclays	USD 130.04	8/9/2022	(20,739)	5
3,890,000	Put	OTC USD/JPY	Barclays	USD 115	21/9/2022	(31,237)	-
16,380,000	Put	OTC EUR/USD	BNP Paribas	EUR 0.985	13/10/2022	(8,897)	134,774
14,000,000	Put	OTC EUR/USD	BNP Paribas	EUR 1	2/11/2022	62,725	216,058
8,130,000	Put	OTC USD/JPY	Goldman Sachs	USD 130	9/8/2022	(102,213)	22
6,760,000	Call	OTC USD/CNH	Goldman Sachs	USD 6.79	26/9/2022	59,052	113,666
5,430,000	Call	OTC USD/CNH	Goldman Sachs	USD 6.8	27/10/2022	43,080	93,427
10,820,000	Call	OTC USD/CNH	JP Morgan	USD 6.8	15/9/2022	75,456	161,042
1,610,000	Put	OTC USD/JPY	JP Morgan	USD 130.04	15/9/2022	(24,894)	125
Total (USD underlying exposure - USD 33,419,275)						34,904	865,499

Written Options as at 31 August 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(14,084,000)	Put	OTC EUR/USD	Bank of America	EUR 0.975	29/9/2022	6,305	(56,466)
(1,770,000)	Put	OTC USD/JPY	Barclays	USD 124.71	8/9/2022	6,903	-
(1,770,000)	Put	OTC USD/JPY	Barclays	USD 124.71	8/9/2022	6,903	-
(3,890,000)	Put	OTC USD/JPY	Barclays	USD 112	21/9/2022	18,050	-
(16,380,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.965	13/10/2022	3,893	(67,094)
(14,000,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.98	2/11/2022	(25,930)	(121,674)
(8,130,000)	Put	OTC USD/JPY	Goldman Sachs	USD 125	9/8/2022	37,683	-
(6,760,000)	Call	OTC USD/CNH	Goldman Sachs	USD 6.99	26/9/2022	14	(14,851)
(5,430,000)	Call	OTC USD/CNH	Goldman Sachs	USD 7.05	27/10/2022	(2,601)	(16,024)
(5,430,000)	Call	OTC USD/CNH	Goldman Sachs	USD 7.05	27/10/2022	(6,847)	(16,024)
(10,820,000)	Call	OTC USD/CNH	JP Morgan	USD 7	15/9/2022	15,120	(11,714)
(1,610,000)	Put	OTC USD/JPY	JP Morgan	USD 124.71	15/9/2022	11,093	-
Total (USD underlying exposure - USD 13,378,583)						70,586	(303,847)

Purchased Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR 1,740,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023; and pays 2.63% Fixed annually from 15/9/2023	Citibank	13/9/2022	(16,919)	6,148
EUR 40,900,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 4/11/2023; and pays 1% Fixed annually from 4/5/2024	Goldman Sachs	2/5/2023	402,988	620,075
USD 9,280,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.26% Fixed semi-annually from 30/4/2023; and pays Floating USD SOFR annually from 31/10/2023	Morgan Stanley	27/10/2022	(65,499)	18,820
Total (USD underlying exposure -USD 37,793,602)				320,570	645,043

World Bond Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (6,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed semi-annually from 10/10/2023; and pays Floating USD SOFR annually from 10/4/2024	Bank of America	6/4/2023	(24,063)	(106,863)
USD (6,820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/4/2024; and pays 3.45% Fixed semi-annually from 20/10/2023	Bank of America	18/4/2023	1,353	(102,652)
USD (1,180,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	14,000	(603)
EUR (550,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed annually from 25/1/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 25/7/2023	Barclays	23/1/2023	(5,022)	(12,493)
EUR (1,740,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.13% Fixed annually from 15/9/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023	Citibank	13/9/2022	5,998	(268)
USD (6,770,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.88% Fixed semi-annually from 2/5/2023; and pays Floating USD SOFR annually from 2/11/2023	Citibank	31/10/2022	(91,559)	(138,272)
USD (6,741,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.67% Fixed semi-annually from 27/12/2023; and pays Floating USD SOFR annually from 27/6/2024	Citibank	23/6/2023	13,697	(92,396)
USD (16,474,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed semi-annually from 15/5/2023; and pays Floating USD SOFR annually from 15/11/2023	Deutsche Bank	10/11/2022	(209,840)	(340,829)
USD (6,760,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 28/4/2023; and pays Floating USD SOFR annually from 28/10/2023	Goldman Sachs	26/10/2022	(43,442)	(87,382)
USD (6,820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.92% Fixed semi-annually from 4/5/2023; and pays Floating USD SOFR annually from 4/11/2023	Goldman Sachs	2/11/2022	(71,150)	(128,779)
USD (6,770,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 28/5/2023; and pays Floating USD SOFR annually from 28/11/2023	Goldman Sachs	23/11/2022	4,944	(78,443)
EUR (625,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed annually from 14/12/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/6/2023	Goldman Sachs	12/12/2022	(3,941)	(10,388)
USD (28,412,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.6% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually from 17/2/2024	Goldman Sachs	15/2/2023	(381,117)	(504,709)
USD (28,412,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/2/2024; and pays 1.4% Fixed semi-annually from 17/8/2023	Goldman Sachs	15/2/2023	92,851	(3,750)
USD (28,410,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually from 17/2/2024	Goldman Sachs	15/2/2023	(360,368)	(461,223)
USD (21,940,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(214,722)	(392,985)
EUR (81,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed annually from 4/5/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 4/11/2023	Goldman Sachs	2/5/2023	(542,767)	(754,010)
USD (6,830,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/11/2023; and pays Floating USD SOFR annually from 9/5/2024	Goldman Sachs	5/5/2023	35,378	(73,064)
EUR (295,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.81% Fixed annually from 10/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023	JP Morgan	8/2/2023	(11,196)	(20,408)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Bond Fund continued

Written Swaptions as at 31 August 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (295,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023; and pays 1.81% Fixed annually from 10/2/2024	JP Morgan	8/2/2023	6,080	(3,132)
USD (34,380,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 31/10/2023; and pays 2.47% Fixed semi-annually from 30/4/2023	Morgan Stanley	27/10/2022	62,556	(4,763)
EUR (295,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.798% Fixed annually from 14/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023	Morgan Stanley	10/2/2023	(11,663)	(20,720)
EUR (295,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023; and pays 1.798% Fixed annually from 14/2/2024	Morgan Stanley	10/2/2023	5,967	(3,091)
Total (USD underlying exposure - USD 144,559,686)				(1,728,026)	(3,341,223)

To Be Announced Securities Contracts as at 31 August 2022

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 2,125,000	Fannie Mae or Freddie Mac 1.5% TBA	1,919,523	0.17
USD 5,195,400	Fannie Mae or Freddie Mac 2% TBA	4,814,799	0.43
USD 1,295,000	Fannie Mae or Freddie Mac 2.5% TBA	1,231,572	0.11
USD 143,000	Fannie Mae or Freddie Mac 3% TBA	139,062	0.01
USD 4,892,537	Fannie Mae or Freddie Mac 3% TBA	4,549,104	0.40
USD (119,000)	Fannie Mae or Freddie Mac 3.5% TBA	(117,248)	(0.01)
USD 1,676,000	Fannie Mae or Freddie Mac 3.5% TBA	1,604,770	0.14
USD (453,300)	Fannie Mae or Freddie Mac 4% TBA	(444,411)	(0.04)
USD 4,390,700	Ginnie Mae 2% TBA	3,895,889	0.34
USD 3,392,400	Ginnie Mae 2.5% TBA	3,102,655	0.27
USD 2,234,200	Ginnie Mae 3% TBA	2,105,297	0.19
USD 200,000	Ginnie Mae 3.5% TBA	193,430	0.02
USD 839,000	Ginnie Mae 4% TBA	830,053	0.07
USD 28,000	Ginnie Mae 4.5% TBA	28,084	0.00
USD 65,000	Ginnie Mae 5% TBA	66,042	0.01
USD 1,797,008	Fannie Mae or Freddie Mac 2% TBA	1,554,272	0.14
USD 4,834,900	Fannie Mae or Freddie Mac 2.5% TBA	4,335,829	0.38
USD 200,000	Ginnie Mae 2% TBA	177,430	0.02
USD 1,056,500	Fannie Mae or Freddie Mac 1.5% TBA	868,889	0.08
USD (1,800,000)	Fannie Mae or Freddie Mac 4% TBA	(1,762,574)	(0.16)
USD 65,600	Fannie Mae or Freddie Mac 4.5% TBA	65,365	0.01
USD (1,001,000)	Fannie Mae or Freddie Mac 5% TBA	(1,011,890)	(0.09)
USD 890,000	Ginnie Mae 3.5% TBA	861,631	0.08
Total TBA			
(USD underlying exposure - USD 35,679,817)		29,007,573	2.57

World Energy Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				1,029,914	Chevron	161,892,182	5.37
FUNDS				2,787,048	ConocoPhillips	301,809,428	10.01
Ireland				215,640	Darling Ingredients	16,205,346	0.54
14,602	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [†]	1,460,421	0.05	1,298,118	EOG Resources	155,177,026	5.15
Total Funds		1,460,421	0.05	2,801,363	Exxon Mobil	264,392,640	8.77
COMMON STOCKS (SHARES)				984,348	Hess	118,407,221	3.93
Australia				1,977,155	Kosmos Energy	13,701,684	0.45
9,036,826	Santos	48,866,013	1.62	679,330	Marathon Petroleum	68,136,799	2.26
Canada				894,620	Ovintiv	46,967,550	1.56
3,061,902	ARC Resources	42,200,592	1.40	926,634	Patterson-UTi Energy	13,565,922	0.45
2,594,153	Canadian Natural Resources [*]	142,877,134	4.74	990,663	Phillips 66	88,089,754	2.92
4,327,449	Cenovus Energy	80,073,149	2.66	543,304	Pioneer Natural Resources	135,760,803	4.50
1,459,394	Enbridge [*]	60,764,473	2.01	978,067	Valero Energy	112,947,177	3.75
2,840,852	TC Energy [*]	137,969,090	4.58	3,989,826	Williams	134,656,627	4.47
1,332,997	Tourmaline Oil [*]	77,456,756	2.57			1,707,821,257	56.65
		541,341,194	17.96	Total Common Stocks (Shares)		2,989,149,522	99.16
France				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
2,553,013	TotalEnergies [*]	129,365,829	4.29			2,990,609,943	99.21
Italy				Other Transferable Securities			
3,771,431	Eni	44,024,019	1.46	COMMON STOCKS (SHARES)			
Jersey				Russian Federation			
3,820,711	Glencore	20,992,144	0.70	3,388,350	Gazprom ^{**}	1,118	0.00
Luxembourg				United States			
2,487,709	Tenaris [*]	33,859,865	1.12	4,502,180	Caithness Petroleum ^{**}	-	0.00
Norway				Total Common Stocks (Shares)		1,118	0.00
1,468,399	Equinor	56,217,344	1.87	Total Other Transferable Securities		1,118	0.00
United Kingdom				Total Portfolio		2,990,611,061	99.21
27,105,469	BP	137,535,192	4.56	Other Net Assets		23,962,547	0.79
10,226,549	Shell [*]	269,126,665	8.93	Total Net Assets (USD)		3,014,573,608	100.00
		406,661,857	13.49				
United States							
481,046	Cheniere Energy	76,111,098	2.52				

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
AUD Hedged Share Class						
AUD	16,868,148	USD	11,773,314	BNY Mellon	15/9/2022	(210,167)
USD	1,216,678	AUD	1,756,663	BNY Mellon	15/9/2022	12,483
Net unrealised depreciation						(197,684)
CHF Hedged Share Class						
CHF	3,888,392	USD	4,072,690	BNY Mellon	15/9/2022	(97,993)
USD	293,036	CHF	281,259	BNY Mellon	15/9/2022	5,537
Net unrealised depreciation						(92,456)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
EUR Hedged Share Class						
EUR	180,931,563	USD	184,589,183	BNY Mellon	15/9/2022	(3,415,120)
USD	14,810,214	EUR	14,666,417	BNY Mellon	15/9/2022	124,275
Net unrealised depreciation						(3,290,845)
HKD Hedged Share Class						
HKD	89,672,992	USD	11,434,121	BNY Mellon	15/9/2022	(5,419)
USD	758,623	HKD	5,950,172	BNY Mellon	15/9/2022	280
Net unrealised depreciation						(5,139)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Energy Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
SGD Hedged Share Class						
SGD	109,569,959	USD	79,447,484	BNY Mellon	15/9/2022	(1,028,710)
USD	6,197,486	SGD	8,612,592	BNY Mellon	15/9/2022	33,491
Net unrealised depreciation						(995,219)
Total net unrealised depreciation						
(USD underlying exposure - USD 309,460,888)						(4,581,343)

Sector Breakdown as at 31 August 2022

Oil & Gas Producers	83.22
Pipelines	13.58
Metal/Hardware	1.12
Mining	0.70
Agriculture	0.54
Investment Funds	0.05
Other Net Assets	0.79
	100.00

World Financials Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				United States			
				74,549	Ameriprise Financial	20,119,284	1.42
				2,781,086	Bank of America	95,391,250	6.72
				1,085,361	Charles Schwab	78,297,942	5.52
				1,251,144	Citizens Financial	45,829,405	3.23
				1,420,104	Equitable	42,588,919	3.00
				191,584	Fidelity National Information Services	17,853,713	1.26
				56,032	First Citizens BancShares	46,040,934	3.24
				146,780	Fiserv	15,028,804	1.06
				165,624	Global Payments	20,818,937	1.47
				87,338	Goldman Sachs	28,964,774	2.04
				1,031,311	Jackson Financial	31,558,117	2.22
				728,651	JPMorgan Chase	83,445,112	5.88
				692,194	Lincoln National	32,304,694	2.28
				252,639	M&T Bank	45,980,298	3.24
				621,359	Morgan Stanley	52,641,534	3.71
				220,139	Signature Bank/New York NY	39,092,284	2.75
				112,677	SVB Financial*	46,829,688	3.30
				454,898	Synchrony Financial	15,025,281	1.06
				2,161,985	Wells Fargo	95,905,655	6.76
						853,716,625	60.16
				Total Common Stocks (Shares)		1,411,623,673	99.48
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,417,347,234	99.88
				Other Transferable Securities			
				COMMON STOCKS (SHARES)			
				Russian Federation			
				16,260,180	Sberbank of Russia**	2,684	0.00
				United Kingdom			
				9,596,859	Finablr**	112	0.00
				Total Common Stocks (Shares)		2,796	0.00
				Total Other Transferable Securities		2,796	0.00
				Total Portfolio		1,417,350,030	99.88
				Other Net Assets		1,733,917	0.12
				Total Net Assets (USD)		1,419,083,947	100.00
FUNDS							
				Ireland			
57,227	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	5,723,561	0.40				
Total Funds		5,723,561	0.40				
COMMON STOCKS (SHARES)							
				Austria			
784,110	BAWAG	35,598,245	2.51				
1,183,504	Erste Bank	26,794,236	1.89				
		62,392,481	4.40				
				Cayman Islands			
1,588,490	Inter	6,449,269	0.46				
2,469,535	Inter	10,061,568	0.71				
1,225,721	Pageseguro Digital	19,207,048	1.35				
		35,717,885	2.52				
				India			
3,681,221	IndusInd Bank	51,307,108	3.62				
				Italy			
24,906,670	Intesa Sanpaolo*	43,216,743	3.05				
5,156,716	UniCredit*	50,547,275	3.56				
		93,764,018	6.61				
				Kazakhstan			
534,614	Kaspi.KZ JSC	32,718,377	2.31				
				Mexico			
4,143,217	Grupo Financiero Banorte	24,888,059	1.75				
				Portugal			
201,419,155	Banco Comercial Portugues*	29,258,664	2.06				
				Spain			
11,613,445	Banco Bilbao Vizcaya Argentaria	52,521,200	3.70				
44,870,784	Banco de Sabadell*	30,785,644	2.17				
		83,306,844	5.87				
				Sweden			
4,386,252	Hoist Finance	13,351,393	0.94				
				United Kingdom			
27,998,418	Barclays	53,810,251	3.79				
9,793,342	Network International	27,443,803	1.93				
7,390,810	Provident Financial	14,782,688	1.04				
5,062,311	Standard Chartered	35,165,477	2.48				
		131,202,219	9.24				

~Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

World Financials Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedged Share Class						
HKD	47,911,224	USD	6,109,699	BNY Mellon	15/9/2022	(3,478)
USD	570,783	HKD	4,477,283	BNY Mellon	15/9/2022	160
Net unrealised depreciation						(3,318)
SGD Hedged Share Class						
SGD	81,135,675	USD	58,864,713	BNY Mellon	15/9/2022	(796,238)
USD	7,815,765	SGD	10,867,038	BNY Mellon	15/9/2022	38,274
Net unrealised depreciation						(757,964)
Total net unrealised depreciation						
(USD underlying exposure - USD 72,518,093)						(761,282)

Sector Breakdown as at 31 August 2022

Banks	72.62
Diversified Financial Services	11.33
Insurance	7.50
Software	4.63
Commercial Services	3.40
Investment Funds	0.40
Other Net Assets	0.12
	100.00

World Gold Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Ireland			South Africa			
132,690	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [*]	13,271,062	0.40	1,572,677	AngloGold Ashanti	21,262,593	0.64
513,553	Invesco Physical Gold ETC	85,239,527	2.54	6,586,581	Gold Fields [*]	53,417,172	1.59
Total Funds		98,510,589	2.94	11,695,282	Gold Fields	95,104,722	2.84
COMMON STOCKS (SHARES)				2,868,941	Impala Platinum	30,519,076	0.91
	Australia			2,927,660	Northam Platinum	27,615,420	0.82
96,714,245	Bellevue Gold	55,015,177	1.64			227,918,983	6.80
1,933,556	Castile Resources	159,020	0.01	United Kingdom			
81,014,769	Challenger Exploration	11,104,734	0.33	13,718,193	Endeavour Mining	268,563,917	8.01
26,017,274	Emerald Resources NL	20,862,273	0.62	5,733,205	Fresnillo	45,882,266	1.37
15,109,832	Newcrest Mining	183,604,089	5.48			314,446,183	9.38
30,681,075	Northern Star Resources [*]	165,695,521	4.94	United States			
90,339,139	Predictive Discovery	12,692,401	0.38	3,108,470	Freeport-McMoRan	91,295,764	2.73
		449,133,215	13.40	5,206,478	Newmont	215,860,578	6.44
	Canada					307,156,342	9.17
3,364,135	Agnico Eagle Mines [*]	138,995,865	4.15	Total Common Stocks (Shares)			
18,831,554	Alamos Gold [*]	136,799,091	4.08			3,250,059,009	96.99
5,301,435	Artemis Gold	18,650,226	0.56	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
50,031,256	B2Gold [*]	152,768,726	4.56			3,348,569,598	99.93
17,300,814	Barrick Gold	257,090,096	7.67	Other Transferable Securities			
19,995,103	Centerra Gold	90,287,373	2.69	COMMON STOCKS (SHARES)			
11,453,557	Dundee Precious Metals	51,718,242	1.54	Canada			
5,304,523	Eldorado Gold	29,440,103	0.88	8,208,603	Great Basin Gold ^{**}	-	0.00
2,029,723	Franco-Nevada	246,470,215	7.35	Russian Federation			
33,724,136	Kinross Gold	111,192,989	3.32	5,317,500	GV Gold Vysochaishy ^{**}	53,175	0.00
12,259,383	Lundin Gold	83,035,392	2.48	2,695,564	Polyus ^{**}	216	0.00
5,661,305	MAG Silver [*]	68,176,348	2.04			53,391	0.00
18,779,608	Marathon Gold	24,309,953	0.73	Total Common Stocks (Shares)			
7,334,338	Osisko Gold Royalties [*]	70,594,132	2.11			53,391	0.00
24,249,505	Osisko Mining	47,085,993	1.40	BONDS			
200,627	Rupert Resources	629,412	0.02	Canada			
6,075,732	Skeena Resources	29,054,067	0.87	CAD 3,207,464	Great Basin Gold 8% 30/11/2014 ^{***,***}	-	0.00
9,408,789	SSR Mining [*]	127,660,037	3.81	Total Bonds			
6,681,982	Torex Gold Resources	49,659,666	1.48			-	0.00
5,006,177	Wheaton Precious Metals [*]	153,204,980	4.57	RIGHTS			
9,369,636	Yamana Gold	41,601,184	1.24	Canada			
		1,928,424,090	57.55	2,090,998	Kinross Gold (31/12/2024) ^{**}	16	0.00
	Jersey			Total Rights			
9,373,110	Polymetal International	22,980,196	0.69			16	0.00
				Total Other Transferable Securities			
						53,407	0.00
				Total Portfolio			
						3,348,623,005	99.93
				Other Net Assets			
						2,424,349	0.07
				Total Net Assets (USD)			
						3,351,047,354	100.00

^{*}Investment in connected party fund, see further information in Note 10.

^{**}All or a portion of this security represents a security on loan.

^{***}Security subject to a fair value adjustment as detailed in Note 2(j).

^{****}This security is in default, see Note 2(b).

World Gold Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
AUD Hedged Share Class						
AUD	28,344,455	USD	19,777,795	BNY Mellon	15/9/2022	(347,622)
USD	2,847,730	AUD	4,116,559	BNY Mellon	15/9/2022	25,827
Net unrealised depreciation						(321,795)
CHF Hedged Share Class						
CHF	17,446,186	USD	18,270,051	BNY Mellon	15/9/2022	(436,639)
USD	3,112,373	CHF	2,983,973	BNY Mellon	15/9/2022	62,183
Net unrealised depreciation						(374,456)
EUR Hedged Share Class						
EUR	238,624,955	USD	243,587,935	BNY Mellon	15/9/2022	(4,643,033)
USD	38,498,500	EUR	38,292,474	BNY Mellon	15/9/2022	155,210
Net unrealised depreciation						(4,487,823)
GBP Hedged Share Class						
GBP	5,610,466	USD	6,782,983	BNY Mellon	15/9/2022	(268,353)
USD	1,416,369	GBP	1,188,636	BNY Mellon	15/9/2022	36,181
Net unrealised depreciation						(232,172)
HKD Hedged Share Class						
HKD	60,605,731	USD	7,728,448	BNY Mellon	15/9/2022	(4,330)
USD	1,177,916	HKD	9,237,954	BNY Mellon	15/9/2022	551
Net unrealised depreciation						(3,779)
PLN Hedged Share Class						
PLN	32,467,810	USD	7,001,048	BNY Mellon	15/9/2022	(144,097)
USD	992,773	PLN	4,692,483	BNY Mellon	15/9/2022	1,715
Net unrealised depreciation						(142,382)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
SGD Hedged Share Class						
SGD	81,904,995	USD	59,404,312	BNY Mellon	15/9/2022	(785,240)
USD	9,391,688	SGD	13,058,021	BNY Mellon	15/9/2022	46,121
Net unrealised depreciation						(739,119)
Total net unrealised depreciation (USD underlying exposure - USD 412,754,760)						(6,301,526)

Sector Breakdown as at 31 August 2022

Mining	96.04
Investment Funds	2.94
Real Estate Investment & Services	0.62
Oil & Gas Producers	0.33
Other Net Assets	0.07
	100.00

World Healthscience Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Ireland			Switzerland			
194,150,294	BlackRock ICS US Dollar Liquidity Fund [†]	194,150,294	1.40	1,451,305	Alcon [*]	96,766,651	0.70
				117,890	Lonza	63,894,242	0.46
				1,759,609	Novartis	142,494,455	1.02
				1,418,323	Roche	460,383,248	3.32
				109,668	Sonova [*]	29,327,110	0.21
Total Funds		194,150,294	1.40			792,865,706	5.71
COMMON STOCKS (SHARES) & WARRANTS				United Kingdom			
	Belgium			5,427,097	AstraZeneca	680,908,923	4.91
203,621	UCB	14,495,914	0.10	201,523	Immunocore	10,247,445	0.07
	Canada					691,156,368	4.98
1,936,495	Bausch + Lomb	28,679,491	0.21	United States			
	Cayman Islands			4,084,626	Abbott Laboratories	422,636,252	3.05
6,226,000	Abbisko Cayman	3,173,049	0.02	3,097,458	AbbVie	420,510,898	3.03
581,132	Ambrox Biopharma	1,034,415	0.01	264,817	ABIOMED	70,089,115	0.51
3,127,626	Antengene	1,657,864	0.01	1,284,035	Agilent Technologies	166,783,306	1.20
1,000,000	Everest Medicines	1,523,955	0.01	68,776	Align Technology	17,122,473	0.12
18,507,769	Hansoh Pharmaceutical [*]	37,022,130	0.27	272,634	Alnylam Pharmaceuticals	56,958,695	0.41
261,952	Health Sciences Acquisitions 2	2,577,608	0.02	468,652	Amedisys	56,027,347	0.40
15,611,000	Kindstar Globalgene Technology	4,117,264	0.03	1,306,447	AmerisourceBergen	191,303,034	1.38
188,795	Legend Biotech	8,561,853	0.06	1,361,881	Amgen	331,032,415	2.39
233,799	MoonLake Immunotherapeutics	1,870,392	0.01	496,177	Arcutis Biotherapeutics	13,014,723	0.09
2,775,397	Wuxi Biologics Cayman	24,647,085	0.18	1,745,746	Avantor	44,027,714	0.32
		86,185,615	0.62	1,531,788	Baxter International	89,686,187	0.65
	China			752,033	Biogen	148,722,046	1.07
407,919	LianBio	999,402	0.01	507,422	BioMarin Pharmaceutical	45,916,617	0.33
	Denmark			7,266,933	Boston Scientific	296,636,205	2.14
150,099	Genmab	53,525,147	0.39	4,234,682	Bristol-Myers Squibb	285,586,954	2.06
413,069	Genmab	14,750,694	0.11	316,880	Catalent	28,468,499	0.20
3,292,747	Novo Nordisk	353,010,015	2.54	1,216,483	Centene	111,922,518	0.81
		421,285,856	3.04	906,181	Cigna	258,895,912	1.87
	France			123,143	Cooper	35,938,053	0.26
4,758,967	Sanofi [*]	395,640,567	2.85	2,621,817	CVS Health	260,189,119	1.88
	Germany			1,249,805	Danaher	342,246,601	2.47
208,100	Merck [*]	36,183,365	0.26	293,123	Design Therapeutics	5,822,888	0.04
	Ireland			808,448	Dexcom	67,739,858	0.49
412,514	Horizon Therapeutics	24,932,346	0.18	1,192,499	Edwards Lifesciences	109,209,058	0.79
2,621,804	Medtronic	232,265,616	1.67	775,562	Elevance Health	380,839,720	2.75
		257,197,962	1.85	1,755,894	Eli Lilly	540,288,584	3.89
	Japan			624,176	Encompass Health	30,547,173	0.22
7,283,900	Astellas Pharma [*]	104,138,166	0.75	332,335	Exact Sciences	12,143,521	0.09
4,224,500	Daiichi Sankyo	127,734,770	0.92	2,906,313	Gilead Sciences	184,114,929	1.33
400,200	Eisai [*]	16,425,483	0.12	164,008	HCA Healthcare	32,942,647	0.24
		248,298,419	1.79	1,373,346	Health Assurance Acquisition	13,651,059	0.10
	Jersey			201,472	Health Assurance Acquisition (Wts 12/11/2025)	11,645	0.00
192,668	Novocure [*]	16,143,652	0.12	177,589	Henry Schein	13,084,758	0.09
	Netherlands			389,175	Imago Biosciences	5,611,904	0.04
162,958	Argenx	62,070,702	0.45	459,491	Incyte	32,568,722	0.23
1,165,189	QIAGEN [*]	53,342,353	0.38	144,175	Insulet	37,721,947	0.27
		115,413,055	0.83	596,027	Intuitive Surgical	124,682,888	0.90
				484,027	IQVIA	105,430,761	0.76

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Healthscience Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
5,160,260	Johnson & Johnson	841,225,585	6.06	830,388	Thermo Fisher Scientific	462,393,254	3.33
340,866	LHC	55,111,215	0.40	2,373,721	UnitedHealth	1,247,224,225	8.99
768,462	McKesson	280,796,015	2.02	802,792	Vertex Pharmaceuticals	228,113,347	1.64
876,477	MedTech Acquisition	8,694,652	0.06	209,640	Waters	63,558,655	0.46
5,173,166	Merck	447,427,127	3.23	47,760	West Pharmaceutical Services	14,253,972	0.10
575,555	Moderna	79,265,435	0.57	371,975	Zimmer Biomet	40,340,689	0.29
285,726	Neurocrine Biosciences	30,098,377	0.22	1,467,744	Zoetis	232,784,198	1.68
640,976	Nevro	30,504,048	0.22			10,571,425,849	76.21
10,552,566	Pfizer	484,573,831	3.49		Total Common Stocks (Shares) & Warrants	13,675,971,221	98.58
498,000	Point Biopharma Global	4,965,060	0.04		Total Transferable Securities and Money		
1,078,263	Quest Diagnostics	136,044,443	0.98		Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	13,870,121,515	99.98
210,663	Regeneron Pharmaceuticals	125,116,969	0.90		Total Portfolio	13,870,121,515	99.98
623,710	ResMed	138,363,826	1.00		Other Net Assets	2,306,850	0.02
155,877	Sarepta Therapeutics	17,068,532	0.12		Total Net Assets (USD)	13,872,428,365	100.00
408,271	Seagen	63,461,644	0.46				
719,288	Stryker	149,914,005	1.08				

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation (USD)
AUD Hedged Share Class						
AUD	95,472,747	USD	66,621,380	BNY Mellon	15/9/2022	(1,174,642)
USD	4,281,219	AUD	6,193,984	BNY Mellon	15/9/2022	35,241
						(1,139,401)
CNH Hedged Share Class						
USD	6,551,455	CNY	45,033,268	BNY Mellon	20/10/2022	23,120
CNY	627,218,272	USD	92,794,240	BNY Mellon	15/9/2022	(1,868,158)
						(1,845,038)
EUR Hedged Share Class						
EUR	238,030,493	USD	243,150,267	BNY Mellon	15/9/2022	(4,800,474)
USD	17,021,675	EUR	16,991,990	BNY Mellon	15/9/2022	7,192
						(4,793,282)
HKD Hedged Share Class						
HKD	301,734,438	USD	38,477,796	BNY Mellon	15/9/2022	(22,148)
USD	2,788,888	HKD	21,876,709	BNY Mellon	15/9/2022	731
						(21,417)
JPY Hedged Share Class						
JPY	134,429,067	USD	999,459	BNY Mellon	15/9/2022	(29,923)
USD	59,767	JPY	8,221,934	BNY Mellon	15/9/2022	470
						(29,453)
SGD Hedged Share Class						
SGD	190,622,339	USD	138,301,850	BNY Mellon	15/9/2022	(1,874,212)
USD	9,478,872	SGD	13,197,357	BNY Mellon	15/9/2022	33,583
						(1,840,629)
						Total net unrealised depreciation (USD underlying exposure - USD 610,441,009)
						(9,669,220)

Sector Breakdown as at 31 August 2022

Pharmaceuticals	48.39
Healthcare Products	21.43
Healthcare Services	16.42
Biotechnology	10.95
Investment Funds	1.40
Electronics	1.20
Diversified Operations	0.18
Consumer Durables & Apparel	0.01
Other Net Assets	0.02
	100.00

World Mining Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Ireland				Luxembourg		
484,998	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [†]	48,507,477	0.91	5,162,352	ArcelorMittal [†]	122,374,640	2.28
Total Funds		48,507,477	0.91	17,505,505	Norway	119,606,654	2.23
				3,292,350	Peru	93,799,052	1.75
COMMON / PREFERRED STOCKS (SHARES)				5,128,950	South Africa	54,560,486	1.02
	Australia			5,016,646	Impala Platinum	47,319,972	0.88
16,983,104	BHP	472,560,133	8.80	10,999,349	Northam Platinum	24,796,892	0.46
15,407,424	Champion Iron [*]	54,803,888	1.02		Sibanye Stillwater	126,677,350	2.36
6,666,987	Deterra Royalties [*]	19,145,099	0.36				
6,996,397	Equatorial Resources	863,099	0.02		Sweden	26,874,612	0.50
8,956,764	Iluka Resources [*]	64,700,214	1.20	1,719,211	Epiroc		
10,469,912	Lynas Rare Earths	63,719,150	1.19	9,298,370	Anglo American	297,752,843	5.55
7,434,899	Newcrest Mining	90,343,682	1.68	5,169,255	Antofagasta	66,398,074	1.23
89,587,436	Nickel Industries	60,784,980	1.13	2,198,015	Endeavour Mining	43,030,997	0.80
14,767,525	Northern Star Resources	79,753,162	1.49	3,713,964	Rio Tinto	204,769,104	3.81
4,124,277	OZ Minerals	72,699,725	1.35	76,207,034	SolGold	18,046,847	0.34
3,167,593	Woodside Energy	74,353,930	1.38			629,997,865	11.73
		1,053,727,062	19.62		United States		
	Brazil			536,020	Albemarle	145,926,085	2.72
9,496,064	Bradespar	40,725,883	0.76	1,573,974	Alcoa	78,352,426	1.46
27,404,494	Vale	342,830,220	6.38	7,951,095	Freeport-McMoRan	233,523,660	4.35
6,750	Vale	48,704	0.00	1,650,165	Ivanhoe Electric / US	15,940,594	0.30
		383,604,807	7.14	2,873,774	Newmont	119,146,670	2.22
	Canada			1,273,794	Nucor [*]	167,860,573	3.12
239,179	Agnico Eagle Mines [*]	9,882,152	0.18	890,383	Steel Dynamics	70,874,487	1.32
7,176,373	Barrick Gold	106,640,903	1.99			831,624,495	15.49
2,676,972	ERO Copper	25,357,877	0.47	Total Common / Preferred Stocks (Shares)		5,276,368,706	98.26
8,743,607	First Quantum Minerals [*]	155,995,329	2.91	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		5,324,876,183	99.17
1,672,851	Franco-Nevada	203,135,081	3.78				
5,029,926	Hudbay Minerals	21,984,782	0.41	Other Transferable Securities			
21,889,232	Ivanhoe Mines	140,843,208	2.62	COMMON STOCKS (SHARES)			
4,738,833	Lundin Mining [*]	24,537,425	0.46		Russian Federation		
4,614,763	Sierra Metals	2,108,382	0.04	753,661	Polyus ^{**}	60	0.00
3,455,235	Sigma Lithium	77,615,469	1.45		United States		
10,025,254	Solaris Resources	52,978,973	0.99	1,904,649	Ivanhoe Electric ^{**}	17,808,468	0.33
1,963,707	Stelco [*]	53,396,798	0.99	Total Common Stocks (Shares)		17,808,528	0.33
6,244,345	Teck Resources [*]	208,166,732	3.88	Total Other Transferable Securities		17,808,528	0.33
5,183,822	Wheaton Precious Metals	158,641,484	2.95	Total Portfolio		5,342,684,711	99.50
		1,241,284,595	23.12	Other Net Assets		27,045,806	0.50
	Chile			Total Net Assets (USD)		5,369,730,517	100.00
1,180,685	Sociedad Quimica y Minera de Chile	119,721,459	2.23				
	Germany						
329,381	Aurubis [*]	20,127,261	0.37				
	Jersey						
90,324,363	Glencore	496,269,423	9.24				
4,355,902	Polymetal International	10,679,431	0.20				
		506,948,854	9.44				

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Mining Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
AUD Hedged Share Class						
AUD	34,420,541	USD	24,031,173	BNY Mellon	15/9/2022	(435,831)
USD	2,854,572	AUD	4,120,750	BNY Mellon	15/9/2022	29,798
Net unrealised depreciation						(406,033)
CHF Hedged Share Class						
CHF	17,677,203	USD	18,522,672	BNY Mellon	15/9/2022	(453,104)
USD	2,616,404	CHF	2,511,113	BNY Mellon	15/9/2022	49,570
Net unrealised depreciation						(403,534)
EUR Hedged Share Class						
EUR	304,076,007	USD	310,401,447	BNY Mellon	15/9/2022	(5,917,735)
USD	39,501,246	EUR	39,173,794	BNY Mellon	15/9/2022	275,362
Net unrealised depreciation						(5,642,373)
GBP Hedged Share Class						
GBP	11,299,778	USD	13,671,930	BNY Mellon	15/9/2022	(551,116)
USD	1,834,453	GBP	1,548,248	BNY Mellon	15/9/2022	36,703
Net unrealised depreciation						(514,413)
HKD Hedged Share Class						
HKD	19,516,219	USD	2,488,736	BNY Mellon	15/9/2022	(1,418)
USD	421,168	HKD	3,303,491	BNY Mellon	15/9/2022	142
Net unrealised depreciation						(1,276)
PLN Hedged Share Class						
PLN	62,369,259	USD	13,450,809	BNY Mellon	15/9/2022	(278,904)
USD	1,695,710	PLN	7,991,388	BNY Mellon	15/9/2022	7,929
Net unrealised depreciation						(270,975)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
SGD Hedged Share Class						
SGD	70,219,719	USD	50,936,948	BNY Mellon	15/9/2022	(680,979)
USD	6,241,387	SGD	8,677,573	BNY Mellon	15/9/2022	30,887
Net unrealised depreciation						(650,092)
Total net unrealised depreciation (USD underlying exposure - USD 479,594,435)						(7,888,696)

Sector Breakdown as at 31 August 2022

Mining	75.54
Iron/Steel	15.13
Chemicals	4.95
Oil & Gas Producers	1.38
Investment Funds	0.91
Investment Companies	0.76
Machinery Construction & Mining	0.50
Retailing	0.33
Other Net Assets	0.50
	100.00

World Real Estate Securities Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				South Korea			
				197,077	ESR Kendall Square REIT	814,800	0.56
COMMON STOCKS (SHARES)				Spain			
Australia				48,662	Cellnex Telecom*	1,916,162	1.31
820,697	Centuria Capital	1,032,126	0.71	149,179	Merlin Properties Socimi*	1,373,038	0.94
95,676	Dexus	572,442	0.39			3,289,200	2.25
138,136	Goodman*	1,862,195	1.27	Sweden			
596,047	National Storage REIT	992,661	0.68	89,769	Castellum	1,286,326	0.88
211,645	NEXTDC*	1,521,589	1.04	United Kingdom			
		5,981,013	4.09	300,179	British Land	1,499,435	1.03
Belgium				43,118	Derwent London	1,226,312	0.84
5,732	VGP	844,114	0.58	145,708	Great Portland Estates	855,874	0.58
21,243	Warehouses De Pauw CVA*	651,591	0.44	191,218	LXI REIT	326,748	0.22
		1,495,705	1.02	145,332	Segro	1,607,794	1.10
Bermuda				363,169	Tritax Big Box REIT	705,311	0.48
102,900	Hongkong Land*	498,036	0.34	143,628	UNITE	1,767,344	1.21
Canada						7,988,818	5.46
70,855	Allied Properties Real Estate Investment Trust*	1,709,785	1.17	United States			
103,368	Summit Industrial Income REIT	1,457,725	0.99	31,897	Agree Realty	2,434,060	1.66
		3,167,510	2.16	14,259	Alexandria Real Estate Equities	2,217,274	1.52
Cayman Islands				5,744	American Tower	1,466,845	1.00
649,200	ESR	1,823,874	1.25	22,593	AvalonBay Communities	4,620,494	3.16
335,182	GDS	1,163,737	0.79	25,029	Boston Properties	2,011,330	1.38
137,000	Wharf Real Estate Investment	624,901	0.43	192,432	Brookdale Senior Living*	846,701	0.58
		3,612,512	2.47	54,515	Cousins Properties	1,487,169	1.02
France				7,520	Digital Realty Trust	942,181	0.64
33,019	Klepierre*	683,127	0.47	58,729	EPR Properties	2,588,187	1.77
Germany				8,250	Equinix	5,510,175	3.77
100,131	Vonovia	2,745,773	1.88	21,034	Extra Space Storage	4,240,454	2.90
Hong Kong				10,947	Federal Realty Investment Trust	1,129,074	0.77
188,100	Link REIT	1,458,334	1.00	118,777	Host Hotels & Resorts	2,134,423	1.46
399,750	New World Development	1,306,422	0.89	43,813	Hudson Pacific Properties	589,942	0.40
96,200	Swire Properties	222,341	0.15	87,216	Invitation Homes	3,175,535	2.17
		2,987,097	2.04	19,728	Mid-America Apartment Communities	3,329,889	2.28
Japan				192,246	Outfront Media	3,506,567	2.40
232,300	Hulic	1,773,985	1.21	129,425	Physicians Realty Trust	2,192,460	1.50
440	Invincible Investment	135,989	0.09	62,895	Prologis	8,004,647	5.47
403	Japan Hotel REIT Investment	199,751	0.14	11,140	Public Storage	3,719,757	2.54
406	Kenedix Office Investment	2,105,976	1.44	25,479	Regency Centers	1,575,876	1.08
240	Mitsui Fudosan Logistics Park*	942,329	0.64	51,448	Rexford Industrial Realty	3,245,854	2.22
280	Nippon Building Fund	1,399,949	0.96	14,754	Ryman Hospitality Properties	1,238,598	0.85
875	Orix JREIT*	1,207,179	0.83	4,594	SBA Communications	1,507,108	1.03
123,300	Sumitomo Realty & Development†	3,037,974	2.08	28,091	Simon Property	2,921,464	2.00
		10,803,132	7.39	32,271	SL Green Realty*	1,433,801	0.98
Singapore				59,540	Spirit Realty Capital	2,464,361	1.68
502,800	Capitaland Investment	1,327,762	0.91	51,883	STAG Industrial	1,629,126	1.11
390,442	Cromwell European Real Estate Investment Trust	804,657	0.55	23,152	Sun Communities	3,621,436	2.48
		2,132,419	1.46	81,774	UDR	3,696,185	2.53
				49,711	Ventas	2,386,128	1.63

*All or a portion of this security represents a security on loan.

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Real Estate Securities Fund continued

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets
130,383	VICI Properties	4,322,196	2.96
47,660	Welltower	3,678,399	2.51
		89,867,696	61.45
Total Common Stocks (Shares)		137,353,164	93.92
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		137,353,164	93.92
Total Portfolio		137,353,164	93.92
Other Net Assets		8,899,068	6.08
Total Net Assets (USD)		146,252,232	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
AUD	634,000	USD	436,861	Bank of America	14/10/2022	(2,073)
AUD	60,000	USD	41,696	BNY Mellon	14/10/2022	(549)
CAD	1,186,000	USD	907,888	Deutsche Bank	14/10/2022	(5,051)
CAD	243,000	USD	190,207	Morgan Stanley	14/10/2022	(5,225)
CAD	142,000	USD	109,849	Bank of America	14/10/2022	(1,752)
CHF	1,496,000	USD	1,550,383	Bank of America	14/10/2022	(17,619)
CHF	50,000	USD	53,418	Morgan Stanley	14/10/2022	(2,190)
EUR	3,091,000	USD	3,167,229	Bank of America	14/10/2022	(65,945)
EUR	206,000	USD	208,055	Deutsche Bank	14/10/2022	(1,369)
EUR	127,000	USD	128,520	Morgan Stanley	14/10/2022	(1,098)
GBP	876,000	USD	1,044,050	Deutsche Bank	14/10/2022	(26,290)
GBP	129,000	USD	158,072	Bank of America	14/10/2022	(8,196)
HKD	5,082,000	USD	648,639	BNY Mellon	14/10/2022	(571)
HKD	1,681,000	USD	214,443	Bank of America	14/10/2022	(79)
HKD	665,000	USD	84,838	Morgan Stanley	14/10/2022	(36)
ILS	1,278,000	USD	371,144	Citigroup	14/10/2022	13,223
JPY	515,025,363	USD	3,822,096	Deutsche Bank	14/10/2022	(98,498)
JPY	25,663,000	USD	188,799	BNY Mellon	14/10/2022	(3,258)
JPY	5,608,000	USD	40,818	Bank of America	14/10/2022	(272)
JPY	22,347,000	USD	168,261	Morgan Stanley	14/10/2022	(6,694)
NOK	632,000	USD	62,382	Bank of America	14/10/2022	1,130
NZD	838,000	USD	513,443	Bank of America	14/10/2022	(118)
SEK	13,376,000	USD	1,274,778	Deutsche Bank	14/10/2022	(18,665)
SEK	1,003,000	USD	98,276	Bank of America	14/10/2022	(4,086)
SEK	830,000	USD	82,898	Morgan Stanley	14/10/2022	(4,954)
SGD	5,160,000	USD	3,673,510	Bank of America	14/10/2022	20,111
USD	733,083	KRW	962,135,000	Citigroup	14/10/2022	15,731
USD	997,303	HKD	7,806,000	Morgan Stanley	14/10/2022	1,865
USD	685,796	AUD	1,007,000	Bank of America	14/10/2022	(4,791)
USD	779,324	EUR	761,000	BNY Mellon	14/10/2022	15,794
USD	3,860,558	EUR	3,773,000	Bank of America	14/10/2022	75,006
USD	1,569,070	GBP	1,307,000	Bank of America	14/10/2022	50,562
USD	226,025	GBP	188,000	Deutsche Bank	14/10/2022	7,601
USD	288,799	AUD	420,000	BNY Mellon	14/10/2022	768
USD	17,728	SEK	187,000	Morgan Stanley	14/10/2022	168
USD	240,655	JPY	32,029,000	BNY Mellon	14/10/2022	9,087
USD	1,189,056	GBP	984,000	Morgan Stanley	14/10/2022	45,818

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Unrealised appreciation/ Maturity(depreciation) date	USD
USD	441,246	JPY	58,203,000	Morgan Stanley	14/10/2022	20,443
USD	108,596	CAD	139,000	Bank of America	14/10/2022	2,783
USD	15,441	HKD	121,000	Citigroup	14/10/2022	11
USD	1,022	EUR	1,000	Deutsche Bank	14/10/2022	18
USD	287,847	EUR	288,000	Morgan Stanley	14/10/2022	(1,112)
USD	78,522	SEK	817,000	Bank of America	14/10/2022	1,799
USD	65,763	SEK	692,000	Deutsche Bank	14/10/2022	779
USD	152,377	AUD	221,000	Morgan Stanley	14/10/2022	818
USD	88,499	GBP	75,000	Citigroup	14/10/2022	1,362
USD	69,904	AUD	101,000	Deutsche Bank	14/10/2022	639
Net unrealised appreciation						5,025
AUD Hedged Share Class						
AUD	2,386,030	USD	1,665,941	BNY Mellon	15/9/2022	(30,312)
USD	156,350	AUD	226,326	BNY Mellon	15/9/2022	1,203
Net unrealised depreciation						(29,109)
CHF Hedged Share Class						
CHF	655,386	USD	686,685	BNY Mellon	15/9/2022	(16,752)
USD	58,622	CHF	56,361	BNY Mellon	15/9/2022	1,010
Net unrealised depreciation						(15,742)
CNH Hedged Share Class						
CNY	4,030,833	USD	596,490	BNY Mellon	15/9/2022	(12,152)
USD	50,495	CNY	346,377	BNY Mellon	15/9/2022	283
Net unrealised depreciation						(11,869)
HKD Hedged Share Class						
HKD	6,360,997	USD	811,166	BNY Mellon	15/9/2022	(466)
USD	69,112	HKD	542,116	BNY Mellon	15/9/2022	20
Net unrealised depreciation						(446)
SGD Hedged Share Class						
SGD	460,814	USD	334,373	BNY Mellon	15/9/2022	(4,572)
USD	32,957	SGD	45,773	BNY Mellon	15/9/2022	199
Net unrealised depreciation						(4,373)
Total net unrealised depreciation (USD underlying exposure - USD 34,990,976)						(56,514)

World Real Estate Securities Fund continued

Contracts For Difference as at 31 August 2022

Holding	Description	Counterparty	Unrealised depreciation USD
United States			
249	Agree Realty	Morgan Stanley	(593)
1,861	Equinox	Morgan Stanley	(13,864)
1,951	Welltower	Morgan Stanley	(3,824)
			(18,281)
Total (USD underlying exposure - USD 1,412,541)			(18,281)

Sector Breakdown as at 31 August 2022

Real Estate Investment Trusts	78.33
Real Estate Investment & Services	10.25
Telecommunications	1.83
Private Equity	1.62
Engineering & Construction	1.31
Healthcare Services	0.58
Other Net Assets	6.08
	100.00

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Technology Fund

Portfolio of Investments 31 August 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				975,211	New Zealand Xero	58,648,876	0.67
FUNDS				2,133,111	South Korea Kakao	117,057,564	1.33
304,036,289	Ireland BlackRock ICS US Dollar Liquidity Fund [†]	304,036,289	3.46	1,511,965	Taiwan Taiwan Semiconductor Manufacturing	127,609,846	1.45
Total Funds		304,036,289	3.46	14,756,983	United Kingdom Alphawave IP	22,955,062	0.26
COMMON STOCKS (SHARES)				435,320	Atlassian	110,923,889	1.26
2,148,235	Australia Altium [*]	54,121,680	0.62	2,662,829	Wise [*]	15,468,090	0.18
43,010	Canada Constellation Software	66,435,400	0.76			149,347,041	1.70
566,210	Shopify	18,492,419	0.21	1,291,996	United States Activision Blizzard	101,977,244	1.16
		84,927,819	0.97	165,601	Adobe	62,782,651	0.71
749,026	Cayman Islands Alibaba	73,067,486	0.83	1,981,695	Advanced Micro Devices	169,910,529	1.93
1,048,451	GLOBALFOUNDRIES [*]	64,385,376	0.73	293,197	Airbnb	33,603,308	0.38
2,025,200	Meituan	48,974,702	0.56	2,373,683	Alphabet	261,437,446	2.97
1,572,700	Tencent	65,564,214	0.74	1,330,978	Amazon.com	172,827,493	1.97
		251,991,778	2.86	377,167	Analog Devices	57,208,691	0.65
2,767,000	China BYD	85,386,846	0.97	339,486	ANSYS	86,232,839	0.98
5,153,700	Wuxi Lead Intelligent Equipment	41,205,974	0.47	4,320,288	Apple	691,742,913	7.87
		126,592,820	1.44	1,435,752	AppLovin [*]	35,520,505	0.40
1,261,164	France Dassault Systemes	49,515,709	0.56	574,526	Automatic Data Processing	141,557,461	1.61
748,913	SOITEC [*]	107,702,633	1.23	422,408	Avalara	38,954,466	0.44
		157,218,342	1.79	766,314	Block	54,147,747	0.62
4,038,030	India One 97 Communications	36,480,835	0.41	33,900	Booking	64,816,800	0.74
178,331,890	Indonesia PT Aplikasi Karya Anak Bangsa	3,525,667	0.04	195,545	Broadcom	98,742,403	1.12
438,793	Ireland Accenture	129,277,194	1.47	1,134,423	Cadence Design Systems	199,408,875	2.27
640,800	Japan GMO Payment Gateway [*]	51,797,668	0.59	700,336	CDW	122,320,686	1.39
596,300	Z Holdings	1,782,821	0.02	401,668	CrowdStrike	76,979,672	0.88
		53,580,489	0.61	421,546	Equifax	80,287,651	0.91
452,351	Luxembourg Globant	95,685,807	1.09	239,108	Fair Isaac	110,563,539	1.26
286,712	Spotify Technology	31,257,342	0.35	402,328	Gitlab	25,322,524	0.29
		126,943,149	1.44	383,796	Intuit	167,691,986	1.91
48,621	Netherlands Adyen [*]	76,961,295	0.88	359,028	Lam Research	158,255,952	1.80
399,351	ASML	197,684,021	2.25	4,647,924	Marvell Technology	221,008,786	2.51
565,628	Elastic	49,803,545	0.57	709,964	Mastercard	234,628,903	2.67
640,678	NXP Semiconductors	105,961,734	1.20	71,473	MercadoLibre [*]	62,879,086	0.71
3,019,698	STMicroelectronics	107,124,632	1.22	2,142,449	Microsoft	569,484,369	6.48
		537,535,227	6.12	251,657	MongoDB [*]	84,662,448	0.96
				340,002	Monolithic Power Systems	157,451,526	1.79
				183,875	Netflix	42,681,065	0.49
				755,615	NVIDIA	115,677,100	1.32
				546,089	Okta	51,113,930	0.58
				1,048,999	Oracle	78,465,125	0.89
				1,015,815	PayPal	97,548,714	1.11
				1,000,000	Planet Labs PBC	5,540,000	0.06
				826,341	QUALCOMM	110,019,041	1.25
				1,800,000	Rocket Lab USA	10,296,000	0.12
				283,533	Roku	20,085,478	0.23

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

World Technology Fund continued

Portfolio of Investments 31 August 2022

			Market Value (USD)	% of Net Assets				Market Value (USD)	% of Net Assets
Holding	Description				Holding	Description			
307,032	S&P Global		109,846,839	1.25	2,822	Think & Learn Pvt**		10,768,527	0.12
412,114	Salesforce		66,090,722	0.75				22,159,049	0.25
230,376	ServiceNow		102,367,576	1.17					
75,354	Snowflake		14,054,275	0.16		Sweden			
1,288,662	Tesla		359,420,719	4.09	43,738	Klarna Bank**		9,407,612	0.11
622,457	Twilio		45,209,052	0.52		United States			
1,337,096	Uber Technologies		39,578,042	0.45	337,671	ByteDance**		54,145,452	0.61
1,072,050	Visa*		216,725,628	2.46	258,450	Databricks**		16,349,547	0.19
2,106,485	Warner Music*		57,675,559	0.65	469,125	Databricks**		29,676,847	0.34
2,181,704	Wolfspeed*		251,703,191	2.86	439,764	Databricks**		27,819,471	0.32
244,845	Workday		40,774,038	0.46	230,500	Farmer's Business Network**		12,456,220	0.14
1,741,342	ZoomInfo Technologies		79,283,301	0.90	193,800	SambaNova Systems**		14,724,924	0.17
400,148	Zscaler*		66,572,623	0.76	396,000	Unqork**		7,072,560	0.08
			6,323,136,517	71.91	11,920	Unqork**		212,891	0.00
Total Common Stocks (Shares)			8,337,994,844	94.83	19,160	Unqork**		342,198	0.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			8,642,031,133	98.29	10,880	Unqork**		194,317	0.00
					249,240	Unqork**		4,451,426	0.05
					29,880	Unqork**		533,657	0.01
								167,979,510	1.91
					Total Common Stocks (Shares)			199,546,171	2.27
					Total Other Transferable Securities			199,546,171	2.27
Other Transferable Securities					Total Portfolio			8,841,577,304	100.56
					Other Net Liabilities			(49,354,797)	(0.56)
COMMON STOCKS (SHARES)					Total Net Assets (USD)			8,792,222,507	100.00
	India								
2,985	Think & Learn Pvt**		11,390,522	0.13					

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
AUD Hedged Share Class						
AUD	43,447,127	USD	30,337,092	BNY Mellon	15/9/2022	(554,005)
USD	4,184,602	AUD	6,045,017	BNY Mellon	15/9/2022	40,739
Net unrealised depreciation						(513,266)
BRL Hedged Share Class						
BRL	1,279,285	USD	246,815	BNY Mellon	15/9/2022	(502)
USD	22,120	BRL	113,910	BNY Mellon	15/9/2022	188
Net unrealised depreciation						(314)
CNH Hedged Share Class						
CNY	292,355,587	USD	43,259,277	BNY Mellon	15/9/2022	(877,304)
USD	6,025,990	CNY	41,237,395	BNY Mellon	15/9/2022	47,929
Net unrealised depreciation						(829,375)

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity(depreciation) date	Unrealised appreciation/ USD
EUR Hedged Share Class						
EUR	147,783,215	USD	151,006,770	BNY Mellon	15/9/2022	(3,025,274)
USD	19,958,231	EUR	19,795,626	BNY Mellon	15/9/2022	136,285
Net unrealised depreciation						(2,888,989)
GBP Hedged Share Class						
GBP	1,699,709	USD	2,059,173	BNY Mellon	15/9/2022	(85,543)
USD	469,719	GBP	397,250	BNY Mellon	15/9/2022	8,452
Net unrealised depreciation						(77,091)
JPY Hedged Share Class						
JPY	10,897,086	USD	81,056	BNY Mellon	15/9/2022	(2,463)
USD	9,908	JPY	1,355,004	BNY Mellon	15/9/2022	135
Net unrealised depreciation						(2,328)

The notes on pages 1008 to 1022 form an integral part of these financial statements.

World Technology Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ depreciation/ USD
SGD Hedged Share Class						
SGD	288,893,116	USD	209,643,436	BNY Mellon	15/9/2022	(2,883,796)
USD	27,318,106	SGD	37,958,504	BNY Mellon	15/9/2022	151,372
Net unrealised depreciation						(2,732,424)
Total net unrealised depreciation						
(USD underlying exposure - USD 486,662,767)						(7,043,787)

Sector Breakdown as at 31 August 2022

Software	25.53
Semiconductors	23.57
Internet	13.95
Computers	12.07
Commercial Services	7.15
Diversified Financial Services	5.13
Automobile Manufacturers	5.06
Investment Funds	3.46
Application Software	1.60
Entertainment	0.65
Electronics	0.62
Electrical Components & Equipment	0.47
Software & Services	0.41
Education Services	0.25
Systems Software	0.17
Alternative Carriers	0.14
Aerospace/Defence	0.12
Data Processing & Outsourced Services	0.11
Telecommunications	0.06
Retailing	0.04
Other Net Liabilities	(0.56)
	100.00

Notes to the Financial Statements

1. Organisation

The Company is a public limited company (société anonyme) established under the laws of the Grand Duchy of Luxembourg as an open ended variable capital investment company (société d'investissement à capital variable). The Company has been authorised by the Commission de Surveillance du Secteur Financier (the "CSSF") as an undertaking for collective investments in transferable securities ("UCITS") pursuant to the provisions of Part I of the law of 17 December 2010 as amended from time to time and is regulated pursuant to such law.

The Company is an umbrella structure comprising separate compartments with segregated liability. Each compartment shall have segregated liability from the other compartments and the Company shall not be liable as a whole to third parties for the liabilities of each compartment. Each compartment shall be made up of a separate Portfolio of Investments maintained and invested in accordance with the investment objectives applicable to such compartment.

As at 31 August 2022, the Company offered shares in 99 sub-funds (each a 'Fund'), together the 'Funds'. Each Fund is a separate pool of assets and is represented by separate shares of each Fund which are divided into share classes as detailed in Appendix I.

The Share Classes have equivalent rights in the Company but carry different features and charging structures, which are described in more detail in the Company's Prospectus.

Significant events during the year

The Swiss Small & MidCap Opportunities Fund continues to be closed to subscriptions from new and existing shareholders until further notice. Shareholders can redeem as usual, as per the Company's Prospectus.

Effective 16 September 2021, an updated Prospectus of the Company was issued.

Effective 16 September 2021, the China A-Share Fund changed its name to the China Impact Fund, the Global Bond Income Fund changed its name to the ESG Global Bond Income Fund and the US Government Mortgage Fund changed its name to the US Government Mortgage Impact Fund.

Effective 23 November 2021, an addendum to the Prospectus was issued.

Effective 9 December 2021, the Climate Action Multi-Asset Fund, denominated in EUR, was launched.

Effective 9 December 2021, the Climate Action Equity Fund, denominated in USD, was launched.

Effective 15 December 2021, an addendum to the Prospectus was issued.

Effective 15 December 2021, the ESG Flex Choice Growth Fund, ESG Flex Choice Moderate Fund and ESG Flex Choice Cautious Fund, denominated in USD, were launched.

Effective 27 January 2022, an updated Prospectus of the Company was issued.

Effective 27 January 2022, the ESG Global Multi-Asset Income Fund, denominated in USD, was launched.

Effective 29 March 2022, the Asian Sustainable Equity Fund, denominated in USD, was launched.

Effective 11 April 2022, Davina Saint was appointed to the Board of Directors of the Company.

Effective 12 May 2022, the China Innovation Fund, denominated in USD, was launched.

Effective 13 May 2022, Ursula Marchioni resigned from the Board of Directors of the Company.

Effective 29 June 2022, an updated Prospectus of the Company was issued.

Effective 20 July 2022, the India Fund ceased to invest through BlackRock India Equities (Mauritius) Limited (the "Subsidiary"), a wholly owned subsidiary of the Company. This change was implemented in stages with the aim of minimising any adverse tax impact to the India Fund and for the benefit of the India Fund's investors. This change will not cause the India Fund to deviate from pursuing its investment objectives.

Effective 31 July 2022, Barry O'Dwyer resigned from the Board of Directors of the Company.

Effective 30 August 2022, an updated Prospectus of the Company was issued.

Effective 30 August 2022, the ESG Asian Bond Fund changed its name to the Sustainable Asian Bond Fund, the Emerging Markets Blended Bond Fund changed its name to the Sustainable Emerging Markets Blended Bond Fund, the ESG Emerging Markets Bond Fund changed its name to the Sustainable Emerging Markets Bond Fund, the ESG Emerging Markets Corporate Bond Fund changed its name to the Sustainable Emerging Markets Corporate Bond Fund, the ESG Emerging Markets Local Currency Bond Fund changed its name to the Sustainable Emerging Markets Local Currency Bond Fund, the ESG Fixed Income Global Opportunities Fund changed its name to the Sustainable Fixed Income Global Opportunities Fund, the ESG Global Bond Income Fund changed its name to the Sustainable Global Bond Income Fund and the US Small & MidCap Opportunities Fund changed its name to the US Mid-Cap Value Fund.

The Board of Directors and the Investment Adviser continue to monitor investment performance in line with the Funds' investment objectives considering the geopolitical tensions arising from Russia's incursion into Ukraine. The operations of the Funds and the publication of net asset values are continuing, with the exception of the BGF Emerging Europe Fund (for the purposes of the remainder of this paragraph, the "Fund"). Due to the significant investment exposure of the Fund to Russia, the trading conditions for the Fund have been significantly impacted. Therefore, the Board of Directors have considered that it is in the interests of the Fund and its investors

Notes to the Financial Statements continued

that subscriptions, redemptions and conversions of all share classes of the Fund and the determination of net asset values be temporarily suspended with effect from 1 March 2022 until further notice, pursuant to the Fund's discretion under the prospectus. On 3 March 2022, the Board of Directors took the decision to further significantly write down the value of the Russian securities held by the Fund. On 9 March 2022, the Board of Directors of the Management Company took the additional exceptional decision to waive its management fees and the Annual Service Charge related to the Fund (effective 1 March 2022) while valuation, subscriptions and redemptions in the Fund are suspended until further notice via the BlackRock website. The Net Asset Value disclosed within the annual report is the indicative Net Asset Value of the Fund as at 31 August 2022. At 31 August 2022, the Board of Directors has no current plans to close the Fund and therefore these financial statements are prepared on a going concern basis.

Certain financial markets have fallen due primarily to geopolitical tensions arising from Russia's incursion into Ukraine and the impact of the subsequent range of sanctions, regulations and other measures which impaired normal trading in Russian securities. The Board of Directors and the Investment Advisers continue to monitor investment performance in line with the Funds' investment objectives, and the operations of the Funds and the publication of net asset values are continuing, with the exception of the Emerging Europe Fund which has been significantly impacted.

2. Summary of Significant Accounting Policies

The financial statements for the Company have been prepared on a going concern basis, with the exception of the Asia Pacific Equity Income Fund, which has been prepared on a non-going concern basis, following the directors' decision to terminate the Fund post year end - refer to note 19. The financial statements have been prepared in accordance with the legal and regulatory requirements relating to the preparation of the financial statements as prescribed by the Luxembourg authorities for Luxembourg investment companies and include the following significant accounting policies:

(a) Valuation of Investments and Other Assets

The Company's investments and other assets are valued as follows:

- ▶ transferable securities which are admitted to an official exchange listing or dealt in on another regulated market, are valued on the basis of the latest available price prevailing on the valuation date. For securities traded on markets closing after the time of the valuation, last known prices as of this time or such other time may be used. Where such securities or other assets are quoted or dealt in, on or by more than one stock exchange or regulated market the Board may in its discretion select one of such stock exchanges or regulated markets for such purposes. Discrepancies in the value of securities may result, for example, where the underlying markets are closed for business at the time of calculating the net asset value of certain funds or where governments chose to impose fiscal or transaction charges on foreign investment. As a result, the Directors have implemented fair value techniques in order to estimate the fair value of these investments. Such securities and derivatives shall be valued at their probable realisation value as determined by the competent persons (the Directors). Because of the inherent uncertainty in the fair value process, these estimated values may significantly differ from the values that would have been used had a ready market for the securities existed, and from the values that may be ultimately recovered;
- ▶ for non-quoted securities or securities not traded or dealt in on any stock exchange or other regulated market (including securities of closed-ended investment funds), as well as quoted or non quoted securities on such other markets for which no valuation price is available, or securities for which the quoted prices are, in the opinion of the Directors, not representative of the fair market value, the value thereof shall be determined prudently and in good faith by the Directors on the basis of their expected disposal or acquisition prices;
- ▶ fixed income securities that are not listed on stock exchanges or traded on other regulated markets are valued at the last available mid price or yield equivalents obtained from one or more dealers or pricing services. Securities traded in the OTC market are valued at the last available bid price. In cases where securities are traded on more than one exchange, the securities are valued on the exchange designated by or under the direction of the Board of Directors of the Management Company as the primary market. Portfolio securities that are traded both in the OTC market and on a stock exchange are valued according to the broadest and most representative market;
- ▶ securities lending: securities are delivered to a third party broker in accordance with lending agent instructions and continue to be valued as part of the portfolio of the Fund;
- ▶ money market instruments may be valued at nominal values plus any accrued interest or on an amortised cost basis, which approximates their fair market value;
- ▶ money market instruments held on the Euro Reserve Fund and the US Dollar Reserve Fund are valued on a mark-to-market basis. Where this is not possible, the assets are valued conservatively by using the mark-to model basis;
- ▶ time deposits are valued at amortised cost which approximates their fair market value;
- ▶ cash, deposits, bills payable on demand and other debts and prepaid expenses are valued at their nominal amount, unless it appears unlikely that such nominal amount is obtainable;
- ▶ assets which include, in particular, interest and dividends receivable, receivable for investments sold and receivable for fund shares subscribed, are valued at nominal value unless it appears unlikely that such nominal amount is obtainable;
- ▶ liabilities, which include, in particular, expenses payable, income distribution payable, payable for investments purchased and payable for fund shares redeemed are valued at their nominal value.

Notes to the Financial Statements continued

Realised gains and losses on the disposal of investments are calculated using the average cost method and are reflected in the Statement of Operations and Changes in Net Assets.

(b) Income/Expense from Investments

The Company takes account for income from its investments on the following basis:

- ▶ interest income is accrued daily and includes the amortisation on a straight line basis of premiums and accretion of discounts;
- ▶ bank interest, fixed deposits, collective investment scheme income and money market deposit income are recognised on an accruals basis;
- ▶ dividend income is accrued on the ex-dividend date and is shown net of withholding tax;
- ▶ securities lending income is recognised on an accruals basis;
- ▶ when a bond has been identified as being in default, the interest accrual on the defaulted security is stopped. On confirmation of default from the relevant parties, the amount receivable is written off;
- ▶ withholding tax reclaims are accounted for on a cash receipts basis;
- ▶ the date included in the description of any perpetual bonds in the Portfolio of Investments is the next callable date of the bonds and the interest rate disclosed under the description in the Portfolio of Investments is the interest rate applicable at the year end and is for information only as these bonds are bearing variable interest rates.

Negative yield expense relating to interest from a negative effective interest rate on assets held is accreted daily and is recognised in the Statement of Operations and Changes in Net Assets over the life of the underlying instrument.

(c) Financial Derivative Instruments

During the year, the Funds have entered into a number of forward foreign exchange and futures contracts. Open forward foreign exchange and futures contracts are valued at the cost to close the contracts on the valuation date. Gains/losses arising from these unsettled contracts are taken to unrealised appreciation/(depreciation) and are included under assets or liabilities (as appropriate) in the Statement of Net Assets.

The Funds can write covered call and put options and purchase call and put options. The Funds can also invest in spread options and synthetic cap options. A spread option is a type of option that derives its value from the difference between the prices of two or more assets. A synthetic cap option is an agreement between two parties providing the purchaser an interest rate ceiling or 'cap' on interest payment. The rate cap itself provides a periodic payment based upon the positive amount by which the reference index rate exceeds the strike rate. When the Funds write and/or purchase an option, an

amount equal to the premium received or paid by the Funds is reflected as a liability or an asset. The liability for a written option and the asset for a purchased option are subsequently marked to market to reflect the current value of the option. The Directors have agreed to value exchange traded options based on mid prices or settlement prices rather than last traded prices as this methodology best reflects their estimated realisation value. Unlisted options are valued based upon daily prices obtained from third party pricing agents. When a security is sold through the exercise of an option, the premium received (or paid) is deducted from (or added to) the basis of the security sold. When an option expires (or the Funds enter into a closing transaction), the Funds realise a gain or loss on the option to the extent of the premiums received or paid (or gain or loss to the extent the cost of the closing transaction exceeds the premium paid or received).

As at 31 August 2022, the Funds have entered into Contracts for Difference ("CFDs"). CFDs allow investors to take synthetic long or synthetic short positions with a variable margin. Unlike shares, with CFDs the buyer is potentially liable for far more than the amount they paid on margin. This will result in the Fund holding cash received from counterparties on deposit with various institutions as described in the Prospectus. CFD positions entered into are subject to a daily financing charge, applied at a previously agreed rate above or below the applicable benchmark. The related dividend income or expense is disclosed net of withholding tax in the Statement of Operations and Changes in Net Assets.

The market value of the CFDs is determined by the last known traded price on the exchange on which the underlying securities or assets are traded or admitted for trading. For underlying securities traded on markets closing after the time of the valuation, last known prices as of this time or such other time may be used. The change in market value, if any, is recorded as net change in unrealised appreciation/(depreciation) in the Statement of Operations and Changes in Net Assets. Realised gains or losses on maturity or termination of the CFDs are presented in the Statement of Operations and Changes in Net Assets.

Gains and losses on sales of CFDs have been determined on a cost basis using the First In First Out ("FIFO") method.

The Funds have entered into swap agreements to exchange the return generated by one instrument for the return generated by another investment. In the case of credit default swaps, a series of premiums is paid to the seller of the protection, in return for a payment contingent on a credit event (predefined in the agreement). Where possible, swaps are marked to market based upon daily prices obtained from third party pricing agents and verified against the actual market maker. Where such quotations are not available swaps are priced based upon daily quotations from the market maker. In both cases changes in quotations are recorded as net change in unrealised appreciation/(depreciation) in the Statement of Operations and Changes in Net Assets. Realised gains or losses on maturity or termination of the swaps and the interest earned or incurred in relation to the swaps are presented in the Statement of Operations and Changes in Net Assets.

Notes to the Financial Statements continued

During the year, the Funds have entered into swaption transactions. These give the purchaser the right, but not the obligation to enter into an interest rate swap at a pre-set interest rate within a specified period of time. The swaption buyer pays a premium to the seller for this right. A written swaption gives the purchaser the right to receive fixed payments in return for paying a floating rate of interest. A purchased swaption gives the purchaser the right to pay a fixed rate of interest in return for receiving a floating rate payment stream. When the Fund writes/purchases a swaption, an amount equal to the premium received/paid by the Fund is recorded as a liability or an asset in the Statement of Net Assets.

During the year, the Dynamic High Income Fund, ESG Global Conservative Income Fund, ESG Global Multi-Asset Income Fund and the Global Multi-Asset Income Fund purchased a number of Equity Linked Notes. A principal amount is paid to a broker at the market price of an underlying equity at an agreed date in return for a fixed coupon payment or payments. At maturity the Fund will receive the principal plus (up to an agreed cap level per the agreement) or minus any movements in the value of the underlying equity.

To Be Announced securities (TBAs) are related to mortgage backed securities issued by US government sponsored agencies. These agencies usually pool mortgage loans and sell interests in the pools created. TBAs relate to future pools of these agencies that are bought and sold for future settlement for which either the interest rate or the maturity date is not yet fixed. TBAs are separately disclosed in the Portfolio of Investments.

The Funds may dispose of a commitment prior to settlement if it is deemed appropriate to do so. Proceeds of TBA sales are not received until the contractual settlement date. During the time a TBA sale commitment is outstanding, equivalent deliverable securities, or an offsetting TBA purchase commitment (deliverable on or before the sale commitment date), are held as cover for the transaction. If two counterparties have offsetting trades for the same TBA contract, these trades will be netted out. On settlement day, the seller delivers the securities specified two days earlier and receives the cash specified on the trade date. In practice, most TBA trades do not ultimately lead to a transfer of physical MBS. The seller will either unwind or "roll" an outstanding trade before maturity, rather than physically settle it.

If the TBA sale commitment is closed through the acquisition of an offsetting purchase commitment, the Fund realises a gain or loss on the commitment without regard to any unrealised gain or loss on the underlying security. If the Fund delivers securities under the commitment, the Fund realises a gain or loss from the sale of the securities upon the unit price established at the date the commitment was entered into.

The Funds had unsettled TBAs as of 31 August 2022 which are included within receivable for investments sold and payable for investments purchased in the Statement of Net Assets.

The market values of the TBAs are presented in the Statement of Net Assets. The net change in unrealised appreciation or depreciation and the realised appreciation or depreciation on sales of the TBAs are presented in the Statement of Operations and Changes in Net Assets.

(d) Foreign Exchange

The cost of investments in currencies other than the currency of denomination of the respective Funds has been translated at the rates of exchange ruling at the time of purchase. Investments and other assets in currencies other than the currency of denomination of the respective Funds have been translated at the exchange rate prevailing at the Fund's valuation point in Luxembourg on 31 August 2022.

(e) Combined Financial Statements

The accounts of each Fund are expressed in the Fund's base currency.

The combined figures of the Company are expressed in USD and include the total of the financial statements of the different Funds. For the Statement of Net Assets, the exchange rates prevailing at the Fund's valuation point in Luxembourg on 31 August 2022 are:

CCY	EUR	GBP	JPY	CHF	CNH
USD	0.9996	0.8614	138.8050	0.9794	6.8990

For the Statement of Operations and Changes in Net Assets, the exchange rates are the average rate calculated over the year:

CCY	EUR	GBP	JPY	CHF	CNH
USD	0.9113	0.7708	121.7482	0.9398	6.5104

These figures are presented for information purposes only and are rounded to four decimal places. For financial statements purposes exchange rates to nine decimal places are applied.

The combined figures in the Statement of Operations and Changes in Net Assets have been calculated using the average exchange rates throughout the year. The resulting Foreign exchange adjustment of USD (7,100,084,238) represents the movement in exchange rates between 31 August 2021 and 31 August 2022. This is a notional amount, which has no impact on the Net Assets of the individual Funds.

(f) Exchange rates

The following exchange rates were used to translate the investments and other assets and other liabilities denominated in currencies other than the base currency of the Funds as at 31 August 2022.

CCY	GBP	USD	EUR	JPY	CHF	CNH
AED	0.2345	0.2723	0.2721	37.7907	0.2666	1.8783
ARS	0.0062	0.0072	0.0072	1.0006	0.0071	0.0497
AUD	0.5904	0.6854	0.6851	95.1304	0.6712	4.7282
BRL	0.1664	0.1932	0.1931	26.8151	0.1892	1.3328
CAD	0.6560	0.7615	0.7611	105.6948	0.7458	5.2533
CHF	0.8796	1.0211	1.0206	141.7291	1.0000	7.0443
CLP	0.0010	0.0011	0.0011	0.1543	0.0011	0.0077
CNH	0.1249	0.1449	0.1449	20.1197	0.1420	1.0000
CNY	0.1250	0.1451	0.1450	20.1343	0.1421	1.0007
COP	0.0002	0.0002	0.0002	0.0313	0.0002	0.0016
CZK	0.0351	0.0408	0.0408	5.6625	0.0400	0.2814
DKK	0.1159	0.1345	0.1345	18.6713	0.1317	0.9280

Notes to the Financial Statements continued

CCY	GBP	USD	EUR	JPY	CHF	CNH
EGP	0.0448	0.0520	0.0520	7.2181	0.0509	0.3588
EUR	0.8618	1.0004	1.0000	138.8648	0.9798	6.9019
GBP	1.0000	1.1608	1.1604	161.1318	1.1369	8.0086
GHS	0.0857	0.0995	0.0995	13.8114	0.0974	0.6865
HKD	0.1098	0.1274	0.1274	17.6853	0.1248	0.8790
HUF	0.0021	0.0025	0.0025	0.3443	0.0024	0.0171
IDR	0.0001	0.0001	0.0001	0.0094	0.0001	0.0005
ILS	0.2585	0.3001	0.3000	41.6582	0.2939	2.0705
INR	0.0108	0.0126	0.0126	1.7469	0.0123	0.0868
ISK	0.0061	0.0071	0.0071	0.9812	0.0069	0.0488
JPY	0.0062	0.0072	0.0072	1.0000	0.0071	0.0497
KES	0.0072	0.0083	0.0083	1.1548	0.0081	0.0574
KRW	0.0006	0.0007	0.0007	0.1038	0.0007	0.0052
KWD	2.7941	3.2435	3.2421	450.2146	3.1766	22.3768
KZT	0.0018	0.0021	0.0021	0.2935	0.0021	0.0146
LKR	0.0024	0.0028	0.0028	0.3856	0.0027	0.0192
MXN	0.0427	0.0496	0.0496	6.8852	0.0486	0.3422
MXV	0.3193	0.3706	0.3705	51.4427	0.3630	2.5568
MYR	0.1925	0.2234	0.2233	31.0146	0.2188	1.5415
NGN	0.0020	0.0023	0.0023	0.3237	0.0023	0.0161
NOK	0.0865	0.1004	0.1004	13.9387	0.0983	0.6928
NZD	0.5278	0.6127	0.6124	85.0389	0.6000	4.2266
PEN	0.2257	0.2620	0.2619	36.3667	0.2566	1.8075
PHP	0.0153	0.0178	0.0178	2.4718	0.0174	0.1229
PLN	0.1823	0.2117	0.2116	29.3806	0.2073	1.4603
QAR	0.2365	0.2746	0.2745	38.1152	0.2689	1.8944
RON	0.1775	0.2060	0.2059	28.5991	0.2018	1.4214
RUB	0.0142	0.0165	0.0165	2.2915	0.0162	0.1139
SAR	0.2292	0.2660	0.2659	36.9263	0.2605	1.8353
SEK	0.0807	0.0937	0.0937	13.0083	0.0918	0.6465
SGD	0.6165	0.7156	0.7153	99.3353	0.7009	4.9372
THB	0.0236	0.0274	0.0274	3.8068	0.0269	0.1892
TRY	0.0474	0.0550	0.0550	7.6329	0.0539	0.3794
TWD	0.0283	0.0329	0.0328	4.5603	0.0322	0.2267
UAH	0.0233	0.0271	0.0271	3.7609	0.0265	0.1869
USD	0.8614	1.0000	0.9996	138.805	0.9794	6.8990
UYU	0.0212	0.0246	0.0245	3.4084	0.0240	0.1694
VND	0.0000	0.0000	0.0000	0.0059	0.0000	0.0003
ZAR	0.0505	0.0586	0.0586	8.1363	0.0574	0.4044
ZMW	0.0543	0.0630	0.0630	8.7419	0.0617	0.4345

The Renminbi is subject to foreign exchange restrictions and is not a freely convertible currency. The exchange rate used for the China Bond Fund is in relation to the offshore Renminbi ("CNH"), not the onshore Renminbi ("CNY"). The value of CNH could differ, perhaps significantly, from that of CNY due to a number of factors including without limitation those foreign exchange control policies and repatriation restrictions applied by the Chinese government from time-to-time as well as other external market forces. Any divergence between CNH and CNY may adversely impact investors.

(g) Dilution

The Directors may adjust the Net Asset Value ("NAV") per Share for a Fund in order to reduce the effect of "dilution" on that Fund. Dilution occurs when the actual cost of purchasing or selling the underlying assets of a Fund, deviates from the carrying value of these assets in the Funds, due to factors such as dealing and brokerage charges, taxes and duties, market movement and any spread between the buying and selling

prices of the underlying assets. Dilution may have an adverse effect on the value of a Fund and therefore impact Shareholders. By adjusting the NAV per Share this effect can be reduced or prevented and Shareholders can be protected from the impact of dilution. The Directors may adjust the NAV of a Fund if on any Dealing Day the value of the aggregate transactions in Shares of all Classes of that Fund result in a net increase or decrease of Shares which exceeds one or more thresholds that are set by the Directors for that Fund. The amount by which the NAV of a Fund may be adjusted on any given Dealing Day is related to the anticipated cost of market dealing for that Fund. In such circumstances the NAV of the relevant Fund may be adjusted by an amount not exceeding 1.50%, or 3% in the case of fixed income Funds, of the NAV. Under exceptional circumstances the Directors may, in the interest of Shareholders, decide to temporarily increase the maximum swing factor indicated above and inform investors thereof. The adjustment will be an addition when the net movement results in an increase in the value of all Shares of the Fund and a deduction when it results in a decrease. As certain stock markets and jurisdictions may have different charging structures on the buy and sell sides, particularly in relation to duties and taxes, the resulting adjustment may be different for net subscriptions (inflows) than for net redemptions (outflows). In addition, the Directors may also agree to include extraordinary fiscal charges in the amount of the adjustment. These extraordinary fiscal charges vary from market to market and are currently expected not to exceed 2.5% of that NAV. Where a Fund invests primarily in certain asset types, such as government bonds or money market securities, the Directors may decide that it is not appropriate to make such an adjustment.

As at 31 August 2022, in accordance with the Prospectus Appendix B, 17.3, such a dilution adjustment was applied to the Emerging Markets Sustainable Equity Fund, Sustainable Emerging Markets Corporate Bond Fund, Systematic China A-Share Opportunities Fund, Systematic Multi Allocation Credit Fund and United Kingdom Fund. During the year ended 31 August 2022, such a dilution adjustment was applied to all Funds except for the Asian Sustainable Equity Fund, Climate Action Equity Fund, Climate Action Multi-Asset Fund, Dynamic High Income Fund, Euro Reserve Fund, Global Allocation Fund, Global Government Bond Fund, Global Multi-Asset Income Fund, US Dollar Reserve Fund and US Sustainable Equity Fund.

The published/dealing NAV per share is disclosed in the Three Year Summary of Net Asset Values and may include a dilution adjustment. This adjustment is not recognised in the Statement of Net Assets or the Statement of Operations and Changes in Net Assets.

(h) Transaction costs

Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of securities. An incremental cost is one that would not have been incurred if the entity had not acquired, issued or disposed of the security. When a security is recognised initially, it is measured at its market value, plus transaction costs that are directly attributable to the acquisition or issue of the security.

Notes to the Financial Statements continued

Transaction costs excluding depositary transaction fees on purchases or sales of securities are included within net realised appreciation/(depreciation) or net change in unrealised appreciation/(depreciation) within the Statement of Operations and Changes in Net Assets of each Fund. Depositary transaction fees are included in depositary fees in the Statement of Operations and Changes in Net Assets of the Fund and are also disclosed in Note 17.

(i) Foreign currencies on other transactions

Foreign currencies on other transactions relate to realised and unrealised appreciation or depreciation on cash balances and spot contracts.

(j) Fair valuation

If in any case a particular value is not ascertainable by the methods outlined above, or if the Board of Directors of the Company considers that some other method of valuation more accurately reflects the fair value of the relevant security or other asset for the purpose concerned, the method of valuation of the security or asset will be such as the Board of Directors of the Company in its absolute discretion decides. Discrepancies in the value of securities may result, for example, where the underlying markets are closed for business at the time of calculating the NAV of certain Funds or where governments chose to impose fiscal or transaction charges on foreign investment. The Board of Directors of the Company may set specific thresholds, that, where exceeded, result in an adjustment to the value of these securities to their fair value by applying a specific index adjustment.

The fair valued securities are evidenced by a “***” in the Portfolio of Investments.

As at 31 August 2022, such fair valuation adjustment was applied as per the table below:

Fund	Currency	Market Value of fair valued securities	% of Net Assets
Asian Dragon Fund [◊]	USD	-	0.00
Asian Multi-Asset Income Fund	USD	510	0.00
Asian Tiger Bond Fund [◊]	USD	-	0.00
China Bond Fund [◊]	CNH	-	0.00
Climate Action Multi-Asset Fund ^{(1)◊}	EUR	-	0.00
Dynamic High Income Fund	USD	7,235,402	0.23
Emerging Europe Fund ⁽³⁾	EUR	29,829	0.01
Emerging Markets Bond Fund [◊]	USD	-	0.00
Emerging Markets Corporate Bond Fund [◊]	USD	-	0.00
Emerging Markets Equity Income Fund	USD	614	0.00
Emerging Markets Fund	USD	11,165,266	0.50
Emerging Markets Sustainable Equity Fund	USD	68	0.00
ESG Global Multi-Asset Income Fund ⁽¹⁾	USD	22	0.00
ESG Multi-Asset Fund [◊]	EUR	-	0.00
European High Yield Bond Fund [◊]	EUR	-	0.00
FinTech Fund	USD	3,433	0.00
Fixed Income Global Opportunities Fund	USD	32,997,965	0.37
Global Allocation Fund	USD	390,966,592	2.60
Global Corporate Bond Fund	USD	1,756	0.00
Global Dynamic Equity Fund	USD	12,914,181	2.85

Fund	Currency	Market Value of fair valued securities	% of Net Assets
Global Government Bond Fund	USD	1,071,781	0.13
Global High Yield Bond Fund	USD	2,353,196	0.14
Global Multi-Asset Income Fund	USD	8,846,840	0.17
Latin American Fund [◊]	USD	-	0.00
Natural Resources Growth & Income Fund	USD	378	0.00
Next Generation Technology Fund	USD	84,736,796	3.07
Nutrition Fund	USD	1	0.00
Sustainable Emerging Markets Corporate Bond Fund ^{(2)◊}	USD	-	0.00
Sustainable Energy Fund [◊]	USD	-	0.00
Sustainable Fixed Income Global Opportunities Fund ⁽²⁾	EUR	409,050	0.07
Sustainable Global Bond Income Fund ⁽²⁾	USD	112,995	0.10
Systematic Global SmallCap Fund	USD	7,087	0.00
United Kingdom Fund [◊]	GBP	-	0.00
US Dollar Bond Fund	USD	564,180	0.10
US Dollar High Yield Bond Fund	USD	5,964,489	0.24
World Bond Fund	USD	899,396	0.08
World Energy Fund	USD	1,118	0.00
World Financials Fund	USD	2,796	0.00
World Gold Fund	USD	53,407	0.00
World Mining Fund	USD	17,808,528	0.33
World Technology Fund	USD	199,546,171	2.27

[◊] Fund holds fair valued securities with a market value of zero.

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

⁽³⁾ Fund suspended, see Note 1, for further details.

(k) Special Purpose Acquisition Companies Commitments

Special purpose acquisition companies (“SPACs”) are companies with no commercial operations which go public with the intention of merging with or acquiring a company using the proceeds of the SPAC’s initial public offering. The Funds may enter into a commitment with a SPAC for a private investment in a public equity (“PIPE”) transaction and will satisfy the commitment if and when the SPAC completes its merger or acquisition. Securities purchased through PIPE transactions will be restricted from trading and considered illiquid until a registration statement for the shares is filed and declared effective.

Unfunded SPAC PIPE commitments are marked-to-market and any gains/ losses arising from these commitments are taken to “Unrealised appreciation (depreciation) on unfunded SPAC PIPE commitments” in the Statement of Net Assets and within “Net change in unrealised appreciation (depreciation) on unfunded SPAC PIPE commitments” in the Statement of Operations and Changes in Net Assets. There were no such commitments held as at 31 August 2022.

3. Management Company

BlackRock (Luxembourg) S.A. has been appointed by the Company to act as its Management Company. The Management Company, a Luxembourg société anonyme, is authorised as a fund management company in accordance with Chapter 15 of the 2010 Law.

Notes to the Financial Statements continued

The Company has signed a management company agreement, with the Management Company. Under this agreement, the Management Company is entrusted with the day-to-day management of the Company, with responsibility for performing directly or by way of delegation all operational functions relating to the Company's investment management, administration and marketing of the Funds.

In agreement with the Company, the Management Company has decided to delegate several of its functions as is further described in the Prospectus.

BlackRock (Luxembourg) S.A. is a wholly owned subsidiary within the BlackRock Group. It is regulated by the CSSF.

4. Management Fees

During the year the Company paid management fees to the Management Company, BlackRock (Luxembourg) S.A.

The Company will pay the management fee at an annual rate as shown in Appendix E of the Prospectus. The level of management fee varies from 0.00% to 1.75% and will vary according to which Fund and share class the investor buys. These fees accrue daily, are based on the NAV of the relevant Fund (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and are paid monthly. Certain costs and fees are paid out of the management fee, including the fees of the Investment Advisers. There are no management fees charged on Class J and Class X Shares. In relation to the Class SR Shares, a single fee is charged (which comprises the management fee and the Annual Service Charge) which forms part of the ongoing charges figure.

To assist in achieving the investment objectives of the Reserve Funds (Euro Reserve Fund and US Dollar Reserve Fund), in certain circumstances, including where market conditions cause decreasing yields on the Fund's underlying investments, the Management Company may determine to waive its right to take the full amount of management fees to which it is entitled on any particular day or days. The Management Company may exercise its discretion to do this without prejudice to its entitlement to take the full amount of the management fee accruing on any future days.

The management fee waiver is disclosed separately from management fees in the Statement of Operations and Changes in Net Assets. During the year, the Asian High Yield Bond Fund, Euro Reserve Fund and US Dollar Reserve Fund were subject to a management fee waiver.

During the year, the following Funds were subject to management fee rebates linked to investments into target funds managed by BlackRock:

Climate Action Multi-Asset Fund, Dynamic High Income Fund, ESG Flex Choice Cautious Fund, ESG Flex Choice Growth Fund, ESG Flex Choice Moderate Fund, ESG Global Conservative Income Fund, ESG Multi-Asset Fund, Euro Bond Fund, Euro Corporate Bond Fund, Euro Short Duration Bond Fund, European High Yield Bond Fund, Global Allocation Fund, Global Government Bond Fund, Global High Yield Bond Fund, Global Inflation Linked Bond Fund, Global Multi-Asset Income

Fund, Multi-Theme Equity Fund, Systematic Multi Allocation Credit Fund, US Dollar High Yield Bond Fund and US Dollar Short Duration Bond Fund.

Management fees payable at 31 August 2022 are included in the Statement of Net Assets as other liabilities.

5. Distribution Fees

The Company pays annual distribution fees as shown in Appendix E of the Prospectus. The level of distribution fee varies from 0.00% to 1.25%. Class A, D, I, J, S, X and Z Shares do not pay a distribution fee. Class C Shares do not pay a distribution fee for the Euro Reserve Fund and the US Dollar Reserve Fund. These fees accrue daily, are based on the NAV of the relevant Fund (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and are paid monthly.

The Company pays distribution fees as detailed in the Statement of Operations and Changes in Net Assets. Distribution fees payable at 31 August 2022 are included in the Statement of Net Assets as other liabilities.

6. Annual Service Charge

The Company pays an annual service charge to the Management Company.

The level of the annual service charge may vary at the Directors' discretion, as agreed with the Management Company and will apply at different rates across the various Funds and Share Classes issued by the Company. However, it has been agreed between the Directors and the Management Company that the annual service charge currently paid shall not exceed 0.25% per annum. It is accrued daily, based on the NAV of the relevant Share Class (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and paid monthly.

The Directors and the Management Company set the level of the annual service charge at a rate which aims to ensure that the ongoing charges of each Fund remain competitive when compared across a broad market of similar investment products available to investors in the Funds, taking into account a number of criteria such as the market sector of each Fund and the Fund's performance relative to its peer group.

The ongoing charge is calculated based on the total expenses per share class (excluding bank interest, transaction costs and negative yield expense on financial assets, and including annual service charge subsidies) divided by the average net assets of the respective share class, expressed as a percentage.

The ongoing charge of the Asian Multi-Asset Income Fund, Asian Sustainable Equity Fund, China Impact Fund, China Innovation Fund, Circular Economy Fund, Climate Action Equity Fund, Developed Markets Sustainable Equity Fund, Emerging Europe Fund, Emerging Markets Bond Fund, Emerging Markets Local Currency Bond Fund, Emerging Markets Sustainable Equity Fund, ESG Flex Choice Cautious Fund, ESG Flex Choice Growth Fund, ESG Flex Choice Moderate Fund, ESG Global Multi-Asset Income Fund, European Focus Fund, European

Notes to the Financial Statements continued

Sustainable Equity Fund, FinTech Fund, Future Consumer Fund, Future Of Transport Fund, Global Inflation Linked Bond Fund, Multi-Theme Equity Fund, Natural Resources Growth & Income Fund, Next Generation Health Care Fund, Next Generation Technology Fund, Nutrition Fund, Sustainable Asian Bond Fund, Sustainable Emerging Markets Blended Bond Fund, Sustainable Emerging Markets Bond Fund, Sustainable Emerging Markets Corporate Bond Fund, Sustainable Emerging Markets Local Currency Bond Fund, Sustainable Fixed Income Global Opportunities Fund, Systematic China A-Share Opportunities Fund, Systematic Global SmallCap Fund, Systematic Multi Allocation Credit Fund, US Dollar Bond Fund and US Sustainable Equity Fund is capped with the delta being offset against the annual service charge in the Statement of Operations and Changes in Net Assets.

The annual service charge is used by the Management Company to meet all fixed and variable operating and administrative costs and expenses incurred by the Company, with the exception of the Depositary fees, Distribution fees, Securities Lending fees, any fees arising from borrowings (including for the avoidance of doubt any commitment fee that may due to the lender), any costs relating to European Union ("EU") and non-EU withholding tax reclaims (plus any taxes or interest thereon) and any taxes at an investment or Company level.

The Company pays any professional costs relating to European Union withholding tax reclaims. Any costs relating to withholding tax reclaims will be allocated between the relevant sub-funds on a fair and equitable basis. As the Company has had a good degree of success with its EU withholding tax reclaims (which are paid by the Company) to date, any costs associated with non-EU withholding tax reclaims will no longer be paid out of the annual service charge and will now be paid by the Company and allocated between the relevant sub-funds on a fair and equitable basis.

The annual service charge is also used to meet fees paid to Ernst & Young S.A. for audit and services related to investor reporting and other tax compliance matters. The fees were EUR 758,900 for the year ended 31 August 2022.

These operating and administrative expenses include all third party expenses and other recoverable costs incurred by or on behalf of the Company from time to time, including but not limited to, fund accounting fees, transfer agency fees (including sub-transfer agency and associated platform dealing charges), all professional costs, such as consultancy, legal, tax advisory and audit fees, Directors' fees (for those Directors who are not employees of the BlackRock Group), travel expenses, reasonable out-of-pocket expenses, printing, publication, translation and all other costs relating to shareholder reporting, regulatory filing and licence fees, correspondent and other banking charges, software support and maintenance, operational costs and expenses attributed to the Investor Servicing teams and other global administration services provided by various BlackRock Group companies.

The Management Company bears the financial risk of ensuring that the Fund's ongoing charges remain competitive. Accordingly the Management Company is entitled to retain any amount of the annual service charge paid to it which is in

excess of the actual expenses incurred by the Company during any period whereas any costs and expenses incurred by the Company in any period which exceed the amount of the annual service charge that is paid to the Management Company, shall be borne by the Management Company or another BlackRock Group company.

Directors who are not employees of the BlackRock Group receive a fee in return for duties performed. Directors of the Company who are not employees of the BlackRock Group receive a fee in the range of EUR 55,000 to EUR 60,000 per annum gross of taxation. Directors who are employees of the BlackRock Group are not entitled to Directors fees.

Taxation applicable in certain jurisdictions is also charged directly to the Funds (see Note 8).

The annual service charge is disclosed in the Statement of Operations and Changes in Net Assets.

The annual service charge payable at 31 August 2022 is included in the Statement of Net Assets as other liabilities.

7. Depositary Fees

Throughout the year the Depositary of the Company was the Bank of New York Mellon SA / NV, Luxembourg Branch. The Depositary receives annual fees, based on the value of securities, which accrue daily, plus transaction fees which are further disclosed in the Prospectus. The rates for both categories of fees will vary according to the country of investment and, in some cases, according to asset class. Investments in bonds and developed equity markets will be at the lower end of these ranges, while some investments in emerging or developing markets will be at the upper end. Thus the custody cost to each Fund will depend on its asset allocation at any time.

The depositary fees are charged directly to the Funds. Depositary fees payable at 31 August 2022 are included in the Statement of Net Assets as other liabilities.

8. Tax

Luxembourg

Under present Luxembourg law and practice, the Company is not liable to any Luxembourg income or capital gains tax, nor are dividends paid by the Company subject to any Luxembourg withholding tax. However, the Company is liable to a tax in Luxembourg of 0.05% per annum or, in the case of the Reserve Funds, Class I, Class J and Class X Shares, 0.01% per annum of its NAV, payable quarterly on the basis of the value of the net assets of the respective Funds at the end of the relevant calendar quarter. No stamp or other tax is payable in Luxembourg on the issue of Shares. For the year ended 31 August 2022, USD 66,112,516 was charged in relation to Luxembourg tax.

Belgium

The Company is registered with the Belgium Financial Services and Markets Authority in accordance with Article 154 of the Law of 3 August 2012 relating to financial markets. Funds registered for public distribution in Belgium are subject to an annual tax of 0.0925% on the net asset value of units distributed in Belgium

Notes to the Financial Statements continued

via Belgian intermediaries as at 31 December of the previous year. For the year ended 31 August 2022, USD 5,830,096 was charged in relation to Belgium tax.

United Kingdom

Reporting Funds

The UK Reporting Funds regime applies to the Company. Under this regime, investors in UK Reporting Funds are subject to tax on the share of the UK Reporting Fund's income attributable to their holdings in the Fund, whether or not distributed, but any gains on disposal of their holdings are subject to capital gains tax. A list of the Funds which currently have UK Reporting Fund status is available at <http://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds>.

Other transaction taxes

Other jurisdictions may impose taxes, financial transactions taxes ("FTT") or other transaction taxes on certain assets held by the Funds (for example UK stamp duty, French FTT).

Withholding tax

Capital gains, dividends and interest received by the Company on its investments may be subject to withholding taxes in the countries of origin which are generally irrecoverable as the Company itself is exempt from income tax. Recent European Union case law may, however, reduce the amount of such irrecoverable tax in European Union countries. Investors should inform themselves of, and when appropriate consult their professional advisers on, the possible tax consequences of subscribing for, buying, holding, redeeming, converting or selling shares under the laws of their country of citizenship, residence or domicile. Investors should note that the levels and bases of, and reliefs from, taxation can change. The potential of withholding tax charges is further described in the Prospectus.

9. Investment Advisers

The Management Company, BlackRock (Luxembourg) S.A., has delegated its investment management functions to the investment advisers (each an 'Investment Adviser'): BlackRock Financial Management, Inc. (US) (BFM), BlackRock Investment Management, LLC (US) (BIMLLC), BlackRock Investment Management (UK) Limited (BIMUK) and BlackRock (Singapore) Limited (BSL) as described in the Prospectus.

All Investment Advisers are appointed directly by BlackRock (Luxembourg) S.A.. All Sub-Investment Advisers are appointed by the relevant Investment Adviser. Some of which, as Investment Advisers, have in turn sub-delegated some functions to BlackRock Japan Co. Limited (BLKJap), BlackRock Asset Management North Asia Limited (BAMNA) and BlackRock Investment Management (Australia) Limited (BLKAus).

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
Asia Pacific Equity Income Fund	BIMUK	BAMNA
Asian Dragon Fund	BIMUK	BAMNA
Asian Growth Leaders Fund	BIMUK	BAMNA
Asian High Yield Bond Fund	BSL	-
Asian Multi-Asset Income Fund	BIMUK, BSL, BIMLLC	BAMNA, BLKAus
Asian Sustainable Equity Fund ^{(1)*}	BIMUK	BAMNA
Asian Tiger Bond Fund	BIMUK, BSL	BAMNA
China Bond Fund	BIMUK, BSL	BAMNA

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
China Flexible Equity Fund	BIMUK	BAMNA
China Fund	BIMUK	BAMNA
China Impact Fund ^{(2)*}	BIMUK	BAMNA
China Innovation Fund ⁽¹⁾	BIMUK, BIMLLC	BAMNA
Circular Economy Fund	BIMUK	-
Climate Action Equity Fund ^{(1)*}	BIMUK	-
Climate Action Multi-Asset Fund ^{(1)*}	BIMUK	-
Continental European Flexible Fund	BIMUK	-
Developed Markets Sustainable Equity Fund*	BIMUK	-
Dynamic High Income Fund	BIMUK, BFM, BSL	BAMNA, BIMAL
Emerging Europe Fund	BIMUK	-
Emerging Markets Bond Fund	BIMUK, BSL, BFM	-
Emerging Markets Corporate Bond Fund	BIMUK, BSL, BFM	-
Emerging Markets Equity Income Fund	BIMUK, BIMLLC	BAMNA
Emerging Markets Fund	BIMUK, BIMLLC	BAMNA
Emerging Markets Impact Bond Fund	BIMUK, BFM	-
Emerging Markets Local Currency Bond Fund	BIMUK, BSL, BFM	BAMNA
Emerging Markets Sustainable Equity Fund*	BIMUK	BAMNA
ESG Flex Choice Cautious Fund ⁽¹⁾	BIMUK	BANMA
ESG Flex Choice Growth Fund ⁽¹⁾	BIMUK	BANMA
ESG Flex Choice Moderate Fund ⁽¹⁾	BIMUK	BANMA
ESG Global Conservative Income Fund*	BFM, BIMUK	-
ESG Global Multi-Asset Income Fund ^{(1)*}	BIMUK, BIMLLC, BSL, BFM	BANMA
ESG Multi-Asset Fund	BIMUK, BIMLLC, BFM, BSL	BIMAL
Euro Bond Fund	BIMUK, BSL	BIMAL
Euro Corporate Bond Fund	BIMUK	-
Euro Reserve Fund	BIMUK	-
Euro Short Duration Bond Fund	BIMUK, BSL	BIMAL
Euro-Markets Fund	BIMUK	-
European Equity Income Fund	BIMUK	-
European Focus Fund*	BIMUK	-
European Fund	BIMUK	-
European High Yield Bond Fund	BIMUK	-
European Special Situations Fund	BIMUK	-
European Sustainable Equity Fund*	BIMUK	-
European Value Fund	BIMUK	-
FinTech Fund	BIMUK	-
Fixed Income Global Opportunities Fund	BIMUK, BFM, BSL	BLKAus
Future Consumer Fund*	BIMUK	-
Future Of Transport Fund	BIMUK	-
Global Allocation Fund	BIMLLC, BSL	-
Global Corporate Bond Fund	BIMUK, BSL, BFM	-
Global Dynamic Equity Fund	BIMLLC	-
Global Equity Income Fund	BIMUK	-
Global Government Bond Fund	BIMUK, BSL, BFM	BIMAL
Global High Yield Bond Fund	BIMUK, BSL, BFM	-

Notes to the Financial Statements continued

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
Global Inflation Linked Bond Fund	BIMUK, BFM	-
Global Long-Horizon Equity Fund	BIMUK, BIMLLC	-
Global Multi-Asset Income Fund	BIMUK, BFM, BSL	BAMNA, BIMAL
India Fund	BIMUK, BSL	BAMNA
Japan Flexible Equity Fund	BIMUK	BAMNA, BLKJap
Japan Small & MidCap Opportunities Fund	BIMUK	BLKJap
Latin American Fund	BIMLLC	-
Multi-Theme Equity Fund*	BIMUK	-
Natural Resources Growth & Income Fund	BIMUK, BIMLLC	-
Next Generation Health Care Fund*	BIMLLC	-
Next Generation Technology Fund	BIMLLC	-
Nutrition Fund	BIMUK	-
Sustainable Asian Bond Fund ^{(2)*}	BSL	-
Sustainable Emerging Markets Blended Bond Fund ^{(2)*}	BIMUK, BFM	-
Sustainable Emerging Markets Bond Fund ^{(2)*}	BIMUK, BFM	-
Sustainable Emerging Markets Corporate Bond Fund ^{(2)*}	BIMUK, BFM	-
Sustainable Emerging Markets Local Currency Bond Fund ^{(2)*}	BIMUK, BFM	-
Sustainable Energy Fund	BIMUK	-
Sustainable Fixed Income Global Opportunities Fund ^{(2)*}	BIMUK	BSL, BLKAus, BFM
Sustainable Global Bond Income Fund ⁽²⁾	BIMUK, BFM	-
Sustainable Global Infrastructure Fund*	BIMUK, BIMLLC, BSL	BLKAus
Swiss Small & MidCap Opportunities Fund	BIMUK	-
Systematic China A-Share Opportunities Fund	BIMLLC	-
Systematic Global Equity High Income Fund	BIMUK	-
Systematic Global SmallCap Fund	BIMLLC	-
Systematic Multi Allocation Credit Fund*	BIMLLC, BIMUK, BFM	-
United Kingdom Fund	BIMUK	-
US Basic Value Fund	BIMLLC	-
US Dollar Bond Fund	BIMUK, BSL, BFM	-
US Dollar High Yield Bond Fund	BFM	-
US Dollar Reserve Fund	BFM	-
US Dollar Short Duration Bond Fund	BFM	-
US Flexible Equity Fund	BIMLLC	-
US Government Mortgage Impact Fund ⁽²⁾	BFM	-
US Growth Fund	BIMLLC	-
US Mid-Cap Value Fund ⁽²⁾	BIMLLC	-
US Sustainable Equity Fund*	BIMLLC	-
World Bond Fund	BIMUK, BFM, BSL	BIMAL
World Energy Fund	BIMUK	-
World Financials Fund	BIMUK	-
World Gold Fund	BIMUK	-
World Healthscience Fund	BIMLLC	-
World Mining Fund	BIMUK	-
World Real Estate Securities Fund	BIMUK, BIMLLC, BSL	BIMAL

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
World Technology Fund	BIMLLC	-

* The Fund is not authorised in Hong Kong and is not available to the public in Hong Kong as at 31 August 2022.

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

10. Transactions with Connected Persons

The ultimate holding company of the Management Company, the Principal Distributor, the Investment Advisers and the Sub-Investment Advisers is BlackRock, Inc., a company incorporated in Delaware, USA. During the year there were no transactions of the Company effected through a broker who is a connected person of the Management Company, the Investment Advisers, Sub-Investment Advisers or the Directors of the Company. The Company does not have any transactions with the Management Company, the Investment Advisers, Sub-Investment Advisers or the Directors of the Company or any of their connected persons as a principal during the year.

Where Funds invest in the units of other UCITS and/or other Undertakings for Collective Investment ("UCIs") that are managed, directly or by delegation, by the Investment Adviser or by any other company with which the Investment Adviser is linked by common management or control, or by a substantial direct or indirect holding, no subscription or redemption fees may be charged to the Company on its investment in the units of such other UCITS and/or UCIs. The Funds will invest, where possible, in Class X Shares, which are not subject to any management fees. These investments are evidenced by a "–" in the Portfolio of Investments of the Fund.

Where a Fund invests a substantial proportion of its net assets in other UCITS and/or other UCIs, the Investment Adviser will ensure that the total management fee (excluding any performance fee, if any) charged to such Fund (including management fees from other UCITS and UCIs in which it invests) shall not exceed 1.50% of the net asset value of the Fund.

During the year there have been no transactions which were outside the ordinary course of business or which were not on normal commercial terms entered into between the Company, the Management Company, the Investment Advisers, Sub-Investment Advisers, the Directors of the Company, the Depositary or any entity in which these parties or their connected persons have a material interest.

As at the year end, Keith Saldanha, a Director of the Company, held the following shares:

Fund	Share class	Number of shares	Value
China Bond Fund	D Class distributing (A) UK reporting fund share GBP hedged	493	GBP 4,230
China Fund	D Class non-distributing share EUR hedged	593	EUR 8,895
Future Of Transport Fund	D Class non-distributing UK reporting fund share GBP hedged	644	GBP 8,404

Notes to the Financial Statements continued

Fund	Share class	Number of shares	Value
Next Generation Technology Fund	D Class non-distributing share	1,228	USD 19,034
Sustainable Energy Fund	D Class distributing (A) UK reporting fund share	409	GBP 5,419
World Mining Fund	D Class distributing (A) UK reporting fund share	82	GBP 3,413

No other Director held shares in any of the Funds.

The securities lending agent appointed pursuant to the securities lending agreement is BlackRock Advisors (UK) Limited which is a connected party to the Company. BlackRock Advisors (UK) Limited bears all operational costs directly related to securities loan transactions.

The Funds benefit from a borrower default indemnity provided by BlackRock, Inc. The indemnity allows for full replacement of securities lent. BlackRock, Inc bears the cost of indemnification against borrower default.

BlackRock Investment Management (UK) Limited has appointed BlackRock (Channel Islands) Limited to carry out certain administration services.

Some of the Funds use cross investment techniques, meaning that the Funds invest into other Funds of the umbrella structure.

The combined Statement of Net Assets and the combined Statement of Operations and Changes in Net Assets have not been adjusted to remove the impact of the cross investments.

The following Funds held cross umbrella investments as at 31 August 2022, evidenced by a "∞" in the Portfolio of Investments of the Fund, the market value of which represents 0.14% of the combined net assets.

Fund	Cross Umbrella Investment	Currency	Market Value	% of Net Assets
Asian Multi-Asset Income Fund	BlackRock Global Funds - China Bond Fund	USD	3,695,310	5.04
Dynamic High Income Fund	BlackRock Global Funds - US Dollar High Yield Bond Fund	USD	7,725,502	0.25
Emerging Markets Bond Fund	BlackRock Global Funds - Emerging Markets Corporate Bond Fund	USD	48,564,000	5.32
ESG Global Multi-Asset Income Fund ⁽¹⁾	BlackRock Global Funds - Emerging Markets Impact Bond Fund	USD	9,344,683	5.91
Fixed Income Global Opportunities Fund	BlackRock Global Funds - Emerging Markets Bond Fund	USD	18,806,116	0.21
Global Allocation Fund	BlackRock Global Funds - Emerging Markets Bond Fund	USD	31,681,210	0.21
Global Multi-Asset Income Fund	BlackRock Global Funds - US Dollar High Yield Bond Fund	USD	37,198,919	0.68

Fund	Cross Umbrella Investment	Currency	Market Value	% of Net Assets
Multi-Theme Equity Fund	BlackRock Global Funds - Circular Economy Fund	USD	13,187,582	6.98
Multi-Theme Equity Fund	BlackRock Global Funds - FinTech Fund	USD	7,584,134	4.02
Multi-Theme Equity Fund	BlackRock Global Funds - Future Of Transport Fund	USD	5,651,650	2.99
Multi-Theme Equity Fund	BlackRock Global Funds - Next Generation Technology Fund	USD	3,761,155	1.99
Multi-Theme Equity Fund	BlackRock Global Funds - Nutrition Fund	USD	3,681,770	1.95
Multi-Theme Equity Fund	BlackRock Global Funds - Sustainable Energy Fund	USD	28,309,904	14.99
Sustainable Fixed Income Global Opportunities Fund ⁽²⁾	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund	EUR	1,942,863	0.35

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

During the year ended 31 August 2022, The Bank of New York Mellon SA/NV, a connected person of the Depositary, acted in custody foreign exchange transactions and in Currency Administration/ Hedging programmes, for the Funds. Total commissions paid in relation to these transactions amounted to USD 17,467,210, with an average commission rate of 0.18 bps paid to the connected person. The total aggregate value of transactions with the connected person of the Depositary amounted to USD 993 billion, which represents 72% of the total value of such transaction entered into by the Funds. All transactions with the connected person of the Depositary were entered into in the ordinary course of business and on normal commercial terms.

Other reimbursements

During the financial year, certain funds within the Company received reimbursements from a BlackRock Group affiliated entity for penalties charged to the Funds by Central Securities Depositories for delays in security settlements. Such reimbursements received during the financial year by the Funds are disclosed within 'other reimbursements' in the Statements of Operations and Changes in Net Assets.

11. Use of Commissions

Where permitted by applicable regulation (excluding, for the avoidance of doubt, any sub-funds which are in scope for MiFID II), certain BlackRock Group companies acting as investment adviser to the sub-funds may accept commissions generated when trading equities with certain brokers in certain jurisdictions. Commissions may be reallocated to purchase eligible research services. Such arrangements may benefit one sub-fund over another because research can be used for a broader range of clients than just those whose trading funded it. BlackRock Group has a Use of Commissions Policy designed to ensure only eligible services are purchased and excess

Notes to the Financial Statements continued

commissions are reallocated to an eligible service provider where appropriate. There were no soft dollar arrangements entered into during the year.

12. Financial Derivative Instruments

The Funds may buy and sell financial derivative instruments which is further described in the Prospectus. Please refer to the Fund's Portfolio of Investments for financial derivative investments held as at 31 August 2022.

Underlying exposure, as disclosed in the Portfolio of Investments, has been calculated according to the guidelines issued by ESMA and represents the market value of an equivalent position in the assets underlying each financial instrument. The underlying exposure on the bond futures and contracts for difference are calculated off the market value of the bonds rather than the cheapest to deliver security.

13. Securities Pledged or Given in Guarantee and Received in Guarantee

Securities which are pledged as collateral or given in guarantee by the Funds are disclosed in the Portfolio of Investments of the Funds. As at 31 August 2022 the value of these securities, evidenced by a "+" in the Portfolio of Investments of the Fund, amounts to USD 541,208,911.

Securities which have been received in guarantee by the Funds are detailed in the table below. As at 31 August 2022 the value of these securities amounts to USD 2,520,130.

Fund	Holdings	Description	Currency	Value (USD)
Global Allocation Fund	525,000	United States Treasury Note/Bond 0.11% 31/1/2023	USD	521,368
Global Allocation Fund	723,000	United States Treasury Note/Bond 0.375% 31/7/2027	USD	608,286
Global Multi-Asset Income Fund	772,800	United States Treasury Note/Bond 1.375% 15/2/2023	USD	762,847
Sustainable Fixed Income Global Opportunities Fund ⁽¹⁾	341,000	United States Treasury Note/Bond 0.375% 15/8/2024	EUR	318,091
Sustainable Fixed Income Global Opportunities Fund ⁽¹⁾	316,000	United States Treasury Note/Bond 2.625% 15/4/2025	EUR	309,267

⁽¹⁾ Fund name changed during the year, see Note 1, for further details.

14. Cash Collateral

The Funds trade derivatives with a range of counterparties. The counterparties to the derivatives are shown in the Portfolio of Investments. The derivatives are traded with the following counterparties: ANZ, Bank of America, Barclays, BNP Paribas, BNY Mellon, Citigroup, Commonwealth Bank of Australia, Deutsche Bank, Goldman Sachs, HSBC Bank, JP Morgan, Morgan Stanley, Nomura, Royal Bank of Canada, RBS, Société Générale, Standard Chartered Bank, State Street, Toronto-Dominion, UBS, Westpac, Citibank, Credit Suisse and RBC. Collateral/Margin is paid or received on swap contracts,

CFDs, futures contracts, options written (put and call), options purchased (put and call) and swaptions to cover any exposure by the counterparty to the Company or by the Company to the counterparty. "Due from brokers" consists of cash collateral paid to the Portfolio's clearing brokers and various counterparties. "Due to brokers" consists of cash collateral received from the Portfolio's clearing brokers and various counterparties. Futures Contracts Due from Broker forms part of Cash at Bank and Futures Contracts Due to Broker forms part of Cash owed to Bank in the Statement of Net Assets.

The table below provides the cash collateral balances due from/ (due to) the brokers in relation to the CFDs, swap contracts and OTC Options as at 31 August 2022. Futures Contracts Cash balances relate to cash held at brokers and are in part used to satisfy margin requirements as at 31 August 2022.

Fund	CCY	CFD Swap OTC Options Cash Collateral Due from Broker	CFD Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
Asian Growth Leaders Fund	USD	280,000	-	22	-
Asian High Yield Bond Fund	USD	2,228,000	(2,440,000)	3,619,944	-
Asian Multi-Asset Income Fund	USD	36,395	-	127,980	(3,570)
Asian Tiger Bond Fund	USD	7,464,000	(1,960,000)	-	(539,691)
China Bond Fund	CNH	14,144,964	-	35,346,797	-
China Fund	USD	14,710,000	-	-	-
Climate Action Multi-Asset Fund ⁽¹⁾	EUR	-	-	551,099	(138,113)
Continental European Flexible Fund	EUR	-	-	9,000	(6,467)
Dynamic High Income Fund	USD	-	(2,640,000)	24,097,454	(3,238)
Emerging Europe Fund ⁽²⁾	EUR	-	-	-	(10)
Emerging Markets Bond Fund	USD	320,000	(10,510,134)	2,372,520	(518,428)
Emerging Markets Equity Income Fund	USD	360,000	(720,000)	324,324	-
Emerging Markets Fund	USD	2,893,000	-	2	(13)
Emerging Markets Local Currency Bond Fund	USD	4,517,623	(5,772,030)	840,155	-
Emerging Markets Sustainable Equity Fund	USD	-	-	70,046	-
ESG Global Conservative Income Fund	EUR	-	(500,000)	19,615,976	(441,630)

Notes to the Financial Statements continued

Fund	CCY	CFD Swap OTC Options Cash Collateral Due from Broker	CFD Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
ESG Global Multi-Asset Income Fund ⁽¹⁾	USD	-	(260,000)	1,195,064	(1,109,489)
ESG Multi-Asset Fund	EUR	15,500,000	(610,072)	67,101,079	(5,576,870)
Euro Bond Fund	EUR	27,362,921	(534)	11,108,118	(174,792)
Euro Corporate Bond Fund	EUR	60,922,133	(457,410)	4,568,138	(4,261,924)
Euro Short Duration Bond Fund	EUR	38,251,430	(647)	25,372,392	(11,707,249)
European High Yield Bond Fund	EUR	1,991,000	(106,142)	175,000	(73,337)
European Special Situations Fund	EUR	-	-	5	-
Fixed Income Global Opportunities Fund	USD	126,849,253	(16,702,948)	85,490,051	(11,440,997)
Global Allocation Fund	USD	98,927,138	(18,818,371)	72,703,365	(422,146)
Global Corporate Bond Fund	USD	8,408,041	(1,700,000)	5,141,805	(2,294,364)
Global Dynamic Equity Fund	USD	50,000	-	3,994,817	(135,160)
Global Government Bond Fund	USD	5,749,420	(493,188)	6,245,328	(5,327,817)
Global High Yield Bond Fund	USD	7,513,000	(187,178)	847,546	(71,830)
Global Inflation Linked Bond Fund	USD	1,548,206	(21,194)	528,323	(238,900)
Global Multi-Asset Income Fund	USD	507,733	(2,620,040)	28,238,271	(17,154,306)
Sustainable Asian Bond Fund ⁽²⁾	USD	56,000	-	79,687	-
Sustainable Emerging Markets Blended Bond Fund ⁽²⁾	USD	235,227	(58,956)	96,309	(1,297)
Sustainable Emerging Markets Bond Fund ⁽²⁾	USD	-	(3,070,000)	943,874	(205,765)
Sustainable Emerging Markets Local Currency Bond Fund ⁽²⁾	USD	140,888	(1,207,159)	264,754	-
Sustainable Fixed Income Global Opportunities Fund ⁽²⁾	EUR	4,111,179	(2,876,913)	6,233,242	(1,143,333)
Sustainable Global Bond Income Fund ⁽²⁾	USD	472,807	(260,000)	483,153	(126,039)

Fund	CCY	CFD Swap OTC Options Cash Collateral Due from Broker	CFD Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
Systematic China A-Share Opportunities Fund	USD	-	-	347,000	(17,291)
Systematic Global Equity High Income Fund	USD	-	-	175,980,691	-
Systematic Global SmallCap Fund	USD	-	-	306,653	-
Systematic Multi Allocation Credit Fund	USD	-	-	161,661	(17,912)
US Dollar Bond Fund	USD	1,058,310	(275,935)	3,554,881	(387,459)
US Dollar High Yield Bond Fund	USD	7,513,000	(286,412)	1,393,940	(5,843)
US Dollar Short Duration Bond Fund	USD	1,199,292	(136,011)	5,767,059	(479,242)
US Government Mortgage Impact Fund ⁽²⁾	USD	-	-	112,700	(76,204)
World Bond Fund	USD	12,352,094	(4,434,262)	5,557,906	(2,062,928)

(1) Fund launched during the year, see Note 1, for further details.

(2) Fund name changed during the year, see Note 1, for further details.

(3) Fund suspended, see Note 1, for further details.

15. Dividends

The Directors' current policy in relation to the payment of dividends depends on the Share Class. For Non-Distributing Share Classes the current policy is to retain and reinvest all net income. In this regard the income is retained in the NAV and reflected in the NAV per share of the relevant Class. For the Distributing Share Classes, the policy is to distribute substantially all the investment income (where available) for the period after deduction of expenses for Share Classes which distribute net or all of the investment income for the period and potentially a portion of capital before deduction of expenses for Share Classes which distribute gross. Please refer to the "Calculation of Dividends" section in the Prospectus for further information regarding the distribution policies for each Distributing Share Class. The Directors may also determine if and to what extent dividends may include distributions from both net realised and net unrealised capital gains. Certain Funds and/or certain Share Classes (e.g. Distributing (S) Shares, Distributing (R) Shares and Distributing (Y) Shares) may make distributions from capital as well as from income and net realised and net unrealised capital gains. Where Distributing Share Classes pay dividends that include net realised capital gains or net unrealised capital gains, or, in the case of Funds which distribute income gross of expenses, dividends may include initially subscribed capital. In the event dividend income is paid from the capital of the Fund, it will result in capital erosion and may constrain further capital growth.

Notes to the Financial Statements continued

Where a Fund has UK Reporting Fund status and reported income exceeds distributions made then the surplus shall be treated as a deemed dividend and will be taxed as income, subject to the tax status of the investor.

For those Funds which offer distributing shares, the frequency at which the dividend payment is made is determined by the Fund type. Further information on the payment of dividends is set out in the Prospectus.

The declaration and payment of dividends and the reinvestment options available to shareholders are set out in the Prospectus.

16. Credit Facility

A USD 2.150 billion credit facility arranged by JPMorgan Chase Bank N.A. ("JPMorgan") will allow the Company to avail of a committed USD 1.225 billion tranche. The portion of the USD 1.225 billion credit facility will be allocated to the Funds based on the Allocation Notice dated 22 April 2022.

This credit facility will be utilised by the Funds for temporary funding purposes, including, without limitation, the funding of investor redemptions. Any interest and commitment fees in relation to drawdowns from such credit facility are paid out of the assets of the relevant Funds. Any new Funds will not automatically be subject to a credit line and will therefore be required to be added by way of a joinder process. This process includes, inter alia, any necessary due diligence being carried out by the lenders in order to approve the addition of the new Funds. During this period, such Funds will not be subject to, or able to draw down on, any credit line. Furthermore, there is no guarantee that the addition of any new Funds will be approved by the lenders, or that credit will be available to a Fund since the credit line is subject to availability (on an equitable allocation basis) between the Funds and other BlackRock Funds participating in the credit agreement. As such, certain Funds may not be subject to the credit line and will not incur any fees with respect to same.

A loan commitment fee is charged in relation to this credit facility which is included in the Statement of Operations and Changes in Net Assets under caption "Loan commitment fees". The loan commitment fee is charged at 0.10% on the outstanding balance.

No portion of the credit facility was used during the year ended 31 August 2022.

17. Transaction Costs

In order to achieve its investment objective, a Fund will incur transactions costs in relation to trading activity on its portfolio. Disclosed in the table below are separately identifiable transaction costs incurred by each Fund for the year ended 31 August 2022. These include commission costs, settlement fees and broker fees.

Fund	CCY	Transaction Cost
Asia Pacific Equity Income Fund	USD	104,131
Asian Dragon Fund	USD	1,749,424
Asian Growth Leaders Fund	USD	3,219,216
Asian High Yield Bond Fund	USD	26,149

Fund	CCY	Transaction Cost
Asian Multi-Asset Income Fund	USD	310,930
Asian Sustainable Equity Fund ⁽¹⁾	USD	4,612
Asian Tiger Bond Fund	USD	36,653
China Bond Fund	CNH	2,384,545
China Flexible Equity Fund	USD	92,913
China Fund	USD	7,945,701
China Impact Fund ⁽²⁾	USD	111,831
China Innovation Fund ⁽¹⁾	USD	25,550
Circular Economy Fund	USD	1,815,293
Climate Action Equity Fund ⁽¹⁾	USD	6,457
Climate Action Multi-Asset Fund ⁽¹⁾	EUR	61,775
Continental European Flexible Fund	EUR	8,360,136
Developed Markets Sustainable Equity Fund	USD	9,996
Dynamic High Income Fund	USD	1,407,354
Emerging Europe Fund ⁽⁴⁾	EUR	559,514
Emerging Markets Bond Fund	USD	5,522
Emerging Markets Corporate Bond Fund	USD	16,162
Emerging Markets Equity Income Fund	USD	994,719
Emerging Markets Fund	USD	8,265,476
Emerging Markets Impact Bond Fund	USD	4,702
Emerging Markets Local Currency Bond Fund	USD	21,793
Emerging Markets Sustainable Equity Fund	USD	123,349
ESG Flex Choice Cautious Fund ⁽¹⁾	USD	688
ESG Flex Choice Growth Fund ⁽¹⁾	USD	1,207
ESG Flex Choice Moderate Fund ⁽¹⁾	USD	1,059
ESG Global Conservative Income Fund	EUR	191,271
ESG Global Multi-Asset Income Fund ⁽¹⁾	USD	97,387
ESG Multi-Asset Fund	EUR	3,103,000
Euro Bond Fund	EUR	41,588
Euro Corporate Bond Fund	EUR	16,140
Euro Reserve Fund	EUR	8,548
Euro Short Duration Bond Fund	EUR	30,624
Euro-Markets Fund	EUR	1,564,665
European Equity Income Fund	EUR	3,418,902
European Focus Fund	EUR	607,385
European Fund	EUR	2,171,889
European High Yield Bond Fund	EUR	17,982
European Special Situations Fund	EUR	2,026,015
European Sustainable Equity Fund	EUR	6,202
European Value Fund	EUR	2,307,192
FinTech Fund	USD	421,507
Fixed Income Global Opportunities Fund	USD	675,660
Future Consumer Fund	USD	15,451
Future Of Transport Fund	USD	2,329,929
Global Allocation Fund	USD	6,829,867
Global Corporate Bond Fund	USD	48,428
Global Dynamic Equity Fund	USD	438,753
Global Equity Income Fund	USD	902,993
Global Government Bond Fund	USD	50,180
Global High Yield Bond Fund	USD	94,709
Global Inflation Linked Bond Fund	USD	19,520
Global Long-Horizon Equity Fund	USD	922,588
Global Multi-Asset Income Fund	USD	2,873,250
India Fund	USD	1,898,509
Japan Flexible Equity Fund	JPY	23,163,599
Japan Small & MidCap Opportunities Fund	JPY	17,821,846
Latin American Fund	USD	1,547,559
Multi-Theme Equity Fund	USD	43,960
Natural Resources Growth & Income Fund	USD	852,069
Next Generation Health Care Fund	USD	25,805

Notes to the Financial Statements continued

Fund	CCY	Transaction Cost
Next Generation Technology Fund	USD	3,578,963
Nutrition Fund	USD	350,849
Sustainable Asian Bond Fund ⁽²⁾	USD	4,621
Sustainable Emerging Markets Blended Bond Fund ⁽²⁾	USD	14,498
Sustainable Emerging Markets Bond Fund ⁽²⁾	USD	10,115
Sustainable Emerging Markets Corporate Bond Fund ⁽²⁾	USD	8,037
Sustainable Emerging Markets Local Currency Bond Fund ⁽²⁾	USD	15,949
Sustainable Energy Fund	USD	3,776,199
Sustainable Fixed Income Global Opportunities Fund ⁽²⁾	EUR	177,626
Sustainable Global Bond Income Fund ⁽²⁾	USD	16,428
Sustainable Global Infrastructure Fund	USD	20,573
Swiss Small & MidCap Opportunities Fund ⁽³⁾	CHF	154,982
Systematic China A-Share Opportunities Fund	USD	3,246,934
Systematic Global Equity High Income Fund	USD	2,995,254
Systematic Global SmallCap Fund	USD	1,000,893
Systematic Multi Allocation Credit Fund	USD	53,476
United Kingdom Fund	GBP	752,682
US Basic Value Fund	USD	560,556
US Dollar Bond Fund	USD	166,995
US Dollar High Yield Bond Fund	USD	74,234
US Dollar Reserve Fund	USD	15,505
US Dollar Short Duration Bond Fund	USD	48,401
US Flexible Equity Fund	USD	466,733
US Government Mortgage Impact Fund ⁽²⁾	USD	85,994
US Growth Fund	USD	122,694
US Mid-Cap Value Fund ⁽²⁾	USD	364,205
US Sustainable Equity Fund	USD	2,489
World Bond Fund	USD	129,852
World Energy Fund	USD	4,507,824
World Financials Fund	USD	1,559,711
World Gold Fund	USD	2,816,891
World Healthscience Fund	USD	5,746,291
World Mining Fund	USD	2,424,958
World Real Estate Securities Fund	USD	279,597
World Technology Fund	USD	3,233,605

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

⁽⁴⁾ Fund suspended, see Note 1, for further details.

Not all transaction costs are separately identifiable. For fixed income investments, forward currency contracts and other derivative contracts, transaction costs will be included in the purchase and sales price of the investment. Whilst not separately identifiable these transaction costs will be captured within the performance of each Fund. Market impact costs are not separately identifiable and are therefore also not disclosed in the above table.

18. Sub-Underwriting Income

The Company may, with the consent of the Depositary, enter into sub-underwriting agreements. Sub-underwriting agreements allow the Company to support a rights issue, prior to investment by other subscribers, in return for a fee. During the year no Fund received income under sub-underwriting agreements.

19. Subsequent Events

Effective 6 September 2022, the China Onshore Bond Fund, denominated in CNH, was launched.

Effective 13 September 2022, an addendum to the Prospectus was issued.

Effective 22 September 2022, the Systematic Global Sustainable Income & Growth Fund, denominated in USD, was launched.

Effective 4 October 2022, the Impact Bond Fund, denominated in EUR, was launched.

Effective 4 October 2022, the Sustainable Global Allocation Fund, denominated in USD, was launched.

Effective 6 October 2022, the Climate Global Corporate Bond Fund, denominated in USD, was launched.

Effective 6 October 2022, Bettina Mazzocchi was appointed to the Board of Directors of the Company.

On 2 December 2022, a shareholder notice was issued advising of the Board of Directors' decision to terminate the Asia Pacific Equity Income Fund effective 2 March 2023.

Effective 15 December 2022, an updated Prospectus of the Company was issued.

Independent auditor's report

To the Shareholders of
BlackRock Global Funds
2-4, rue Eugène Ruppert
L-2453 Luxembourg

Opinion

We have audited the financial statements of BlackRock Global Funds (the “Fund”) and of each of its sub-funds, which comprise the statement of net assets and the portfolio of investments at 31 August 2022 and the statement of operations and changes in net assets for the year then ended, and the notes to the financial statements, including a summary of significant accounting policies.

In our opinion, the accompanying financial statements give a true and fair view of the financial position of the Fund and of each of its sub-funds as at 31 August 2022, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

Basis for Opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (the “Law of 23 July 2016”) and with International Standards on Auditing (“ISAs”) as adopted for Luxembourg by the “Commission de Surveillance du Secteur Financier” (“CSSF”). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the “responsibilities of the “réviseur d’entreprises agréé” for the audit of the financial statements” section of our report. We are also independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (“IESBA Code”) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements, and have fulfilled our other ethical responsibilities under those ethical requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Emphasis of matter

We draw attention to Note 1 in the financial statements which indicates that the subscriptions, redemptions and conversions of all share classes and the determination of net asset values of BlackRock Global Funds - Emerging Europe Fund (the “Sub-Fund”) have been temporarily suspended with effect from 1 March 2022 until further notice due to the current trading conditions relating to the Sub-Fund’s significant investment exposure to Russia, following the incursion of the Ukraine by Russia. At 31 August 2022, the Board of Directors has no current plans to close the Sub-Fund and therefore the financial statements have been prepared on a going concern basis. Our opinion is not modified in respect of this matter.

Other information

The Board of Directors of the Fund is responsible for the other information. The other information comprises the information included in the annual report but does not include the financial statements and our report of the “réviseur d’entreprises agréé” thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report this fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Fund for the financial statements

The Board of Directors of the Fund is responsible for the preparation and fair presentation of these financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the Fund’s and each of its subfunds’ ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going

concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the Fund or any of its sub-funds or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the “réviseur d’entreprises agréé” for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue a report of the “réviseur d’entreprises agréé” that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund’s internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Fund.
- Conclude on the appropriateness of the Board of Directors of the Fund’s use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund’s or any of its sub-funds’ ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our report of the “réviseur d’entreprises agréé” to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our report of the “réviseur d’entreprises agréé”. However, future events or conditions may cause the Fund or any of its sub-funds (except for the sub-fund where a decision or an intention to close exists) to cease to continue as a going concern.
- In respect of sub-funds where a decision or an intention to close exists, we conclude on the appropriateness of the Board of Directors of the Fund’s use of the non-going concern basis of accounting. We also evaluate the adequacy of the disclosures describing the non-going basis of accounting and reasons for its use. Our conclusions are based on the audit evidence obtained up to the date of our report of the “réviseur d’entreprises agréé”.
- Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provide those charged with governance with a statement that we have complied with relevant ethical requirements regarding independence, and communicate to them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, actions taken to eliminate threats or safeguards applied.

Ernst & Young
Société anonyme
Cabinet de révision agréé

Kerry Nichol

Luxembourg, 16 December 2022

Appendix I – Share Classes (Unaudited)

Share Classes Launched and Reactivated

The Effective Date disclosed below corresponds to the date where shares had been in issue in the respective class of the Fund for the first time. The classes may have been available for subscription at an earlier date.

Effective date	Fund	Type
1 September 2021	Emerging Markets Impact Bond Fund	E Class non-distributing share EUR hedged
1 September 2021	Future Consumer Fund	I Class non-distributing share - EUR
1 September 2021	Next Generation Health Care Fund	I Class non-distributing share - EUR
1 September 2021	Systematic Multi Allocation Credit Fund	AI Class non-distributing share EUR hedged
1 September 2021	Systematic Multi Allocation Credit Fund	D Class non-distributing share EUR hedged
1 September 2021	Systematic Multi Allocation Credit Fund	E Class non-distributing share EUR hedged
22 September 2021	Asian High Yield Bond Fund	A Class distributing (Q) share - USD
22 September 2021	Asian High Yield Bond Fund	D Class distributing (M) UK reporting fund share GBP hedged
22 September 2021	Asian High Yield Bond Fund	D Class non-distributing UK reporting fund share GBP hedged
22 September 2021	Emerging Markets Fund	X Class non-distributing share - AUD
22 September 2021	Emerging Markets Fund	SI Class non-distributing share - USD
22 September 2021	Systematic Global Equity High Income Fund	A Class distributing (S) (M) (G) share SGD hedged
22 September 2021	Systematic Global Equity High Income Fund	D Class distributing (S) (M) (G) share SGD hedged
22 September 2021	World Real Estate Securities Fund	X Class non-distributing share - AUD
29 September 2021	India Fund	I Class non-distributing share - USD
8 October 2021	China Bond Fund	SR Class distributing (S) (M) (G) UK reporting fund share - CNH
8 October 2021	China Bond Fund	SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged
8 October 2021	China Bond Fund	SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged
8 October 2021	China Bond Fund	SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged
8 October 2021	China Bond Fund	SR Class distributing (S) (M) (G) UK reporting fund share USD hedged
8 October 2021	China Bond Fund	SR Class non-distributing UK reporting fund share - USD
20 October 2021	Future Of Transport Fund	A Class distributing (A) share - EUR
20 October 2021	Next Generation Technology Fund	A Class distributing (A) share - EUR
27 October 2021	Future Of Transport Fund	A Class non-distributing share - EUR
27 October 2021	Next Generation Technology Fund	A Class non-distributing share - EUR
24 November 2021	Continental European Flexible Fund	I Class non-distributing UK reporting fund share GBP hedged
24 November 2021	ESG Global Bond Income Fund	I Class distributing (S) (M) (G) share EUR hedged
9 December 2021	Climate Action Equity Fund	A Class non-distributing share - EUR
9 December 2021	Climate Action Equity Fund	A Class non-distributing share - USD
9 December 2021	Climate Action Equity Fund	AI Class non-distributing share - EUR
9 December 2021	Climate Action Equity Fund	D Class non-distributing share - EUR
9 December 2021	Climate Action Equity Fund	D Class non-distributing share - GBP
9 December 2021	Climate Action Equity Fund	D Class non-distributing share - USD
9 December 2021	Climate Action Equity Fund	E Class non-distributing share - EUR
9 December 2021	Climate Action Equity Fund	I Class non-distributing share - USD
9 December 2021	Climate Action Equity Fund	X Class non-distributing share - USD
9 December 2021	Climate Action Multi-Asset Fund	A Class distributing (R) (M) (G) share USD hedged
9 December 2021	Climate Action Multi-Asset Fund	A Class non-distributing share - EUR
9 December 2021	Climate Action Multi-Asset Fund	AI Class non-distributing share - EUR
9 December 2021	Climate Action Multi-Asset Fund	C Class non-distributing share - EUR
9 December 2021	Climate Action Multi-Asset Fund	D Class non-distributing share - EUR
9 December 2021	Climate Action Multi-Asset Fund	E Class non-distributing share - EUR
9 December 2021	Climate Action Multi-Asset Fund	I Class non-distributing share - EUR
9 December 2021	Climate Action Multi-Asset Fund	X Class non-distributing share - EUR
15 December 2021	ESG Flex Choice Cautious Fund	A Class non-distributing share - USD
15 December 2021	ESG Flex Choice Cautious Fund	D Class non-distributing share - USD
15 December 2021	ESG Flex Choice Cautious Fund	I Class non-distributing share - USD
15 December 2021	ESG Flex Choice Cautious Fund	X Class non-distributing share - USD
15 December 2021	ESG Flex Choice Growth Fund	A Class non-distributing share - USD
15 December 2021	ESG Flex Choice Growth Fund	D Class non-distributing share - USD
15 December 2021	ESG Flex Choice Growth Fund	I Class non-distributing share - USD
15 December 2021	ESG Flex Choice Growth Fund	X Class non-distributing share - USD
15 December 2021	ESG Flex Choice Moderate Fund	A Class non-distributing share - USD
15 December 2021	ESG Flex Choice Moderate Fund	D Class non-distributing share - USD
15 December 2021	ESG Flex Choice Moderate Fund	I Class non-distributing share - USD
15 December 2021	ESG Flex Choice Moderate Fund	X Class non-distributing share - USD
15 December 2021	European High Yield Bond Fund	Z Class non-distributing share USD hedged
22 December 2021	Systematic China A-Share Opportunities Fund	X Class non-distributing share - GBP
29 December 2021	Sustainable Energy Fund	D Class non-distributing share SGD hedged
18 January 2022	ESG Flex Choice Cautious Fund	A Class non-distributing share HKD hedged
18 January 2022	ESG Flex Choice Cautious Fund	A Class distributing (T) share HKD hedged
18 January 2022	ESG Flex Choice Cautious Fund	A Class distributing (T) share - USD
18 January 2022	ESG Flex Choice Growth Fund	A Class non-distributing share HKD hedged

Appendix I – Share Classes (Unaudited) continued

Effective date	Fund	Type
18 January 2022	ESG Flex Choice Growth Fund	A Class distributing (T) share HKD hedged
18 January 2022	ESG Flex Choice Growth Fund	A Class distributing (T) share - USD
18 January 2022	ESG Flex Choice Moderate Fund	A Class non-distributing share HKD hedged
18 January 2022	ESG Flex Choice Moderate Fund	A Class distributing (T) share HKD hedged
18 January 2022	ESG Flex Choice Moderate Fund	A Class distributing (T) share - USD
25 January 2022	ESG Flex Choice Cautious Fund	A Class distributing (S) (M) (G) share HKD hedged
25 January 2022	ESG Flex Choice Cautious Fund	A Class distributing (S) (M) (G) share - USD
25 January 2022	ESG Flex Choice Growth Fund	A Class distributing (S) (M) (G) share HKD hedged
25 January 2022	ESG Flex Choice Growth Fund	A Class distributing (S) (M) (G) share - USD
25 January 2022	ESG Flex Choice Moderate Fund	A Class distributing (S) (M) (G) share HKD hedged
25 January 2022	ESG Flex Choice Moderate Fund	A Class distributing (S) (M) (G) share - USD
27 January 2022	ESG Global Multi-Asset Income Fund	A Class distributing (M) (G) share - EUR
27 January 2022	ESG Global Multi-Asset Income Fund	A Class distributing (S) (M) (G) share - USD
27 January 2022	ESG Global Multi-Asset Income Fund	A Class distributing (S) (M) (G) share EUR hedged
27 January 2022	ESG Global Multi-Asset Income Fund	A Class distributing (S) (M) (G) share HKD hedged
27 January 2022	ESG Global Multi-Asset Income Fund	A Class distributing (S) (M) (G) share SGD hedged
27 January 2022	ESG Global Multi-Asset Income Fund	A Class non-distributing share - USD
27 January 2022	ESG Global Multi-Asset Income Fund	D Class non-distributing share - USD
27 January 2022	ESG Global Multi-Asset Income Fund	E Class distributing (Q) (G) share EUR hedged
27 January 2022	ESG Global Multi-Asset Income Fund	E Class non-distributing share EUR hedged
27 January 2022	ESG Global Multi-Asset Income Fund	X Class distributing (Q) (G) share GBP hedged
27 January 2022	ESG Global Multi-Asset Income Fund	X Class non-distributing share - USD
2 March 2022	ESG Flex Choice Cautious Fund	A Class distributing (T) share AUD hedged
2 March 2022	ESG Flex Choice Cautious Fund	A Class distributing (T) share CNH hedged
2 March 2022	ESG Flex Choice Growth Fund	A Class distributing (T) share AUD hedged
2 March 2022	ESG Flex Choice Growth Fund	A Class distributing (T) share CNH hedged
2 March 2022	ESG Flex Choice Moderate Fund	A Class distributing (T) share AUD hedged
2 March 2022	ESG Flex Choice Moderate Fund	A Class distributing (T) share CNH hedged
9 March 2022	ESG Flex Choice Cautious Fund	A Class non-distributing share AUD hedged
9 March 2022	ESG Flex Choice Cautious Fund	A Class non-distributing share CNH hedged
9 March 2022	ESG Flex Choice Growth Fund	A Class non-distributing share AUD hedged
9 March 2022	ESG Flex Choice Growth Fund	A Class non-distributing share CNH hedged
9 March 2022	ESG Flex Choice Moderate Fund	A Class non-distributing share AUD hedged
9 March 2022	ESG Flex Choice Moderate Fund	A Class non-distributing share CNH hedged
15 March 2022	ESG Flex Choice Cautious Fund	A Class distributing (S) (M) (G) share AUD hedged
15 March 2022	ESG Flex Choice Cautious Fund	A Class distributing (S) (M) (G) share CNH hedged
15 March 2022	ESG Flex Choice Growth Fund	A Class distributing (S) (M) (G) share AUD hedged
15 March 2022	ESG Flex Choice Growth Fund	A Class distributing (S) (M) (G) share CNH hedged
15 March 2022	ESG Flex Choice Moderate Fund	A Class distributing (S) (M) (G) share AUD hedged
15 March 2022	ESG Flex Choice Moderate Fund	A Class distributing (S) (M) (G) share CNH hedged
16 March 2022	Climate Action Equity Fund	C Class non-distributing share - EUR
16 March 2022	Systematic Global Equity High Income Fund	A Class distributing (A) (G) share CHF hedged
16 March 2022	Systematic Global Equity High Income Fund	A Class distributing (A) (G) share - USD
16 March 2022	Systematic Global Equity High Income Fund	D Class distributing (A) (G) share CHF hedged
16 March 2022	Systematic Global Equity High Income Fund	I Class distributing (A) (G) share - USD
16 March 2022	Systematic Global Equity High Income Fund	D Class distributing (A) (G) share - USD
23 March 2022	ESG Multi-Asset Fund	A Class distributing (T) share CNH hedged
23 March 2022	ESG Multi-Asset Fund	A Class distributing (T) share SGD hedged
23 March 2022	Sustainable Energy Fund	I Class distributing (Q) share - EUR
29 March 2022	Asian Sustainable Equity Fund	A Class non-distributing share - USD
29 March 2022	Asian Sustainable Equity Fund	D Class non-distributing UK reporting fund share - USD
29 March 2022	Asian Sustainable Equity Fund	E Class non-distributing share - EUR
29 March 2022	Asian Sustainable Equity Fund	I Class non-distributing UK reporting fund share - USD
29 March 2022	Asian Sustainable Equity Fund	X Class non-distributing UK reporting fund share - USD
30 March 2022	ESG Multi-Asset Fund	A Class distributing (T) share USD hedged
13 April 2022	Next Generation Technology Fund	A Class non-distributing share AUD hedged
13 April 2022	Next Generation Technology Fund	A Class non-distributing share NZD hedged
13 April 2022	World Energy Fund	S class non-distributing share - EUR
13 April 2022	World Mining Fund	S class non-distributing share - EUR
20 April 2022	Sustainable Fixed Income Global Opportunities Fund	I Class non-distributing share JPY hedged
27 April 2022	Global Equity Income Fund	SR Class distributing (S) (M) (G) share - USD
27 April 2022	Global Equity Income Fund	SR Class non-distributing share - USD
27 April 2022	Systematic China A-Share Opportunities Fund	SR Class non-distributing share - USD
27 April 2022	Systematic Global Equity High Income Fund	SR Class distributing (S) (M) (G) share - USD
27 April 2022	Systematic Global Equity High Income Fund	SR Class non-distributing share - USD
4 May 2022	Emerging Markets Sustainable Equity Fund	X Class non-distributing share - NZD

Appendix I – Share Classes (Unaudited) continued

Effective date	Fund	Type
4 May 2022	Emerging Markets Sustainable Equity Fund	X Class non-distributing share NZD hedged
4 May 2022	Sustainable Fixed Income Global Opportunities Fund	D Class non-distributing share CHF hedged
11 May 2022	Global Multi-Asset Income Fund	D Class distributing (S) (M) (G) share SGD hedged
11 May 2022	Natural Resources Growth & Income Fund	D Class non-distributing share - USD
11 May 2022	Sustainable Energy Fund	X Class distributing (T) share - USD
11 May 2022	World Energy Fund	X Class distributing (T) share - USD
11 May 2022	World Financials Fund	X Class distributing (T) share - USD
11 May 2022	World Gold Fund	X Class distributing (T) share - USD
11 May 2022	World Healthscience Fund	X Class distributing (T) share - USD
11 May 2022	World Mining Fund	X Class distributing (T) share - USD
11 May 2022	World Real Estate Securities Fund	X Class distributing (T) share - USD
11 May 2022	World Technology Fund	X Class distributing (T) share - USD
12 May 2022	China Innovation Fund	A Class non-distributing share - USD
12 May 2022	China Innovation Fund	A Class non-distributing share CNH hedged
12 May 2022	China Innovation Fund	D Class non-distributing UK reporting fund share - EUR
12 May 2022	China Innovation Fund	D Class non-distributing UK reporting fund share - USD
12 May 2022	China Innovation Fund	D Class non-distributing UK reporting fund share CNH hedged
12 May 2022	China Innovation Fund	E Class non-distributing share - EUR
12 May 2022	China Innovation Fund	I Class non-distributing UK reporting fund share - USD
12 May 2022	China Innovation Fund	X Class non-distributing UK reporting fund share - USD
25 May 2022	China Bond Fund	X Class distributing (M) share - USD
25 May 2022	Emerging Markets Impact Bond Fund	X Class distributing (S) (M) (G) share - USD
6 July 2022	Systematic Global Equity High Income Fund	D Class distributing (S) (M) (G) share - USD
13 July 2022	Emerging Markets Corporate Bond Fund	I Class non-distributing share CHF hedged
13 July 2022	Emerging Markets Fund	I Class distributing (A) share - EUR
13 July 2022	Emerging Markets Impact Bond Fund	X Class non-distributing share EUR hedged
3 August 2022	Japan Flexible Equity Fund	I Class non-distributing share - EUR
3 August 2022	ESG Flex Choice Cautious Fund	A Class distributing (T) share CAD hedged
3 August 2022	ESG Flex Choice Cautious Fund	A Class distributing (T) share GBP hedged
3 August 2022	ESG Flex Choice Growth Fund	A Class distributing (S) (M) (G) share GBP hedged
3 August 2022	ESG Flex Choice Growth Fund	A Class distributing (T) share CAD hedged
3 August 2022	ESG Flex Choice Growth Fund	A Class distributing (T) share GBP hedged
3 August 2022	ESG Flex Choice Moderate Fund	A Class distributing (S) (M) (G) share GBP hedged
3 August 2022	ESG Flex Choice Moderate Fund	A Class distributing (T) share CAD hedged
3 August 2022	ESG Flex Choice Moderate Fund	A Class distributing (T) share GBP hedged
10 August 2022	ESG Flex Choice Cautious Fund	A Class distributing (S) (M) (G) share CAD hedged
10 August 2022	ESG Flex Choice Cautious Fund	A Class distributing (S) (M) (G) share GBP hedged
10 August 2022	ESG Flex Choice Cautious Fund	A Class non-distributing share CAD hedged
10 August 2022	ESG Flex Choice Cautious Fund	A Class non-distributing share GBP hedged
10 August 2022	ESG Flex Choice Growth Fund	A Class distributing (S) (M) (G) share CAD hedged
10 August 2022	ESG Flex Choice Growth Fund	A Class non-distributing share CAD hedged
10 August 2022	ESG Flex Choice Growth Fund	A Class non-distributing share GBP hedged
10 August 2022	ESG Flex Choice Moderate Fund	A Class distributing (S) (M) (G) share CAD hedged
10 August 2022	ESG Flex Choice Moderate Fund	A Class non-distributing share CAD hedged
10 August 2022	ESG Flex Choice Moderate Fund	A Class non-distributing share GBP hedged

Share Classes In Issue

As at 31 August 2022, the Company offers the following share classes. For those Funds with more than one Dealing Currency, the additional Dealing Currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

A Class

A Class distributing (A) (G) share
A Class distributing (A) (G) share CHF hedged
A Class distributing (A) (G) share EUR hedged
A Class distributing (A) share
A Class distributing (A) share EUR hedged
A Class distributing (A) UK reporting fund share
A Class distributing (A) UK reporting fund share GBP hedged
A Class distributing (A) UK reporting fund share USD hedged
A Class distributing (D) share
A Class distributing (D) share EUR hedged
A Class distributing (D) UK reporting fund share

A Class continued

A Class distributing (D) UK reporting fund share EUR hedged
A Class distributing (M) (G) share
A Class distributing (M) share
A Class distributing (M) share AUD hedged
A Class distributing (M) share CAD hedged
A Class distributing (M) share EUR hedged
A Class distributing (M) share GBP hedged
A Class distributing (M) share HKD hedged
A Class distributing (M) share NZD hedged
A Class distributing (M) share SGD hedged
A Class distributing (Q) (G) share
A Class distributing (Q) (G) share AUD hedged
A Class distributing (Q) (G) share EUR hedged
A Class distributing (Q) (G) share SGD hedged
A Class distributing (Q) (G) share USD hedged
A Class distributing (Q) (G) UK reporting fund share
A Class distributing (Q) (G) UK reporting fund share CHF hedged
A Class distributing (Q) share

Appendix I – Share Classes (Unaudited) continued

A Class continued

A Class distributing (Q) share EUR hedged
 A Class distributing (Q) share SGD hedged
 A Class distributing (R) (M) (G) share AUD hedged
 A Class distributing (R) (M) (G) share CAD hedged
 A Class distributing (R) (M) (G) share CNH hedged
 A Class distributing (R) (M) (G) share EUR hedged
 A Class distributing (R) (M) (G) share GBP hedged
 A Class distributing (R) (M) (G) share HKD hedged
 A Class distributing (R) (M) (G) share NZD hedged
 A Class distributing (R) (M) (G) share SGD hedged
 A Class distributing (R) (M) (G) share USD hedged
 A Class distributing (R) (M) (G) share ZAR hedged
 A Class distributing (R) (M) (G) UK reporting fund share CNH hedged
 A Class distributing (S) (M) (G) share
 A Class distributing (S) (M) (G) share AUD hedged
 A Class distributing (S) (M) (G) share CAD hedged
 A Class distributing (S) (M) (G) share CNH hedged
 A Class distributing (S) (M) (G) share EUR hedged
 A Class distributing (S) (M) (G) share GBP hedged
 A Class distributing (S) (M) (G) share HKD hedged
 A Class distributing (S) (M) (G) share SGD hedged
 A Class distributing (S) (M) (G) share USD hedged
 A Class distributing (S) (M) (G) UK reporting fund share
 A Class distributing (S) (M) (G) UK reporting fund share AUD hedged
 A Class distributing (S) (M) (G) UK reporting fund share CAD hedged
 A Class distributing (S) (M) (G) UK reporting fund share EUR hedged
 A Class distributing (S) (M) (G) UK reporting fund share GBP hedged
 A Class distributing (S) (M) (G) UK reporting fund share HKD hedged
 A Class distributing (S) (M) (G) UK reporting fund share NZD hedged
 A Class distributing (S) (M) (G) UK reporting fund share SGD hedged
 A Class distributing (T) share
 A Class distributing (T) share AUD hedged
 A Class distributing (T) share CAD hedged
 A Class distributing (T) share CNH hedged
 A Class distributing (T) share GBP hedged
 A Class distributing (T) share HKD hedged
 A Class distributing (T) share SGD hedged
 A Class distributing (T) share USD hedged
 A Class distributing (Y) (Q) (G) share
 A Class distributing (Y) (Q) (G) share AUD hedged
 A Class distributing (Y) (Q) (G) share SGD hedged
 A Class non-distributing share
 A Class non-distributing share AUD hedged
 A Class non-distributing share CAD hedged
 A Class non-distributing share CHF hedged
 A Class non-distributing share CNH hedged
 A Class non-distributing share EUR hedged
 A Class non-distributing share GBP hedged
 A Class non-distributing share HKD
 A Class non-distributing share HKD hedged
 A Class non-distributing share JPY hedged
 A Class non-distributing share NZD hedged
 A Class non-distributing share PLN hedged
 A Class non-distributing share SEK hedged
 A Class non-distributing share SGD hedged
 A Class non-distributing share USD hedged
 A Class non-distributing share ZAR hedged
 A Class non-distributing UK reporting fund share
 A Class non-distributing UK reporting fund share CHF hedged
 A Class non-distributing UK reporting fund share EUR hedged
 A Class non-distributing UK reporting fund share GBP hedged
 A Class non-distributing UK reporting fund share USD hedged

AI Class

AI Class distributing (Q) (G) share
 AI Class distributing (Q) (G) share EUR hedged
 AI Class distributing (Q) share
 AI Class distributing (Q) share EUR hedged
 AI Class non-distributing share
 AI Class non-distributing share EUR hedged

C Class

C Class distributing (D) share
 C Class distributing (D) share EUR hedged
 C Class distributing (M) share
 C Class distributing (Q) (G) share
 C Class distributing (Q) (G) share SGD hedged
 C Class distributing (Q) share
 C Class distributing (S) (M) (G) share
 C Class non-distributing share
 C Class non-distributing share EUR hedged
 C Class non-distributing share USD hedged
 C Class non-distributing UK reporting fund share

D Class

D Class distributing (A) (G) share
 D Class distributing (A) (G) share CHF hedged
 D Class distributing (A) (G) share EUR hedged
 D Class distributing (A) (G) UK reporting fund share
 D Class distributing (A) share
 D Class distributing (A) share CAD hedged
 D Class distributing (A) share EUR hedged
 D Class distributing (A) UK reporting fund share
 D Class distributing (A) UK reporting fund share GBP hedged
 D Class distributing (A) UK reporting fund share USD hedged
 D Class distributing (M) share
 D Class distributing (M) share AUD hedged
 D Class distributing (M) share EUR hedged
 D Class distributing (M) share HKD hedged
 D Class distributing (M) share SGD hedged
 D Class distributing (M) UK reporting fund share
 D Class distributing (M) UK reporting fund share EUR hedged
 D Class distributing (M) UK reporting fund share GBP hedged
 D Class distributing (Q) (G) share
 D Class distributing (Q) (G) share EUR hedged
 D Class distributing (Q) (G) share SGD hedged
 D Class distributing (Q) (G) UK reporting fund share
 D Class distributing (Q) (G) UK reporting fund share CHF hedged
 D Class distributing (Q) (G) UK reporting fund share EUR hedged
 D Class distributing (Q) (G) UK reporting fund share GBP hedged
 D Class distributing (Q) share
 D Class distributing (Q) share CHF hedged
 D Class distributing (Q) share EUR hedged
 D Class distributing (Q) share GBP hedged
 D Class distributing (Q) UK reporting fund share
 D Class distributing (Q) UK reporting fund share GBP hedged
 D Class distributing (S) (M) (G) share
 D Class distributing (S) (M) (G) share GBP hedged
 D Class distributing (S) (M) (G) share SGD hedged
 D Class distributing (S) (M) (G) share USD hedged
 D Class distributing (S) (M) (G) UK reporting fund share
 D Class distributing (Y) (Q) (G) share
 D Class non-distributing share
 D Class non-distributing share AUD hedged
 D Class non-distributing share CHF hedged
 D Class non-distributing share CNH hedged
 D Class non-distributing share EUR hedged
 D Class non-distributing share GBP hedged

Appendix I – Share Classes (Unaudited) continued

D Class continued

D Class non-distributing share HKD
D Class non-distributing share PLN hedged
D Class non-distributing share SGD hedged
D Class non-distributing share USD hedged
D Class non-distributing UK reporting fund share
D Class non-distributing UK reporting fund share CHF hedged
D Class non-distributing UK reporting fund share CNH hedged
D Class non-distributing UK reporting fund share EUR hedged
D Class non-distributing UK reporting fund share GBP hedged
D Class non-distributing UK reporting fund share USD hedged

E Class

E Class distributing (Q) (G) share
E Class distributing (Q) (G) share EUR hedged
E Class distributing (Q) share
E Class distributing (Q) share EUR hedged
E Class distributing (R) (M) (G) share EUR hedged
E Class distributing (S) (M) (G) share
E Class distributing (Y) (Q) (G) share
E Class distributing (Y) (Q) (G) share EUR hedged
E Class non-distributing share
E Class non-distributing share EUR hedged
E Class non-distributing share GBP hedged
E Class non-distributing share PLN hedged
E Class non-distributing share USD hedged

I Class*

I Class distributing (A) (G) share
I Class distributing (A) share
I Class distributing (A) share EUR hedged
I Class distributing (A) UK reporting fund share
I Class distributing (A) UK reporting fund share EUR hedged
I Class distributing (A) UK reporting fund share GBP hedged
I Class distributing (A) UK reporting fund share USD hedged
I Class distributing (M) (G) share
I Class distributing (M) share
I Class distributing (M) share CAD hedged
I Class distributing (M) UK reporting fund share GBP hedged
I Class distributing (Q) (G) share
I Class distributing (Q) (G) share EUR hedged
I Class distributing (Q) share
I Class distributing (Q) share EUR hedged
I Class distributing (Q) share GBP hedged
I Class distributing (Q) share JPY hedged
I Class distributing (Q) UK reporting fund share
I Class distributing (Q) UK reporting fund share CHF hedged
I Class distributing (Q) UK reporting fund share EUR hedged
I Class distributing (Q) UK reporting fund share GBP hedged
I Class distributing (S) (M) (G) share
I Class distributing (S) (M) (G) share EUR hedged
I Class distributing (S) (M) (G) share SGD hedged
I Class distributing (S) (M) (G) share USD hedged
I Class distributing (Y) (Q) (G) share
I Class non-distributing share
I Class non-distributing share AUD hedged
I Class non-distributing share BRL hedged
I Class non-distributing share CAD hedged
I Class non-distributing share CHF hedged
I Class non-distributing share EUR hedged
I Class non-distributing share GBP hedged
I Class non-distributing share JPY hedged
I Class non-distributing share SEK hedged
I Class non-distributing share SGD hedged
I Class non-distributing share USD hedged

I Class* continued

I Class non-distributing UK reporting fund share
I Class non-distributing UK reporting fund share CHF hedged
I Class non-distributing UK reporting fund share EUR hedged
I Class non-distributing UK reporting fund share GBP hedged
I Class non-distributing UK reporting fund share USD hedged

J Class*

J Class distributing (M) share
J Class non-distributing share

S Class

S Class distributing (A) share
S Class distributing (A) share EUR hedged
S Class distributing (M) UK reporting fund share GBP hedged
S Class distributing (Q) share
S Class non-distributing share
S Class non-distributing share CHF hedged
S Class non-distributing share EUR hedged
S Class non-distributing share GBP hedged
S Class non-distributing share SGD hedged
S Class non-distributing UK reporting fund share
S Class non-distributing UK reporting fund share CHF hedged
S Class non-distributing UK reporting fund share EUR hedged
S Class non-distributing UK reporting fund share GBP hedged

SI Class

SI Class non-distributing share
SI Class non-distributing share USD hedged

SR Class

SR Class distributing (A) (G) UK reporting fund share
SR Class distributing (A) UK reporting fund share
SR Class distributing (A) UK reporting fund share GBP hedged
SR Class distributing (A) UK reporting fund share USD hedged
SR Class distributing (M) UK reporting fund share
SR Class distributing (M) UK reporting fund share GBP hedged
SR Class distributing (S) (M) (G) share
SR Class distributing (S) (M) (G) UK reporting fund share
SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged
SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged
SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged
SR Class distributing (S) (M) (G) UK reporting fund share USD hedged
SR Class non-distributing share
SR Class non-distributing UK reporting fund share
SR Class non-distributing UK reporting fund share EUR hedged
SR Class non-distributing UK reporting fund share USD hedged

X Class*

X Class distributing (A) share
X Class distributing (A) share EUR hedged
X Class distributing (A) UK reporting fund share
X Class distributing (A) UK reporting fund share GBP hedged
X Class distributing (M) share
X Class distributing (M) share AUD hedged
X Class distributing (M) share EUR hedged
X Class distributing (Q) (G) share GBP hedged
X Class distributing (Q) (G) UK reporting fund share
X Class distributing (Q) share
X Class distributing (Q) share CHF hedged
X Class distributing (Q) share EUR hedged
X Class distributing (Q) share GBP hedged
X Class distributing (R) (M) (G) share AUD hedged
X Class distributing (S) (M) (G) share
X Class distributing (T) share
X Class non-distributing share
X Class non-distributing share AUD hedged

Appendix I – Share Classes (Unaudited) continued

X Class* continued

X Class non-distributing share CAD hedged
X Class non-distributing share CHF hedged
X Class non-distributing share DKK hedged
X Class non-distributing share EUR hedged
X Class non-distributing share GBP hedged
X Class non-distributing share JPY hedged
X Class non-distributing share NOK hedged
X Class non-distributing share NZD hedged
X Class non-distributing share SEK hedged
X Class non-distributing share USD hedged
X Class non-distributing UK reporting fund share

Z Class

Z Class non-distributing share
Z Class non-distributing share CHF hedged
Z Class non-distributing share EUR hedged
Z Class non-distributing share USD hedged
Z Class non-distributing UK reporting fund share
Z Class non-distributing UK reporting fund share CHF hedged

* Available to Institutional investors.

Appendix II – Global Exposure and Leverage (Unaudited)

Global Exposure

In accordance with current BlackRock policy, global exposure is measured using the “Commitment Approach” or the Value at Risk (“VaR”) approach which considers the full constituents of the portfolio.

The Commitment Approach is a methodology that aggregates the underlying market or notional values of financial derivative instruments to determine the degree of global exposure of a Fund to financial derivative instruments.

Pursuant to the 2010 Law, the global exposure for a Fund under the Commitment Approach must not exceed 100% of that Fund’s Net Asset Value.

Below is the list of Funds that follow the Commitment Approach:

▶ Asia Pacific Equity Income Fund	▶ Systematic China A-Share Opportunities Fund
▶ Asian Dragon Fund	▶ Systematic Global Equity High Income Fund
▶ Asian Growth Leaders Fund	▶ Systematic Global SmallCap Fund
▶ Asian Sustainable Equity Fund ⁽¹⁾	▶ United Kingdom Fund
▶ China Flexible Equity Fund	▶ US Basic Value Fund
▶ China Fund	▶ US Dollar Reserve Fund
▶ China Impact Fund ⁽²⁾	▶ US Flexible Equity Fund
▶ China Innovation Fund ⁽¹⁾	▶ US Growth Fund
▶ Circular Economy Fund	▶ US Mid-Cap Value Fund ⁽²⁾
▶ Climate Action Equity Fund ⁽¹⁾	▶ US Sustainable Equity Fund
▶ Continental European Flexible Fund	▶ World Energy Fund
▶ Developed Markets Sustainable Equity Fund	▶ World Financials Fund
▶ Emerging Europe Fund	▶ World Gold Fund
▶ Emerging Markets Equity Income Fund	▶ World Healthscience Fund
▶ Emerging Markets Fund	▶ World Mining Fund
▶ Emerging Markets Sustainable Equity Fund	▶ World Real Estate Securities Fund
▶ ESG Flex Choice Cautious Fund ⁽¹⁾	▶ World Technology Fund
▶ ESG Flex Choice Growth Fund ⁽¹⁾	
▶ ESG Flex Choice Moderate Fund ⁽¹⁾	
▶ Euro Reserve Fund	
▶ Euro-Markets Fund	
▶ European Equity Income Fund	
▶ European Focus Fund	
▶ European Fund	
▶ European Special Situations Fund	
▶ European Sustainable Equity Fund	
▶ European Value Fund	
▶ FinTech Fund	
▶ Future Consumer Fund	
▶ Future Of Transport Fund	
▶ Global Equity Income Fund	
▶ Global Long-Horizon Equity Fund	
▶ India Fund	
▶ Japan Flexible Equity Fund	
▶ Japan Small & MidCap Opportunities Fund	
▶ Latin American Fund	
▶ Multi-Theme Equity Fund	
▶ Natural Resources Growth & Income Fund	
▶ Next Generation Health Care Fund	
▶ Next Generation Technology Fund	
▶ Nutrition Fund	
▶ Sustainable Energy Fund	
▶ Sustainable Global Infrastructure Fund	
▶ Swiss Small & MidCap Opportunities Fund	

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Appendix II – Global Exposure and Leverage (Unaudited) continued

VaR is a statistical risk measure that estimates the potential loss from adverse market movements in an ordinary market environment.

The VaR calculations are based on an adjusted historical simulation model with a confidence level of 99%, a holding period of one day and a historical observation period of not less than one year (250 days). A VaR number is defined at a specified probability and a specified time horizon. A 99% one day VaR means that the expectation is that 99% of the time over a one day period the Fund will lose no more than this number in percentage terms. Therefore, higher VaR numbers indicate higher risk.

The VaR model used by BlackRock Risk & Quantitative Analysis ("RQA") is an adjusted historical simulation model.

For Funds which use a relative VaR approach RQA determines a reference portfolio as the basis for the relative VaR calculation. The reference portfolio is typically the index benchmark also established as the reference point for performance data in respect of the relevant Fund. This is an index (or composite of indices) constructed by a recognised index provider(s) from relevant securities which are eligible for investment by the Funds. This process gives appropriate consideration to the availability of indices with construction rules which are themselves compliant with diversification rules.

Where a Fund is monitored using VaR, the Investment Adviser will observe the regulatory limit and any internal risk limits which may be appropriate for the portfolio.

The table below details the highest, lowest and average utilisation of the VaR limit, expressed as a percentage of the respective absolute or relative VaR regulatory limit. For relative VaR, the VaR of the respective Fund's portfolio will not exceed twice the VaR of the reference portfolio. Utilisation refers to the level of risk taken in this context.

Fund	Market Risk Approach	Reference Portfolio	Highest utilisation of the VaR limit %	Lowest utilisation of the VaR limit %	Average utilisation of the VaR limit %
Asian High Yield Bond Fund	Relative VaR	ICE BofAML Blended Index: ACCY, 20% Lvl4 Cap 3% Constrained Index	91.00%	38.41%	52.69%
Asian Multi-Asset Income Fund	Relative VaR	50% MSCI Asia ex Japan Index/25% JP Morgan, Asia Credit Index/25% Markit iBoxx ALBI Index	52.65%	38.71%	45.19%
Asian Tiger Bond Fund	Relative VaR	JP Morgan Asian Credit Index	96.91%	55.63%	71.74%
China Bond Fund	Absolute VaR	n/a	29.08%	12.98%	20.43%
Climate Action Multi-Asset Fund ⁽¹⁾	Relative VaR	MSCI All Country World Index (Hedged to EUR) 65% / Bloomberg	53.97%	46.17%	49.64%
Dynamic High Income Fund	Relative VaR	70% MSCI World Index / 30% Bloomberg Global Aggregate Bond Index USD Hedged	58.27%	29.89%	43.22%
Emerging Markets Bond Fund	Relative VaR	JP Morgan Emerging Markets Bond Index Global Diversified Index	75.35%	49.99%	60.81%
Emerging Markets Corporate Bond Fund	Relative VaR	JP Morgan Corporate Emerging Markets Bond Index Broad Diversified	71.03%	43.45%	57.15%
Emerging Markets Impact Bond Fund	Absolute VaR	n/a	26.40%	8.72%	16.34%
Emerging Markets Local Currency Bond Fund	Relative VaR	JP Morgan GBI-EM Global Diversified Index	69.15%	43.11%	54.92%
ESG Global Conservative Income Fund	Relative VaR	30% MSCI World Index EUR Hedged/ 70% Bloomberg Global Aggregate Bond Index EUR Hedged	42.86%	24.38%	35.73%
ESG Global Multi-Asset Income Fund ⁽¹⁾	Relative VaR	50% MSCI World Index/ 50% Bloomberg Global Aggregate Bond Index USD Hedged	75.20%	22.70%	32.91%
ESG Multi-Asset Fund	Relative VaR	50% MSCI World Index/50% FTSE World Government Bond Euro Hedged Index	57.27%	43.39%	50.23%
Euro Bond Fund	Relative VaR	Bloomberg Euro-Aggregate 500mm+ Bond Index	50.74%	41.16%	47.17%
Euro Corporate Bond Fund	Relative VaR	ICE BofAML Euro Corporate Index	59.45%	45.44%	51.63%
Euro Short Duration Bond Fund	Absolute VaR	n/a	11.19%	1.10%	5.08%
European High Yield Bond Fund	Relative VaR	Bloomberg Pan European High Yield Ex Financials 3% Capped Index	71.13%	51.87%	59.08%
Fixed Income Global Opportunities Fund	Absolute VaR	n/a	12.08%	4.25%	7.20%

Appendix II – Global Exposure and Leverage (Unaudited) continued

Fund	Market Risk Approach	Reference Portfolio	Highest utilisation of the VaR limit %	Lowest utilisation of the VaR limit %	Average utilisation of the VaR limit %
Global Allocation Fund	Relative VaR	36% S&P 500 Index, 24% FTSE World Index (Ex-US) Index, 24% ICE BofAML Current 5Yr US Treasury Index, 16% FTSE Non-USD World Government Bond Index	63.18%	46.52%	53.95%
Global Corporate Bond Fund	Relative VaR	Bloomberg Global Aggregate Corporate Bond USD Hedged Index	53.32%	45.65%	49.66%
Global Dynamic Equity Fund	Relative VaR	60% S&P 500 Index, 40% FTSE World (ex US) Index	56.66%	49.45%	53.22%
Global Government Bond Fund	Relative VaR	FTSE World Government Bond USD Hedged Index	54.98%	42.21%	46.82%
Global High Yield Bond Fund	Relative VaR	BofA Merrill Lynch Global High Yield Constrained USD Hedged Index	61.83%	47.90%	53.53%
Global Inflation Linked Bond Fund	Relative VaR	Bloomberg World Government Inflation-Linked Bond Index	56.06%	40.90%	48.97%
Global Multi-Asset Income Fund ⁽¹⁾	Relative VaR	50% MSCI World Index/50% Bloomberg Barclays Global Aggregate Bond Index USD Hedged	42.58%	31.44%	36.61%
Sustainable Asian Bond Fund ⁽²⁾	Relative VaR	JP Morgan ESG Asia Credit Index	67.33%	43.26%	52.86%
Sustainable Emerging Markets Blended Bond Fund ⁽²⁾	Absolute VaR	n/a	45.19%	17.06%	32.57%
Sustainable Emerging Markets Bond Fund ⁽²⁾	Relative VaR	JP Morgan ESG Emerging Markets Bond Index Global Diversified Index	65.45%	46.06%	56.93%
Sustainable Emerging Markets Corporate Bond Fund ⁽²⁾	Relative VaR	JP Morgan ESG Corporate Emerging Markets Bond Index Broad Diversified Index	63.70%	44.99%	54.38%
Sustainable Emerging Markets Local Currency Bond Fund ⁽²⁾	Relative VaR	JP Morgan ESG Government Bond Index Emerging Markets Global Diversified Index	75.17%	41.16%	54.61%
Sustainable Fixed Income Global Opportunities Fund ⁽²⁾	Absolute VaR	n/a	18.79%	4.70%	7.66%
Sustainable Global Bond Income Fund ⁽²⁾	Absolute VaR	n/a	16.33%	4.05%	10.44%
Systematic Multi Allocation Credit Fund	Relative VaR	1/3 Bloomberg Global Aggregate Corporate USD Hedged Index, BBG 1/3 Bloomberg Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index and 1/3 JP Morgan EMBI ESG Global Diversified USD Hedged Index	57.82%	48.08%	53.19%
US Dollar Bond Fund	Relative VaR	Bloomberg US Aggregate Index	56.39%	44.44%	48.90%
US Dollar High Yield Bond Fund	Relative VaR	Bloomberg US High Yield 2% Constrained Index	62.21%	49.28%	54.76%
US Dollar Short Duration Bond Fund	Absolute VaR	n/a	15.12%	1.30%	7.38%
US Government Mortgage Impact Fund ⁽²⁾	Relative VaR	Bloomberg US MBS Index	57.13%	45.76%	50.97%
World Bond Fund	Relative VaR	Bloomberg Global Aggregate USD Hedged Index	52.50%	36.46%	43.78%

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Appendix II – Global Exposure and Leverage (Unaudited) continued

Leverage

The use of derivatives may expose Funds to a higher degree of risk. In particular, derivative contracts can be highly volatile, and the amount of initial margin is generally small relative to the size of the contract so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard bonds or equities. Leveraged derivative positions can therefore increase Funds volatility.

The leverage is calculated on a gross exposure basis, by taking the sum of the notional values of the derivatives used by the Fund, without netting, and is expressed as a percentage of the net asset value.

Disclosed in the table below is the level of leverage employed during the year.

Fund	Average Leverage employed during the year
Asian High Yield Bond Fund	21%
Asian Multi-Asset Income Fund	37%
Asian Tiger Bond Fund	55%
China Bond Fund	83%
Climate Action Multi-Asset Fund ⁽¹⁾	103%
Dynamic High Income Fund	51%
Emerging Markets Bond Fund	32%
Emerging Markets Corporate Bond Fund	2%
Emerging Markets Impact Bond Fund	16%
Emerging Markets Local Currency Bond Fund	228%
ESG Global Conservative Income Fund	106%
ESG Global Multi-Asset Income Fund ⁽¹⁾	46%
ESG Multi-Asset Fund	103%
Euro Bond Fund	124%
Euro Corporate Bond Fund	57%
Euro Short Duration Bond Fund	167%
European High Yield Bond Fund	35%
Fixed Income Global Opportunities Fund	356%
Global Allocation Fund	115%
Global Corporate Bond Fund	161%
Global Dynamic Equity Fund	44%
Global Government Bond Fund	341%
Global High Yield Bond Fund	40%
Global Inflation Linked Bond Fund	281%
Global Multi-Asset Income Fund	35%
Sustainable Asian Bond Fund ⁽²⁾	32%
Sustainable Emerging Markets Blended Bond Fund ⁽²⁾	279%
Sustainable Emerging Markets Bond Fund ⁽²⁾	33%
Sustainable Emerging Markets Corporate Bond Fund ⁽²⁾	1%
Sustainable Emerging Markets Local Currency Bond Fund ⁽²⁾	182%
Sustainable Fixed Income Global Opportunities Fund ⁽²⁾	453%
Sustainable Global Bond Income Fund ⁽²⁾	79%
Systematic Multi Allocation Credit Fund	36%
US Dollar Bond Fund	191%
US Dollar High Yield Bond Fund	11%
US Dollar Short Duration Bond Fund	94%
US Government Mortgage Impact Fund ⁽²⁾	116%
World Bond Fund	292%

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Appendix III – Eligibility for French “Plan d’Epargne en Actions” (“PEA”) (Unaudited)

A PEA is a French equity savings plan intended to encourage French tax resident individuals to invest in European equities. PEA eligible funds must invest on a permanent basis at least 75% of their assets in PEA eligible securities issued by companies (i) established in a Member State of the European Union or in Iceland, Liechtenstein or Norway and (ii) subject to corporate income tax, or an equivalent tax.

Throughout the year ended 31 August 2022, the Fund listed below invested more than 75% of its total net assets in PEA eligible securities.

As at 31 August 2022, the Fund had the following percentage of its total net assets invested in eligible PEA securities:

Fund	% Invested in PEA eligible securities
Euro-Markets Fund	93.44

The PEA eligibility of this Fund results from, to the best knowledge of the Company, tax law and practices in force in France as at 31 August 2022.

Due to the effective withdrawal of the United Kingdom from the European Union as of 1 January 2021, investments into UK entities could only be considered for the purpose of the PEA requirements for a transitional period of up to nine months.

Investors' attention is drawn to the fact that as a result of this, the European Fund, European Value Fund, European Special Situations Fund, and European Focus Fund lost their PEA eligibility as of 30 September 2021 as each Fund is significantly invested, among others, in securities issued by companies having their registered office in the UK.

The board of directors of the impacted Funds did not intend to modify the investment strategy of the Funds in order to maintain their PEA Eligibility in France beyond 30 September 2021. Investors should seek professional tax and financial advice in the event that they have any questions regarding this change.

Tax law and practices may change from time to time and, therefore, the Fund which may currently be held within the framework of a PEA could lose its PEA eligibility.

Further the Funds could lose their PEA eligibility due to changes impacting their investment universe or benchmark index.

If any Fund loses PEA eligibility, investors will be informed by the publication of a notice on the website of the Company. In such a case, the investors should seek professional tax and financial advice.

Appendix IV – Supplementary Information (Unaudited)

Efficient Portfolio Management Techniques

The Company may, on behalf of certain Funds and subject to the conditions and within the limits laid down by the CSSF and the Prospectus, employ techniques and instruments relating to transferable securities, including investments in OTC Financial Derivative Instruments (“FDIs”) provided that such techniques and instruments are used for efficient portfolio management purposes or to provide protection against exchange risk or investment purposes, where applicable.

In addition to the investments in FDIs, the Company may employ other techniques and instruments relating to transferable securities and money market instruments, subject to the conditions set out in the relevant CSSF Circular, as amended from time to time, and the relevant ESMA Guidelines, such as repurchase / reverse repurchase transactions, (“repo transactions”) and securities lending.

Securities Lending

All securities lending transactions entered into by the Funds are subject to a written legal agreement between the Funds and the Securities Lending Agent, BlackRock Advisors (UK) Limited, a related party to the Company, and separately between the Securities Lending Agent and the approved borrowing counterparty. Collateral received in exchange for securities lent is transferred under a title transfer arrangement and is delivered to and held in an account with a tri-party collateral manager in the name of the Depositary, The Bank of New York Mellon SA / NV, Luxembourg Branch, on behalf of the Funds. Collateral received is segregated from the assets belonging to the Funds’ Depositary or the Lending Agent.

The following table details the value of securities on loan as a proportion of the Funds’ total lendable assets and as a proportion of the Funds’ NAV as at 31 August 2022. Total lendable assets represents the aggregate value of assets forming part of the Funds’ securities lending programme. This excludes any assets held by the Funds that are not considered lendable due to any market, regulatory, investment or other restriction.

Fund	Currency	% of lendable assets	% of NAV
Asia Pacific Equity Income Fund	USD	6.06	3.50
Asian Dragon Fund	USD	2.82	1.49
Asian Growth Leaders Fund	USD	3.26	1.49
Asian High Yield Bond Fund	USD	12.65	10.43
Asian Multi-Asset Income Fund	USD	3.18	1.71
Asian Tiger Bond Fund	USD	14.56	12.35
China Bond Fund	CNH	6.86	3.26
China Flexible Equity Fund	USD	3.86	1.69
China Fund	USD	6.98	4.51
Circular Economy Fund	USD	11.07	9.94
Climate Action Equity Fund ⁽¹⁾	USD	0.89	0.81
Climate Action Multi-Asset Fund ⁽¹⁾	EUR	1.39	1.06
Continental European Flexible Fund	EUR	11.41	10.09
Dynamic High Income Fund	USD	11.32	6.72
Emerging Europe Fund ⁽⁴⁾	EUR	10.64	8.50
Emerging Markets Bond Fund	USD	15.12	11.97
Emerging Markets Corporate Bond Fund	USD	14.07	12.52
Emerging Markets Equity Income Fund	USD	4.06	1.72
Emerging Markets Fund	USD	1.97	0.86
Emerging Markets Impact Bond Fund	USD	8.68	7.68
Emerging Markets Local Currency Bond Fund	USD	1.94	0.61
ESG Global Conservative Income Fund	EUR	5.08	3.02
ESG Global Multi-Asset Income Fund ⁽¹⁾	USD	0.63	0.39
ESG Multi-Asset Fund	EUR	7.47	5.60
Euro Bond Fund	EUR	12.65	11.01
Euro Corporate Bond Fund	EUR	9.39	7.95
Euro Short Duration Bond Fund	EUR	21.67	17.96
Euro-Markets Fund	EUR	2.12	1.96
European Equity Income Fund	EUR	9.54	8.92
European Focus Fund	EUR	9.17	8.34
European Fund	EUR	8.27	7.30
European High Yield Bond Fund	EUR	25.09	21.20
European Special Situations Fund	EUR	12.60	11.59

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽⁴⁾ Fund suspended, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Fund	Currency	% of lendable assets	% of NAV
European Sustainable Equity Fund	EUR	5.28	4.70
European Value Fund	EUR	11.43	10.45
FinTech Fund	USD	6.05	5.47
Fixed Income Global Opportunities Fund	USD	23.95	13.24
Future Consumer Fund	USD	6.37	5.71
Future Of Transport Fund	USD	3.81	3.30
Global Allocation Fund	USD	4.05	3.42
Global Corporate Bond Fund	USD	4.20	3.39
Global Dynamic Equity Fund	USD	3.98	2.96
Global Equity Income Fund	USD	6.90	6.04
Global Government Bond Fund	USD	16.30	11.04
Global High Yield Bond Fund	USD	5.12	4.45
Global Inflation Linked Bond Fund	USD	2.37	2.20
Global Long-Horizon Equity Fund	USD	7.72	6.95
Global Multi-Asset Income Fund	USD	9.14	5.42
Japan Flexible Equity Fund	JPY	39.31	35.68
Japan Small & MidCap Opportunities Fund	JPY	28.14	25.55
Latin American Fund	USD	0.87	0.39
Natural Resources Growth & Income Fund	USD	9.87	9.21
Next Generation Health Care Fund	USD	0.60	0.54
Next Generation Technology Fund	USD	12.90	10.64
Nutrition Fund	USD	3.43	3.00
Sustainable Asian Bond Fund ⁽²⁾	USD	0.79	0.66
Sustainable Emerging Markets Blended Bond Fund ⁽²⁾	USD	0.26	0.18
Sustainable Emerging Markets Bond Fund ⁽²⁾	USD	14.26	12.62
Sustainable Emerging Markets Corporate Bond Fund ⁽²⁾	USD	11.73	10.42
Sustainable Emerging Markets Local Currency Bond Fund ⁽²⁾	USD	1.27	0.48
Sustainable Energy Fund	USD	6.21	5.33
Sustainable Fixed Income Global Opportunities Fund ⁽²⁾	EUR	1.34	0.75
Sustainable Global Bond Income Fund ⁽²⁾	USD	0.63	0.40
Swiss Small & MidCap Opportunities Fund ⁽³⁾	CHF	14.39	12.68
Systematic Global Equity High Income Fund	USD	8.03	6.66
Systematic Global SmallCap Fund	USD	19.20	16.00
Systematic Multi Allocation Credit Fund	USD	15.90	3.41
United Kingdom Fund	GBP	3.57	3.27
US Basic Value Fund	USD	9.26	8.26
US Dollar Bond Fund	USD	3.53	1.60
US Dollar High Yield Bond Fund	USD	4.63	3.99
US Dollar Short Duration Bond Fund	USD	15.76	7.57
US Flexible Equity Fund	USD	1.78	1.62
US Growth Fund	USD	7.39	6.97
US Mid-Cap Value Fund ⁽²⁾	USD	10.57	9.38
US Sustainable Equity Fund	USD	6.13	5.69
World Bond Fund	USD	20.47	10.70
World Energy Fund	USD	17.30	16.19
World Financials Fund	USD	3.43	3.04
World Gold Fund	USD	6.97	6.34
World Healthscience Fund	USD	1.73	1.61
World Mining Fund	USD	8.42	7.62
World Real Estate Securities Fund	USD	8.13	7.18
World Technology Fund	USD	4.95	4.36

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

Income earned during the year, by the Funds from securities lending transactions is disclosed in the Funds' Statement of Operations and Changes in Net Assets.

Appendix IV – Supplementary Information (Unaudited) continued

The total income earned from securities lending transactions is split between the relevant Fund and the Securities Lending Agent. The Funds receive at least 62.5% while Securities Lending Agent receives up to 37.5% of such income with all operational costs borne out of the Securities Lending Agent's share.

The following table details the value of securities on loan (individually identified in the relevant Funds' Portfolio of Investments) and associated collateral received, analysed by counterparty as at 31 August 2022.

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Asia Pacific Equity Income Fund (in USD)			
Citigroup Global Markets Limited	United Kingdom	518,216	596,443
Goldman Sachs International	United States	1,502,071	1,745,644
HSBC Bank Plc	United Kingdom	507,795	581,427
Macquarie Bank Limited	Australia	193,574	244,015
Societe Generale SA	France	1,084,301	1,319,051
UBS AG	Switzerland	280,976	332,202
Total		4,086,933	4,818,782
Asian Dragon Fund (in USD)			
Merrill Lynch International	United Kingdom	9,346,977	9,850,084
Societe Generale SA	France	1,107,483	1,244,233
UBS AG	Switzerland	2,459,624	2,685,680
Total		12,914,084	13,779,997
Asian Growth Leaders Fund (in USD)			
Goldman Sachs International	United States	12,539,957	13,489,396
Total		12,539,957	13,489,396
Asian High Yield Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	40,243,346	43,647,453
BNP Paribas SA	France	36,613,955	39,286,014
Goldman Sachs International	United States	25,119,471	26,838,419
J.P. Morgan Securities Plc	United Kingdom	38,679,180	43,933,271
Morgan Stanley & Co. International Plc	United Kingdom	17,644,849	19,546,995
Nomura International Plc	Japan	59,759,404	65,166,603
RBC Europe Limited	United Kingdom	1,839,574	1,965,683
UBS AG	Switzerland	919,787	1,045,135
Total		220,819,566	241,429,573
Asian Multi-Asset Income Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	29,267	44,085
Citigroup Global Markets Limited	United Kingdom	220,989	326,567
Goldman Sachs International	United States	45,209	67,459
HSBC Bank Plc	United Kingdom	213,062	313,225
J.P. Morgan Securities Plc	United Kingdom	724,959	1,112,429
Societe Generale SA	France	15,707	24,533
The Bank of Nova Scotia	Canada	1,453	2,204
Total		1,250,646	1,890,502
Asian Tiger Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	70,468,592	77,238,808
BNP Paribas SA	France	37,547,014	40,713,843
Citigroup Global Markets Limited	United Kingdom	14,268,440	15,266,500
Credit Suisse International	United Kingdom	22,926,245	24,788,689
Deutsche Bank AG	Germany	10,945,402	11,827,647
Goldman Sachs International	United States	35,765,815	38,617,995
J.P. Morgan Securities Plc	United Kingdom	47,581,615	53,764,976
Merrill Lynch International	United Kingdom	18,980,850	20,690,658
Morgan Stanley & Co. International Plc	United Kingdom	2,507,207	2,806,904
Nomura International Plc	Japan	107,774,568	118,771,004
Societe Generale SA	France	155,629	167,447
UBS AG	Switzerland	911,210	998,063
Zürcher Kantonalbank	Switzerland	65,656,932	75,247,197
Total		435,489,519	480,899,731

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
China Bond Fund (in CNH)			
Barclays Bank Plc	United Kingdom	337,697,397	358,676,527
BNP Paribas SA	France	13,179,511	14,820,955
Citigroup Global Markets Limited	United Kingdom	20,304,835	21,052,219
Goldman Sachs International	United States	244,182,174	255,488,192
J.P. Morgan Securities Plc	United Kingdom	157,869,116	177,984,020
Morgan Stanley & Co. International Plc	United Kingdom	133,712,339	145,058,819
Nomura International Plc	Japan	355,809,371	379,967,774
Total		1,262,754,743	1,353,048,506
China Flexible Equity Fund (in USD)			
J.P. Morgan Securities Plc	United Kingdom	39,987	44,021
Societe Generale SA	France	342,578	388,788
Total		382,565	432,809
China Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	139,012	149,416
J.P. Morgan Securities Plc	United Kingdom	3,496,692	3,780,426
Macquarie Bank Limited	Australia	13,378,104	15,450,468
Merrill Lynch International	United Kingdom	4,127,043	4,314,523
Morgan Stanley & Co. International Plc	United Kingdom	1,128,024	1,163,456
Societe Generale SA	France	3,762,209	4,193,065
UBS AG	Switzerland	25,956,135	28,115,704
Total		51,987,219	57,167,058
Circular Economy Fund (in USD)			
Barclays Bank Plc	United Kingdom	55,102,529	78,766,357
Barclays Capital Securities Limited	United Kingdom	38,264,631	41,230,497
BNP Paribas SA	France	29,661,647	32,063,673
J.P. Morgan Securities Plc	United Kingdom	17,654,910	19,134,848
The Bank of Nova Scotia	Canada	2,325,320	2,522,494
UBS AG	Switzerland	35,603,299	38,661,223
Total		178,612,336	212,379,092
Climate Action Equity Fund (in USD)⁽¹⁾			
UBS AG	Switzerland	32,960	36,683
Total		32,960	36,683
Climate Action Multi-Asset Fund (in EUR)⁽¹⁾			
BNP Paribas SA	France	202,449	224,629
HSBC Bank Plc	United Kingdom	72,377	78,125
The Bank of Nova Scotia	Canada	8,779	9,775
UBS AG	Switzerland	223,426	249,029
Total		507,031	561,558
Continental European Flexible Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	61,355,841	67,963,506
BNP Paribas SA	France	18,356,645	20,399,058
Goldman Sachs International	United States	186,896,557	205,077,747
HSBC Bank Plc	United Kingdom	188,217,819	203,478,673
J.P. Morgan Securities Plc	United Kingdom	40,429,220	45,045,735
Merrill Lynch International	United Kingdom	844,173	909,494
Morgan Stanley & Co. International Plc	United Kingdom	11,993,674	12,748,496
UBS AG	Switzerland	3,676,359	4,103,950
Total		511,770,288	559,726,659

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Dynamic High Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	16,663,540	20,041,892
Barclays Capital Securities Limited	United Kingdom	51,277,056	56,371,968
BNP Paribas SA	France	24,566,945	25,897,012
Citigroup Global Markets Limited	United Kingdom	33,312,705	35,185,756
Goldman Sachs International	United States	17,087,041	17,884,101
HSBC Bank Plc	United Kingdom	8,133,431	8,726,745
J.P. Morgan Securities Plc	United Kingdom	52,704,295	58,352,795
Morgan Stanley & Co. International Plc	United Kingdom	651,971	705,117
UBS AG	Switzerland	5,360,089	5,939,405
Total		209,757,073	229,104,791
Emerging Europe Fund (in EUR)⁽⁴⁾			
Barclays Capital Securities Limited	United Kingdom	1,026,072	1,114,215
Citigroup Global Markets Limited	United Kingdom	254,837	271,483
Goldman Sachs International	United States	5,606,653	6,031,039
HSBC Bank Plc	United Kingdom	2,025,905	2,147,079
J.P. Morgan Securities Plc	United Kingdom	621,403	678,738
Merrill Lynch International	United Kingdom	3,457,971	3,652,248
Morgan Stanley & Co. International Plc	United Kingdom	188,852	196,788
UBS AG	Switzerland	520,548	569,660
Total		13,702,241	14,661,250
Emerging Markets Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	44,950,954	50,504,455
BNP Paribas SA	France	11,040,755	12,272,026
Citigroup Global Markets Limited	United Kingdom	1,823,953	2,000,449
Credit Suisse International	United Kingdom	1,970,043	2,183,470
J.P. Morgan Securities Plc	United Kingdom	13,159,672	15,275,960
Merrill Lynch International	United Kingdom	12,932,492	14,462,929
Morgan Stanley & Co. International Plc	United Kingdom	814,935	935,214
Nomura International Plc	Japan	20,156,969	22,770,382
Zürcher Kantonalbank	Switzerland	2,408,732	2,829,756
Total		109,258,505	123,234,641
Emerging Markets Corporate Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	25,018,022	25,612,193
BNP Paribas SA	France	7,897,188	7,998,210
Credit Suisse International	United Kingdom	8,422,907	8,506,217
Goldman Sachs International	United States	7,456,489	7,519,863
J.P. Morgan Securities Plc	United Kingdom	22,429,599	24,054,529
Morgan Stanley & Co. International Plc	United Kingdom	4,960,772	5,187,290
Nomura International Plc	Japan	25,075,968	25,811,050
Total		101,260,945	104,689,352
Emerging Markets Equity Income Fund (in USD)			
Goldman Sachs International	United States	1,730,160	1,883,468
HSBC Bank Plc	United Kingdom	1,718,727	1,843,403
J.P. Morgan Securities Plc	United Kingdom	781,831	864,223
Societe Generale SA	France	1,177,377	1,341,634
Total		5,408,095	5,932,728
Emerging Markets Fund (in USD)			
Goldman Sachs International	United States	6,108,522	7,127,788
HSBC Bank Plc	United Kingdom	1,713,513	1,969,913
Merrill Lynch International	United Kingdom	8,220,678	9,418,400
UBS AG	Switzerland	3,197,699	3,795,981
Total		19,240,412	22,312,082
Emerging Markets Impact Bond Fund (in USD)			
BNP Paribas SA	France	4,216,672	4,218,628
Credit Suisse International	United Kingdom	2,247,521	2,242,120
Total		6,464,193	6,460,748

⁽⁴⁾ Fund suspended, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Emerging Markets Local Currency Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	5,736,650	6,738,965
BNP Paribas SA	France	1,262,646	1,466,891
J.P. Morgan Securities Plc	United Kingdom	1,253,105	1,463,301
Merrill Lynch International	United Kingdom	420,882	491,964
Total		8,673,283	10,161,121
ESG Global Conservative Income Fund (in EUR)			
Barclays Bank Plc	United Kingdom	4,537,562	4,947,293
BNP Paribas SA	France	4,586,014	4,946,605
Citigroup Global Markets Limited	United Kingdom	1,414	1,505
Credit Suisse International	United Kingdom	1,669,557	1,795,673
Goldman Sachs International	United States	3,787,251	4,081,830
HSBC Bank Plc	United Kingdom	163,627	180,220
J.P. Morgan Securities Plc	United Kingdom	3,781,473	4,266,704
Morgan Stanley & Co. International Plc	United Kingdom	56,078	62,450
Societe Generale SA	France	735,415	787,088
UBS AG	Switzerland	155,502	167,816
Total		19,473,893	21,237,184
ESG Global Multi-Asset Income Fund (in USD)⁽¹⁾			
BNP Paribas SA	France	621,701	691,553
Total		621,701	691,553
ESG Multi-Asset Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	9,690,801	9,706,443
BNP Paribas SA	France	107,408,230	104,681,770
Citigroup Global Markets Limited	United Kingdom	11,863,036	11,656,978
Credit Suisse International	United Kingdom	99,654,347	94,869,879
Goldman Sachs International	United States	2,990,242	2,966,909
HSBC Bank Plc	United Kingdom	44,563,767	43,563,289
J.P. Morgan Securities Plc	United Kingdom	9,498,398	9,584,548
Merrill Lynch International	United Kingdom	12,483,083	12,161,035
Morgan Stanley & Co. International Plc	United Kingdom	5,484,349	5,269,319
Societe Generale SA	France	46,529,267	46,729,858
The Bank of Nova Scotia	Canada	233,281	235,238
UBS AG	Switzerland	26,086,310	26,331,609
Total		376,485,111	367,756,875
Euro Bond Fund (in EUR)			
Banco Santander, S.A.	Spain	9,367,747	10,341,658
Barclays Bank Plc	United Kingdom	26,772,811	28,413,451
BNP Paribas SA	France	64,639,430	68,267,116
Citigroup Global Markets Limited	United Kingdom	6,853,654	7,100,274
Credit Suisse International	United Kingdom	1,531,538	1,603,388
Deutsche Bank AG	Germany	4,266,596	4,464,141
Goldman Sachs International	United States	19,913,436	20,818,898
HSBC Bank Plc	United Kingdom	2,738,201	2,935,599
J.P. Morgan Securities Plc	United Kingdom	33,614,820	35,893,266
Merrill Lynch International	United Kingdom	9,435,727	9,967,550
Morgan Stanley & Co. International Plc	United Kingdom	8,770,692	9,507,391
Natixis SA	France	59,804,780	64,848,583
Nomura International Plc	Japan	2,402,029	2,512,240
Societe Generale SA	France	100,484,456	105,345,584
UBS AG	Switzerland	970,228	1,019,188
Total		351,566,145	373,038,327

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Euro Corporate Bond Fund (in EUR)			
Banco Santander, S.A.	Spain	2,431,970	2,696,363
Barclays Bank Plc	United Kingdom	46,242,714	49,287,688
Barclays Capital Securities Limited	United Kingdom	12,967,118	14,349,710
BNP Paribas SA	France	28,390,377	29,935,960
Citigroup Global Markets Limited	United Kingdom	1,970,464	2,050,155
Credit Suisse International	United Kingdom	3,626,075	3,812,525
Deutsche Bank AG	Germany	2,075,816	2,181,277
Goldman Sachs International	United States	41,138,139	43,193,806
J.P. Morgan Securities Plc	United Kingdom	33,588,850	36,646,306
Morgan Stanley & Co. International Plc	United Kingdom	8,640,755	9,406,852
Nomura International Plc	Japan	2,389,585	2,560,776
RBC Europe Limited	United Kingdom	1,301,809	1,367,018
UBS AG	Switzerland	3,494,654	3,686,802
Zürcher Kantonalbank	Switzerland	14,812,918	16,508,429
Total		203,071,244	217,683,667
Euro Short Duration Bond Fund (in EUR)			
Banco Santander, S.A.	Spain	3,618,348	3,985,944
Barclays Bank Plc	United Kingdom	23,132,851	24,497,677
Barclays Capital Securities Limited	United Kingdom	28,954,891	31,836,271
BNP Paribas SA	France	237,673,393	244,623,216
Citigroup Global Markets Limited	United Kingdom	1,501,070	1,551,742
Credit Suisse International	United Kingdom	9,187,812	9,598,179
Deutsche Bank AG	Germany	10,675,921	11,146,228
Goldman Sachs International	United States	34,516,357	36,008,274
HSBC Bank Plc	United Kingdom	1,775,886	1,899,819
ING Bank NV	Netherlands	7,334,995	7,666,863
J.P. Morgan Securities Plc	United Kingdom	49,730,130	54,114,418
Merrill Lynch International	United Kingdom	10,305,395	10,862,840
Morgan Stanley & Co. International Plc	United Kingdom	26,874,158	27,860,691
Natixis SA	France	394,955,341	427,344,751
RBC Europe Limited	United Kingdom	19,946,663	20,811,205
Societe Generale SA	France	65,513,998	68,104,343
UBS AG	Switzerland	1,973,207	2,068,325
Zürcher Kantonalbank	Switzerland	42,624,287	47,030,715
Total		970,294,703	1,031,011,501
Euro-Markets Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	1,379,822	1,821,062
BNP Paribas SA	France	151,109	200,073
Credit Suisse International	United Kingdom	882,872	1,126,974
Goldman Sachs International	United States	16,785,780	21,945,248
Morgan Stanley & Co. International Plc	United Kingdom	72	92
Societe Generale SA	France	5,975,662	8,177,708
UBS AG	Switzerland	358,377	476,656
Total		25,533,694	33,747,813
European Equity Income Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	27,982,963	30,715,844
BNP Paribas SA	France	53,389,209	58,792,132
Goldman Sachs International	United States	29,216,964	31,768,832
HSBC Bank Plc	United Kingdom	10,986,542	11,769,773
J.P. Morgan Securities Plc	United Kingdom	10,781,599	11,903,931
Societe Generale SA	France	7,648,962	8,705,933
UBS AG	Switzerland	19,482,917	21,551,973
Total		159,489,156	175,208,418

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
European Focus Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	9,405,064	10,271,802
Citigroup Global Markets Limited	United Kingdom	2,961,544	3,173,165
Goldman Sachs International	United States	8,511,919	9,208,942
HSBC Bank Plc	United Kingdom	2,380,424	2,537,334
J.P. Morgan Securities Plc	United Kingdom	99,659	109,481
Morgan Stanley & Co. International Plc	United Kingdom	2,357,707	2,470,936
UBS AG	Switzerland	1,494,533	1,644,957
Total		27,210,850	29,416,617
European Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	43,904,385	47,610,051
BNP Paribas SA	France	5,066,015	5,511,301
Citigroup Global Markets Limited	United Kingdom	5,349,671	5,691,247
Credit Suisse International	United Kingdom	1,072,876	1,125,265
Goldman Sachs International	United States	1,443,723	1,550,858
HSBC Bank Plc	United Kingdom	6,305,290	6,673,200
J.P. Morgan Securities Plc	United Kingdom	7,070,287	7,711,986
Morgan Stanley & Co. International Plc	United Kingdom	12,544,313	13,053,425
Societe Generale SA	France	2,009,517	2,259,574
UBS AG	Switzerland	4,305,386	4,705,081
Total		89,071,463	95,891,988
European High Yield Bond Fund (in EUR)			
Banco Santander, S.A.	Spain	171,683	192,797
Barclays Bank Plc	United Kingdom	15,586,721	16,826,768
BNP Paribas SA	France	6,120,890	6,537,129
Citigroup Global Markets Limited	United Kingdom	630,042	663,955
Goldman Sachs International	United States	14,820,725	15,761,485
HSBC Bank Plc	United Kingdom	1,751,258	1,909,843
J.P. Morgan Securities Plc	United Kingdom	21,149,743	23,504,935
Morgan Stanley & Co. International Plc	United Kingdom	3,178,602	3,504,933
RBC Europe Limited	United Kingdom	328,793	349,703
UBS AG	Switzerland	109,543	123,894
Total		63,848,000	69,375,442
European Special Situations Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	754,433	818,399
BNP Paribas SA	France	4,542,939	4,943,998
Citigroup Global Markets Limited	United Kingdom	6,072,641	6,462,665
Credit Suisse International	United Kingdom	185,846	194,990
Goldman Sachs International	United States	59,402,636	63,833,330
HSBC Bank Plc	United Kingdom	203,847	215,818
J.P. Morgan Securities Plc	United Kingdom	30,084,062	32,826,103
Merrill Lynch International	United Kingdom	25,483,059	26,887,114
Morgan Stanley & Co. International Plc	United Kingdom	132,204	137,619
Natixis SA	France	2,390,673	2,569,363
Societe Generale SA	France	1,369,276	1,540,208
Total		130,621,616	140,429,607
European Sustainable Equity Fund (in EUR)			
Morgan Stanley & Co. International Plc	United Kingdom	227,013	236,628
Total		227,013	236,628
European Value Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	45,791,367	50,008,283
BNP Paribas SA	France	11,548,733	12,652,888
Credit Suisse International	United Kingdom	5,105,915	5,393,198
Goldman Sachs International	United States	4,457,101	4,821,789
UBS AG	Switzerland	13,945,755	15,348,455
Total		80,848,871	88,224,613

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
FinTech Fund (in USD)			
BNP Paribas SA	France	8,166,886	8,769,185
Goldman Sachs International	United States	806,280	854,848
HSBC Bank Plc	United Kingdom	2,785,713	2,909,917
J.P. Morgan Securities Plc	United Kingdom	1,229,698	1,323,863
UBS AG	Switzerland	9,737,715	10,503,335
Total		22,726,292	24,361,148
Fixed Income Global Opportunities Fund (in USD)			
Banco Santander, S.A.	Spain	153,716,099	179,346,231
Barclays Bank Plc	United Kingdom	34,685,449	38,804,357
BNP Paribas SA	France	66,020,669	75,862,554
Citigroup Global Markets Limited	United Kingdom	28,238,556	31,997,501
Credit Suisse International	United Kingdom	2,445,950	2,699,361
Deutsche Bank AG	Germany	4,794,219	5,604,097
Goldman Sachs International	United States	30,314,023	33,408,618
HSBC Bank Plc	United Kingdom	137,431,934	160,940,271
ING Bank NV	Netherlands	903,462	997,620
J.P. Morgan Securities Plc	United Kingdom	56,543,464	65,234,098
Merrill Lynch International	United Kingdom	21,137,839	23,530,599
Morgan Stanley & Co. International Plc	United Kingdom	12,261,576	14,011,251
Natixis SA	France	7,371,855	13,029,988
Nomura International Plc	Japan	20,196,539	22,283,885
RBC Europe Limited	United Kingdom	355,031	391,319
Societe Generale SA	France	267,365,345	309,585,943
The Bank of Nova Scotia	Canada	50,672,338	59,193,171
UBS AG	Switzerland	5,202,695	6,091,246
Zürcher Kantonalbank	Switzerland	291,495,236	339,621,973
Total		1,191,152,279	1,382,634,083
Future Consumer Fund (in USD)			
BNP Paribas SA	France	683,900	741,612
Total		683,900	741,612
Future Of Transport Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	18,300,712	19,934,975
BNP Paribas SA	France	4,207,691	4,598,207
Goldman Sachs International	United States	17,173,433	18,531,144
HSBC Bank Plc	United Kingdom	2,228,075	2,368,731
J.P. Morgan Securities Plc	United Kingdom	4,752,633	5,207,394
Merrill Lynch International	United Kingdom	3,382,253	3,583,456
Societe Generale SA	France	2,681,278	3,028,542
UBS AG	Switzerland	208,084	228,429
Total		52,934,159	57,480,878
Global Allocation Fund (in USD)			
Banco Santander, S.A.	Spain	17,827,703	19,721,456
Barclays Bank Plc	United Kingdom	100,433,391	147,126,376
Barclays Capital Securities Limited	United Kingdom	95,871,039	106,089,018
BNP Paribas SA	France	57,709,388	63,913,859
Citigroup Global Markets Limited	United Kingdom	10,700,130	11,616,136
Credit Suisse International	United Kingdom	15,347,382	16,145,841
Goldman Sachs International	United States	15,990,911	17,383,252
HSBC Bank Plc	United Kingdom	474,826	512,809
J.P. Morgan Securities Plc	United Kingdom	10,718,354	11,797,351
Merrill Lynch International	United Kingdom	12,846,896	13,827,047
Morgan Stanley & Co. International Plc	United Kingdom	2,672,457	2,837,793
Natixis SA	France	1,021,617	1,120,036
Nomura International Plc	Japan	718,893	770,366
Societe Generale SA	France	112,029,456	128,546,211
UBS AG	Switzerland	60,715,602	67,709,189
Zürcher Kantonalbank	Switzerland	1,197,059	1,334,024
Total		516,275,104	610,450,764

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Global Corporate Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	4,090,126	4,534,727
Credit Suisse International	United Kingdom	1,497,128	1,637,399
Deutsche Bank AG	Germany	1,548,669	1,692,777
Goldman Sachs International	United States	8,453,436	9,232,714
J.P. Morgan Securities Plc	United Kingdom	4,243,577	4,853,558
Merrill Lynch International	United Kingdom	1,434,152	1,582,679
Morgan Stanley & Co. International Plc	United Kingdom	1,231,073	1,394,105
Nomura International Plc	Japan	1,043,150	1,162,826
RBC Europe Limited	United Kingdom	528,362	577,135
Societe Generale SA	France	64,729	70,446
Zürcher Kantonalbank	Switzerland	3,008,590	3,487,764
Total		27,142,992	30,226,130
Global Dynamic Equity Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	1,744,940	1,912,917
Credit Suisse International	United Kingdom	537,754	570,183
Goldman Sachs International	United States	3,256,892	3,536,849
HSBC Bank Plc	United Kingdom	2,788,066	2,983,027
J.P. Morgan Securities Plc	United Kingdom	1,103,551	1,216,877
Merrill Lynch International	United Kingdom	55,455	59,130
Morgan Stanley & Co. International Plc	United Kingdom	138,619	145,823
Natixis SA	France	1,101,302	1,196,144
UBS AG	Switzerland	2,693,520	2,975,777
Total		13,420,099	14,596,727
Global Equity Income Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	5,823,903	6,394,303
BNP Paribas SA	France	5,285,754	5,822,144
Citigroup Global Markets Limited	United Kingdom	156,662	168,746
Goldman Sachs International	United States	18,169,808	19,761,815
Morgan Stanley & Co. International Plc	United Kingdom	13,350,341	14,065,601
Societe Generale SA	France	14,007,924	15,947,657
Total		56,794,392	62,160,266
Global Government Bond Fund (in USD)			
Banco Santander, S.A.	Spain	24,499,249	25,766,018
Barclays Bank Plc	United Kingdom	709,746	714,383
BNP Paribas SA	France	16,792,657	16,930,770
Citigroup Global Markets Limited	United Kingdom	249,136	244,786
Credit Suisse International	United Kingdom	1,733,224	1,720,929
Goldman Sachs International	United States	218,359	216,512
J.P. Morgan Securities Plc	United Kingdom	14,890,456	15,324,968
Morgan Stanley & Co. International Plc	United Kingdom	3,281,686	3,217,230
Natixis SA	France	17,108,091	21,115,962
Nomura International Plc	Japan	940,305	951,593
RBC Europe Limited	United Kingdom	1,701,117	1,686,916
Societe Generale SA	France	11,225,758	11,300,695
Total		93,349,784	99,190,762

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Global High Yield Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	31,301,310	33,429,586
BNP Paribas SA	France	3,672,225	3,879,935
Citigroup Global Markets Limited	United Kingdom	292,787	305,241
Credit Suisse International	United Kingdom	8,390,265	8,839,440
Deutsche Bank AG	Germany	183,970	193,706
Goldman Sachs International	United States	4,088,724	4,301,679
HSBC Bank Plc	United Kingdom	1,217,944	1,314,006
J.P. Morgan Securities Plc	United Kingdom	18,806,529	20,585,411
Merrill Lynch International	United Kingdom	759,593	807,482
Morgan Stanley & Co. International Plc	United Kingdom	3,317,079	3,618,444
Nomura International Plc	Japan	2,152,200	2,311,029
RBC Europe Limited	United Kingdom	1,009,165	1,061,847
UBS AG	Switzerland	240,914	269,558
Total		75,432,705	80,917,364
Global Inflation Linked Bond Fund (in USD)			
Banco Santander, S.A.	Spain	3,253,811	3,580,649
BNP Paribas SA	France	4,765,327	5,255,525
Total		8,019,138	8,836,174
Global Long-Horizon Equity Fund (in USD)			
BNP Paribas SA	France	24,743,519	26,982,375
Goldman Sachs International	United States	40,165,842	43,248,994
Merrill Lynch International	United Kingdom	1,486,207	1,571,265
UBS AG	Switzerland	7,455,703	8,167,228
Total		73,851,271	79,969,862
Global Multi-Asset Income Fund (in USD)			
Banco Santander, S.A.	Spain	564,333	615,900
Barclays Bank Plc	United Kingdom	20,631,948	23,847,726
Barclays Capital Securities Limited	United Kingdom	99,772,351	108,683,674
BNP Paribas SA	France	15,280,927	16,118,916
Citigroup Global Markets Limited	United Kingdom	19,167,599	19,829,057
Credit Suisse International	United Kingdom	13,473,012	14,048,706
Deutsche Bank AG	Germany	3,481,093	3,600,738
Goldman Sachs International	United States	31,534,028	32,858,415
HSBC Bank Plc	United Kingdom	11,282,685	11,993,946
J.P. Morgan Securities Plc	United Kingdom	63,505,361	68,909,572
Morgan Stanley & Co. International Plc	United Kingdom	3,602,313	3,844,941
Nomura International Plc	Japan	3,539,766	3,734,033
RBC Europe Limited	United Kingdom	266,917	275,903
Societe Generale SA	France	4,433,328	4,776,717
The Bank of Nova Scotia	Canada	1,146,525	1,257,373
UBS AG	Switzerland	2,914,696	3,199,718
Total		294,596,882	317,595,335
Japan Flexible Equity Fund (in JPY)			
Citigroup Global Markets Limited	United Kingdom	2,903,388,857	3,096,303,964
Goldman Sachs International	United States	317,308,417	341,686,404
HSBC Bank Plc	United Kingdom	1,655,637,338	1,756,516,530
J.P. Morgan Securities Plc	United Kingdom	1,487,487,273	1,626,448,917
Merrill Lynch International	United Kingdom	2,597,045,737	2,745,848,333
Natixis SA	France	88,783,590	95,618,611
Societe Generale SA	France	664,234,547	748,711,018
UBS AG	Switzerland	665,429,091	728,978,642
Total		10,379,314,850	11,140,112,419

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Japan Small & MidCap Opportunities Fund (in JPY)			
Barclays Capital Securities Limited	United Kingdom	1,949,895,171	2,113,605,676
Citigroup Global Markets Limited	United Kingdom	188,470,193	200,421,849
Credit Suisse AG	Switzerland	6,341,399	7,013,802
Credit Suisse International	United Kingdom	151,736,317	159,080,408
Goldman Sachs International	United States	168,766,643	181,216,064
J.P. Morgan Securities Plc	United Kingdom	901,241,756	982,635,538
Merrill Lynch International	United Kingdom	1,059,545,669	1,117,070,585
Morgan Stanley & Co. International Plc	United Kingdom	42,629,075	44,341,001
Societe Generale SA	France	149,661,042	168,215,304
UBS AG	Switzerland	551,040,935	601,950,643
Total		5,169,328,200	5,575,550,870
Latin American Fund (in USD)			
Barclays Bank Plc	United Kingdom	1,320,059	3,773,665
UBS AG	Switzerland	1,943,095	4,219,684
Total		3,263,154	7,993,349
Natural Resources Growth & Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	14,685,827	21,757,228
Goldman Sachs International	United States	25,681,862	28,410,630
HSBC Bank Plc	United Kingdom	551,502	601,094
Total		40,919,191	50,768,952
Next Generation Health Care Fund (in USD)			
Merrill Lynch International	United Kingdom	89,848	305,010
Total		89,848	305,010
Next Generation Technology Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	14,717,970	15,896,908
BNP Paribas SA	France	54,657,196	59,225,542
Citigroup Global Markets Limited	United Kingdom	8,551,693	9,061,634
Goldman Sachs International	United States	57,891,478	61,940,795
HSBC Bank Plc	United Kingdom	21,568,181	22,736,132
J.P. Morgan Securities Plc	United Kingdom	27,514,344	29,892,510
Merrill Lynch International	United Kingdom	998,989	1,049,479
Morgan Stanley & Co. International Plc	United Kingdom	18,148,338	18,809,986
Natixis SA	France	1,799,200	1,925,330
Societe Generale SA	France	28,858,353	32,320,668
The Bank of Nova Scotia	Canada	9,639,302	10,481,822
UBS AG	Switzerland	48,740,262	53,053,851
Total		293,085,306	316,394,657
Nutrition Fund (in USD)			
Citigroup Global Markets Limited	United Kingdom	1,012,278	1,097,375
Credit Suisse International	United Kingdom	583,392	623,507
Goldman Sachs International	United States	7,632,682	8,354,883
HSBC Bank Plc	United Kingdom	277,441	299,210
UBS AG	Switzerland	929,391	1,034,972
Total		10,435,184	11,409,947
Sustainable Asian Bond Fund (in USD)⁽²⁾			
Barclays Bank Plc	United Kingdom	282,693	291,632
Total		282,693	291,632
Sustainable Emerging Markets Blended Bond Fund (in USD)⁽²⁾			
J.P. Morgan Securities Plc	United Kingdom	2,528	2,910
Morgan Stanley & Co. International Plc	United Kingdom	77,943	84,993
Total		80,471	87,903

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Sustainable Emerging Markets Bond Fund (in USD)⁽²⁾			
Barclays Bank Plc	United Kingdom	30,159,820	32,564,212
BNP Paribas SA	France	7,126,317	7,612,085
Goldman Sachs International	United States	366,895	390,243
J.P. Morgan Securities Plc	United Kingdom	6,872,421	7,574,695
Total		44,525,453	48,141,235
Sustainable Emerging Markets Corporate Bond Fund (in USD)⁽²⁾			
BNP Paribas SA	France	272,174	272,613
Goldman Sachs International	United States	2,484,748	2,478,201
J.P. Morgan Securities Plc	United Kingdom	3,769,535	3,804,852
Morgan Stanley & Co. International Plc	United Kingdom	1,724,170	1,782,994
Total		8,250,627	8,338,660
Sustainable Emerging Markets Local Currency Bond Fund (in USD)⁽²⁾			
J.P. Morgan Securities Plc	United Kingdom	1,721,302	2,439,132
Morgan Stanley & Co. International Plc	United Kingdom	337,732	467,828
Total		2,059,034	2,906,960
Sustainable Energy Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	29,555,056	32,359,339
BNP Paribas SA	France	84,468,002	92,780,572
Credit Suisse International	United Kingdom	479,728	508,016
Goldman Sachs International	United States	36,118,860	39,174,124
HSBC Bank Plc	United Kingdom	9,261,557	9,896,695
J.P. Morgan Securities Plc	United Kingdom	2,628,022	2,894,245
Merrill Lynch International	United Kingdom	7,467,494	7,952,267
Morgan Stanley & Co. International Plc	United Kingdom	122,771,228	128,988,604
Natixis SA	France	329,422	357,340
Societe Generale SA	France	18,762,635	21,301,285
The Bank of Nova Scotia	Canada	1,629,021	1,795,647
UBS AG	Switzerland	30,109,359	33,222,605
Total		343,580,384	371,230,739
Sustainable Fixed Income Global Opportunities Fund (in EUR)⁽²⁾			
BNP Paribas SA	France	1,826,509	2,751,462
Citigroup Global Markets Limited	United Kingdom	662,945	987,450
Goldman Sachs International	United States	399,475	610,606
HSBC Bank Plc	United Kingdom	161,779	248,252
J.P. Morgan Securities Plc	United Kingdom	1,096,971	1,704,981
Morgan Stanley & Co. International Plc	United Kingdom	112,720	174,352
Total		4,260,399	6,477,103
Sustainable Global Bond Income Fund (in USD)⁽²⁾			
Barclays Bank Plc	United Kingdom	152,936	161,271
BNP Paribas SA	France	175,799	183,395
J.P. Morgan Securities Plc	United Kingdom	153,533	174,545
Total		482,268	519,211
Swiss Small & MidCap Oppertunities Fund (in CHF)⁽³⁾			
BNP Paribas SA	France	4,646,454	5,024,381
Citigroup Global Markets Limited	United Kingdom	8,160,401	8,629,094
Credit Suisse International	United Kingdom	310,822	324,034
HSBC Bank Plc	United Kingdom	11,074,073	11,649,564
J.P. Morgan Securities Plc	United Kingdom	29,188,295	31,645,443
Morgan Stanley & Co. International Plc	United Kingdom	28,125,467	29,090,462
The Bank of Nova Scotia	Canada	3,518,096	3,817,668
UBS AG	Switzerland	4,653,184	5,054,503
Total		89,676,792	95,235,149

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Systematic Global Equity High Income Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	48,061,129	52,554,375
BNP Paribas SA	France	47,301,908	51,890,816
Citigroup Global Markets Limited	United Kingdom	20,588,169	22,086,265
Credit Suisse International	United Kingdom	2,337,325	2,472,000
Goldman Sachs International	United States	40,418,282	43,781,449
HSBC Bank Plc	United Kingdom	10,570,264	11,280,781
J.P. Morgan Securities Plc	United Kingdom	23,048,299	25,350,838
Macquarie Bank Limited	Australia	1,126,099	1,323,103
Merrill Lynch International	United Kingdom	37,654,413	40,047,831
Morgan Stanley & Co. International Plc	United Kingdom	18,231,668	19,130,582
Natixis SA	France	2,784,488	3,016,625
Societe Generale SA	France	17,929,039	20,328,998
The Bank of Nova Scotia	Canada	9,833,430	10,825,461
UBS AG	Switzerland	10,957,148	12,074,713
Total		290,841,661	316,163,837
Systematic Global SmallCap Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	3,677,231	4,101,320
BNP Paribas SA	France	454,553	508,609
Citigroup Global Markets Limited	United Kingdom	1,047,054	1,145,675
Credit Suisse International	United Kingdom	438,877	473,435
Goldman Sachs International	United States	2,533,617	2,799,246
HSBC Bank Plc	United Kingdom	1,907,363	2,076,224
J.P. Morgan Securities Plc	United Kingdom	5,220,411	5,856,604
Macquarie Bank Limited	Australia	647,882	776,428
Merrill Lynch International	United Kingdom	3,912,598	4,244,398
Morgan Stanley & Co. International Plc	United Kingdom	4,246,569	4,544,936
Societe Generale SA	France	803,420	929,159
The Bank of Nova Scotia	Canada	646,977	726,470
UBS AG	Switzerland	9,990,556	11,216,768
Total		35,527,108	39,399,272
Systematic Multi Allocation Credit Fund (in USD)			
BNP Paribas SA	France	2,765,919	3,050,673
Total		2,765,919	3,050,673
United Kingdom Fund (in GBP)			
Barclays Capital Securities Limited	United Kingdom	1,072,909	1,304,147
BNP Paribas SA	France	280,807	342,428
Credit Suisse International	United Kingdom	189,482	222,765
Goldman Sachs International	United States	1,619,062	1,949,507
J.P. Morgan Securities Plc	United Kingdom	672,512	822,248
Societe Generale SA	France	750,261	945,628
UBS AG	Switzerland	4,236,825	5,190,017
Total		8,821,858	10,776,740
US Basic Value Fund (in USD)			
BNP Paribas SA	France	11,161,904	12,224,609
Citigroup Global Markets Limited	United Kingdom	2,889,141	3,094,269
Credit Suisse International	United Kingdom	4,963,246	5,240,588
Goldman Sachs International	United States	7,131,452	7,712,143
J.P. Morgan Securities Plc	United Kingdom	3,514,258	3,858,974
Merrill Lynch International	United Kingdom	8,475,874	8,999,792
UBS AG	Switzerland	24,597,905	27,062,143
Total		62,733,780	68,192,518

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
US Dollar Bond Fund (in USD)			
BNP Paribas SA	France	2,523,166	2,605,379
Goldman Sachs International	United States	128,104	126,832
ING Bank NV	Netherlands	444,249	482,872
J.P. Morgan Securities Plc	United Kingdom	150,614	163,196
Morgan Stanley & Co. International Plc	United Kingdom	39,334	40,379
Natixis SA	France	1,093,544	1,736,417
Nomura International Plc	Japan	583,691	589,822
RBC Europe Limited	United Kingdom	438,924	434,614
Societe Generale SA	France	3,766,347	3,918,240
Total		9,167,973	10,097,751
US Dollar High Yield Bond Fund (in USD)			
Banco Santander, S.A.	Spain	863,747	933,446
Barclays Bank Plc	United Kingdom	8,239,471	8,560,059
Barclays Capital Securities Limited	United Kingdom	12,229,096	13,190,955
BNP Paribas SA	France	27,242,100	27,999,136
Citigroup Global Markets Limited	United Kingdom	414,893	420,762
Credit Suisse International	United Kingdom	6,598,882	6,762,830
Goldman Sachs International	United States	9,853,116	10,083,997
J.P. Morgan Securities Plc	United Kingdom	8,724,323	9,116,146
Merrill Lynch International	United Kingdom	1,827,423	1,889,730
Morgan Stanley & Co. International Plc	United Kingdom	10,853,259	11,516,884
Nomura International Plc	Japan	3,655,416	3,818,286
Societe Generale SA	France	85,258	86,948
The Bank of Nova Scotia	Canada	254,885	369,569
UBS AG	Switzerland	2,050,370	2,231,671
Zürcher Kantonalbank	Switzerland	1,210,042	1,314,461
Total		94,102,281	98,294,880
US Dollar Short Duration Bond Fund (in USD)			
Banco Santander, S.A.	Spain	54,829,387	94,474,324
Barclays Bank Plc	United Kingdom	2,711,188	4,479,363
BNP Paribas SA	France	1,099,776	1,797,579
Citigroup Global Markets Limited	United Kingdom	784,360	1,265,013
Credit Suisse International	United Kingdom	198,813	324,027
Goldman Sachs International	United States	1,793,861	2,919,625
J.P. Morgan Securities Plc	United Kingdom	5,311,340	8,887,877
Morgan Stanley & Co. International Plc	United Kingdom	464,143	783,260
Natixis SA	France	50,867,386	132,779,240
Nomura International Plc	Japan	1,290,787	2,144,202
Societe Generale SA	France	460,446	746,758
Total		119,811,487	250,601,268
US Flexible Equity Fund (in USD)			
HSBC Bank Plc	United Kingdom	7,532,475	8,024,492
The Bank of Nova Scotia	Canada	4,663,980	5,125,364
UBS AG	Switzerland	12,894,461	14,184,337
Total		25,090,916	27,334,193
US Growth Fund (in USD)			
BNP Paribas SA	France	3,877,420	4,233,988
The Bank of Nova Scotia	Canada	15,169,226	16,622,632
UBS AG	Switzerland	2,635,606	2,891,044
Total		21,682,252	23,747,664

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
US Mid-Cap Value Fund (in USD)⁽²⁾			
Barclays Capital Securities Limited	United Kingdom	1,575,601	1,746,273
Citigroup Global Markets Limited	United Kingdom	78,855	85,740
Goldman Sachs International	United States	3,580,575	3,931,118
HSBC Bank Plc	United Kingdom	938,885	1,015,586
J.P. Morgan Securities Plc	United Kingdom	462,592	515,707
Merrill Lynch International	United Kingdom	6,485,897	6,991,723
Morgan Stanley & Co. International Plc	United Kingdom	292,440	311,021
The Bank of Nova Scotia	Canada	562,995	628,199
UBS AG	Switzerland	10,838,602	12,106,079
Total		24,816,442	27,331,446
US Sustainable Equity Fund (in USD)			
BNP Paribas SA	France	86,434	94,816
Morgan Stanley & Co. International Plc	United Kingdom	156,713	164,434
Total		243,147	259,250
World Bond Fund (in USD)			
Banco Santander, S.A.	Spain	2,114,928	2,464,813
Barclays Bank Plc	United Kingdom	2,645,997	2,957,531
BNP Paribas SA	France	7,541,622	8,356,901
Citigroup Global Markets Limited	United Kingdom	506,701	552,859
Deutsche Bank AG	Germany	501,025	552,110
Goldman Sachs International	United States	2,318,497	2,552,866
HSBC Bank Plc	United Kingdom	10,411,531	12,269,517
J.P. Morgan Securities Plc	United Kingdom	12,303,070	14,291,801
Merrill Lynch International	United Kingdom	353,661	393,469
Morgan Stanley & Co. International Plc	United Kingdom	382,939	437,186
Natixis SA	France	11,863,235	13,548,074
Nomura International Plc	Japan	6,569,201	7,382,554
RBC Europe Limited	United Kingdom	283,537	312,235
Societe Generale SA	France	58,715,021	64,421,890
Zürcher Kantonalbank	Switzerland	4,194,248	4,886,542
Total		120,705,213	135,380,348
World Energy Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	15,387,038	17,141,262
Goldman Sachs International	United States	392,755,293	433,418,268
J.P. Morgan Securities Plc	United Kingdom	20,915,445	23,436,533
Societe Generale SA	France	59,039,917	68,198,931
Total		488,097,693	542,194,994
World Financials Fund (in USD)			
BNP Paribas SA	France	483,753	524,778
Goldman Sachs International	United States	12,495,392	13,384,484
HSBC Bank Plc	United Kingdom	3,082,260	3,252,836
J.P. Morgan Securities Plc	United Kingdom	4,934,200	5,366,726
Morgan Stanley & Co. International Plc	United Kingdom	3,443,922	3,573,508
UBS AG	Switzerland	18,758,273	20,441,404
Total		43,197,800	46,543,736
World Gold Fund (in USD)			
BNP Paribas SA	France	44,567,267	50,009,141
Goldman Sachs International	United States	137,230,640	152,049,474
Morgan Stanley & Co. International Plc	United Kingdom	1,541,919	1,654,951
Societe Generale SA	France	28,668,087	33,249,048
UBS AG	Switzerland	579,916	653,681
Total		212,587,829	237,616,295

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
World Healthscience Fund (in USD)			
BNP Paribas SA	France	63,829,762	69,457,765
Citigroup Global Markets Limited	United Kingdom	14,856,883	15,809,496
HSBC Bank Plc	United Kingdom	42,633,306	45,132,352
J.P. Morgan Securities Plc	United Kingdom	13,112,962	14,306,714
Merrill Lynch International	United Kingdom	12,662,802	13,359,146
Morgan Stanley & Co. International Plc	United Kingdom	20,022,261	20,840,139
Natixis SA	France	3,276,047	3,520,560
Societe Generale SA	France	1,990,198	2,238,417
The Bank of Nova Scotia	Canada	12,434,923	13,579,076
UBS AG	Switzerland	38,674,470	42,275,554
Total		223,493,614	240,519,219
World Mining Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	15,140,351	16,828,064
BNP Paribas SA	France	159,275,416	177,600,386
Credit Suisse AG	Switzerland	62,992	71,440
Credit Suisse International	United Kingdom	3,409,755	3,665,523
Goldman Sachs International	United States	42,474,354	46,765,155
HSBC Bank Plc	United Kingdom	13,030,590	14,135,156
J.P. Morgan Securities Plc	United Kingdom	1,808,962	2,022,395
Merrill Lynch International	United Kingdom	44,048,295	47,618,485
Natixis SA	France	39,338,652	43,319,028
Societe Generale SA	France	89,480,286	103,126,347
The Bank of Nova Scotia	Canada	1,154,691	1,292,083
Total		409,224,344	456,444,062
World Real Estate Securities Fund (in USD)			
Deutsche Bank AG	Germany	40	48
Goldman Sachs International	United States	2,043,792	2,226,509
HSBC Bank Plc	United Kingdom	31,402	33,704
J.P. Morgan Securities Plc	United Kingdom	3,535,168	3,910,560
Societe Generale SA	France	3,277,704	3,737,698
UBS AG	Switzerland	1,613,355	1,788,070
Total		10,501,461	11,696,589
World Technology Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	4,724,523	5,130,110
BNP Paribas SA	France	83,977,040	91,480,022
Goldman Sachs International	United States	49,300,859	53,029,877
HSBC Bank Plc	United Kingdom	1,647,006	1,745,429
J.P. Morgan Securities Plc	United Kingdom	15,238,701	16,643,902
Merrill Lynch International	United Kingdom	606,515	640,558
Morgan Stanley & Co. International Plc	United Kingdom	23,635,166	24,627,156
Natixis SA	France	50,163	53,965
Societe Generale SA	France	169,247	190,561
The Bank of Nova Scotia	Canada	193,950,918	212,024,991
UBS AG	Switzerland	10,261,580	11,229,161
Total		383,561,718	416,795,732

Total Return Swaps ("TRS") (including CFDs)

All TRS (including CFDs) are entered into by the Funds under an International Swaps and Derivatives Associations, Inc. Master Agreement ("ISDA Master Agreement") or similar agreement. An ISDA Master Agreement is a bilateral agreement between the Funds and a counterparty that governs OTC FDIs (including TRS and CFDs) entered into by the parties. The parties' exposures under the ISDA Master Agreement are netted and collateralised together, therefore any collateral disclosures provided are in respect of all OTC FDIs entered into by the Funds under the ISDA Master Agreement, not just TRS and CFDs.

Appendix IV – Supplementary Information (Unaudited) continued

All collateral received/posted by the Funds under the ISDA Master Agreement is transferred bilaterally under a title transfer arrangement.

The following table details the value of TRS (including CFDs) as a proportion of the Fund's NAV, as at 31 August 2022 and the income/returns earned for the year ended 31 August 2022. The value of TRS (including CFDs) is based on the underlying exposure value on a gross absolute basis.

Fund	Currency	% of NAVs	Total returns earned
Asia Pacific Equity Income Fund	USD	-	(14,011)
Asian Dragon Fund	USD	0.32	(440,148)
Asian Growth Leaders Fund	USD	0.27	(1,128,818)
Asian Multi-Asset Income Fund	USD	-	(1,051)
Asian Sustainable Equity Fund ⁽¹⁾	USD	0.45	1,097
China Flexible Equity Fund	USD	-	(229,523)
China Fund	USD	7.75	(38,365,791)
Dynamic High Income Fund	USD	0.06	(2,640,349)
Emerging Markets Equity Income Fund	USD	2.56	(9,731,739)
Emerging Markets Fund	USD	2.36	4,346,914
Emerging Markets Sustainable Equity Fund	USD	-	46,127
ESG Multi-Asset Fund	EUR	3.23	42,018,373
Fixed Income Global Opportunities Fund	USD	5.31	2,760,502
Global Allocation Fund	USD	6.67	49,228,361
Global Corporate Bond Fund	USD	-	2,152,794
Global Dynamic Equity Fund	USD	0.28	(119,369)
Global High Yield Bond Fund	USD	1.30	48,463
Global Multi-Asset Income Fund	USD	0.12	(7,783,764)
Sustainable Fixed Income Global Opportunities Fund ⁽²⁾	EUR	5.15	734,737
Sustainable Global Bond Income Fund ⁽²⁾	USD	9.27	(245,159)
US Dollar Bond Fund	USD	-	66,579
US Dollar High Yield Bond Fund	USD	4.15	(1,175,885)
World Bond Fund	USD	6.60	(695,958)
World Real Estate Securities Fund	USD	0.97	(286,970)

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

The total returns earned from TRS (including CFDs) is presented on a total return basis, including related interest and dividend income or expense and net gains/losses from fair value price movements. All returns and costs from TRS (including CFDs) will accrue to the Funds and are not subject to any returns or costs sharing arrangements with the Fund's Management Company or any other third parties.

The following table details the underlying exposure value for TRS (including CFDs), analysed by counterparty as at 31 August 2022.

Counterparty	Counterparty's country of establishment	Underlying exposure
Asian Dragon Fund (in USD)		
J.P. Morgan Securities Plc	United Kingdom	2,769,044
Total		2,769,044
Asian Growth Leaders Fund (in USD)		
HSBC Bank Plc	United Kingdom	2,306,729
Total		2,306,729
Asian Sustainable Equity Fund (in USD)⁽¹⁾		
J.P. Morgan Securities Plc	United Kingdom	20,762
Total		20,762

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Underlying exposure
China Fund (in USD)		
HSBC Bank Plc	United Kingdom	89,423,044
Total		89,423,044
Dynamic High Income Fund (in USD)		
HSBC Bank Plc	United Kingdom	1,942,231
J.P. Morgan Securities Plc	United Kingdom	652
Total		1,942,883
Emerging Markets Equity Income Fund (in USD)		
HSBC Bank Plc	United Kingdom	4,689,083
J.P. Morgan Securities Plc	United Kingdom	3,351,963
Total		8,041,046
Emerging Markets Fund (in USD)		
HSBC Bank Plc	United Kingdom	20,334,243
J.P. Morgan Securities Plc	United Kingdom	32,658,915
Total		52,993,158
ESG Multi-Asset Fund (in EUR)		
BNP Paribas SA	France	38,667,561
Citibank NA	United States	122,639,181
Goldman Sachs International	United States	56,057,612
Total		217,364,354
Fixed Income Global Opportunities Fund (in USD)		
Bank of America	United States	3,224,513
Barclays Capital Securities Limited	United Kingdom	36,346,748
BNP Paribas SA	France	98,756,506
Citibank NA	United States	1,986,167
Goldman Sachs International	United States	124,919,651
J.P. Morgan Securities Plc	United Kingdom	81,707,428
Morgan Stanley & Co. International Plc	United Kingdom	134,461,322
Total		481,402,335
Global Allocation Fund (in USD)		
Barclays Capital Securities Limited	United Kingdom	65,823,077
BNP Paribas SA	France	205,363,057
Citibank NA	United States	53,348,137
Goldman Sachs International	United States	195,065,637
J.P. Morgan Securities Plc	United Kingdom	256,151,601
Morgan Stanley & Co. International Plc	United Kingdom	230,677,255
Total		1,006,428,764
Global Dynamic Equity Fund (in USD)		
BNP Paribas SA	France	250,591
J.P. Morgan Securities Plc	United Kingdom	1,017,078
Total		1,267,669
Global High Yield Bond Fund (in USD)		
J.P. Morgan Securities Plc	United Kingdom	8,399,029
Morgan Stanley & Co. International Plc	United Kingdom	13,711,995
Total		22,111,024
Global Multi-Asset Income Fund (in USD)		
HSBC Bank Plc	United Kingdom	3,369,076
J.P. Morgan Securities Plc	United Kingdom	2,952,137
Total		6,321,213

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Underlying exposure
Sustainable Fixed Income Global Opportunities Fund (in EUR)⁽²⁾		
Bank of America	United States	226,764
Barclays Capital Securities Limited	United Kingdom	1,578,822
BNP Paribas SA	France	6,027,204
Citibank NA	United States	94,993
Goldman Sachs International	United States	8,097,789
J.P. Morgan Securities Plc	United Kingdom	5,641,850
Morgan Stanley & Co. International Plc	United Kingdom	7,662,011
Total		29,329,433
Sustainable Global Bond Income Fund (in USD)⁽²⁾		
Barclays Capital Securities Limited	United Kingdom	307,617
BNP Paribas SA	France	5,030,592
J.P. Morgan Securities Plc	United Kingdom	2,264,087
Morgan Stanley & Co. International Plc	United Kingdom	3,535,939
Total		11,138,235
US Dollar High Yield Bond Fund (in USD)		
BNP Paribas SA	France	7,089,755
J.P. Morgan Securities Plc	United Kingdom	26,815,702
Morgan Stanley & Co. International Plc	United Kingdom	63,973,703
Total		97,879,160
World Bond Fund (in USD)		
Barclays Capital Securities Limited	United Kingdom	72,094,640
BNP Paribas SA	France	2,359,830
Total		74,454,470
World Real Estate Securities Fund (in USD)		
Morgan Stanley & Co. International Plc	United Kingdom	1,412,541
Total		1,412,541

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

The following table provides an analysis of the maturity tenor of TRS (including CFDs) as at 31 August 2022.

	Maturity Tenor						Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days			
Asian Dragon Fund (in USD)								
TRS (including CFDs)	-	-	-	-	-	-	2,769,044	2,769,044
Asian Growth Leaders Fund (in USD)								
TRS (including CFDs)	-	-	-	-	-	-	2,306,729	2,306,729
Asian Sustainable Equity Fund (in USD) ⁽¹⁾								
TRS (including CFDs)	-	-	-	-	-	-	20,762	20,762
China Fund (in USD)								
TRS (including CFDs)	-	-	-	-	-	-	89,423,044	89,423,044
Dynamic High Income Fund (in USD)								
TRS (including CFDs)	-	-	-	-	-	-	1,942,883	1,942,883
Emerging Markets Equity Income Fund (in USD)								
TRS (including CFDs)	-	-	-	-	-	-	8,041,046	8,041,046
Emerging Markets Fund (in USD)								
TRS (including CFDs)	-	-	-	-	-	-	52,993,158	52,993,158
ESG Multi-Asset Fund (in EUR)								
TRS (including CFDs)	-	50,319,797	-	167,044,557	-	-	-	217,364,354
Fixed Income Global Opportunities Fund (in USD)								
TRS (including CFDs)	3,429,499	399,258,272	48,761,947	26,728,104	-	-	3,224,513	481,402,335
Global Allocation Fund (in USD)								
TRS (including CFDs)	5,466,228	754,426,740	84,792,864	47,916	-	-	161,695,016	1,006,428,764

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

	Maturity Tenor						Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	
Global Dynamic Equity Fund (in USD)							
TRS (including CFDs)	250,591	-	-	-	-	1,017,078	1,267,669
Global High Yield Bond Fund (in USD)							
TRS (including CFDs)	-	6,178,693	-	15,932,331	-	-	22,111,024
Global Multi-Asset Income Fund (in USD)							
TRS (including CFDs)	-	-	-	-	-	6,321,213	6,321,213
Sustainable Fixed Income Global Opportunities Fund (in EUR)⁽²⁾							
TRS (including CFDs)	369,541	23,650,443	3,030,801	2,051,884	-	226,764	29,329,433
Sustainable Global Bond Income Fund (in USD)⁽²⁾							
TRS (including CFDs)	-	11,138,235	-	-	-	-	11,138,235
US Dollar High Yield Bond Fund (in USD)							
TRS (including CFDs)	-	22,407,164	-	75,471,996	-	-	97,879,160
World Bond Fund (in USD)							
TRS (including CFDs)	-	74,454,470	-	-	-	-	74,454,470
World Real Estate Securities Fund (in USD)							
TRS (including CFDs)	-	-	-	-	-	1,412,541	1,412,541

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

The above maturity tenor analysis has been based on the respective transaction contractual maturity date. Open transactions are those transactions that are callable or terminable daily and included contracts for difference.

Analysis of collateral currency

The Funds engage in activities which may require collateral to be provided to a counterparty ("collateral posted") or may hold collateral received ("collateral received") from a counterparty.

The following table provides an analysis by currency of the cash and underlying non-cash collateral received/posted by way of title transfer collateral arrangement by the Funds, in respect of securities lending transactions and OTC FDIs (including TRS and CFDs), as at 31 August 2022.

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Asia Pacific Equity Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	12,590	-
CAD	-	-	241,606	-
CHF	-	-	62,922	-
DKK	-	-	20,967	-
EUR	-	-	960,864	-
GBP	-	-	513,005	-
JPY	-	-	666,799	-
NOK	-	-	2,979	-
SEK	-	-	38,784	-
USD	-	-	2,298,266	-
Total	-	-	4,818,782	-
Asian Dragon Fund (in USD)				
Securities lending transactions				
CAD	-	-	121,573	-
CHF	-	-	286,340	-
DKK	-	-	25,780	-
EUR	-	-	6,787,010	-
GBP	-	-	902,174	-
JPY	-	-	943,529	-
NOK	-	-	26,549	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	31,634	-
USD	-	-	4,655,408	-
Total	-	-	13,779,997	-
Asian Growth Leaders Fund (in USD)				
Securities lending transactions				
CAD	-	-	915,836	-
EUR	-	-	3,076,584	-
GBP	-	-	242,779	-
JPY	-	-	1,782,571	-
USD	-	-	7,471,626	-
Total Securities lending transactions	-	-	13,489,396	-
OTC FDIs				
USD	280,000	-	-	-
Total OTC FDIs	280,000	-	-	-
Total	280,000	-	13,489,396	-
Asian High Yield Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	3,306,688	-
CHF	-	-	64,410	-
DKK	-	-	25,753,765	-
EUR	-	-	146,202,088	-
GBP	-	-	10,124,044	-
JPY	-	-	13,052,923	-
NOK	-	-	3,398,614	-
SEK	-	-	2,306,289	-
USD	-	-	37,220,752	-
Total	-	-	241,429,573	-
Asian Multi-Asset Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,693	-
CAD	-	-	16,503	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
CHF	-	-	3,377	-
DKK	-	-	174,101	-
EUR	-	-	374,789	-
GBP	-	-	123,897	-
JPY	-	-	447,747	-
NOK	-	-	47,133	-
SEK	-	-	10,606	-
USD	-	-	690,656	-
Total	-	-	1,890,502	-
Asian Tiger Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	10,118,033	-
CHF	-	-	7,954,121	-
DKK	-	-	46,990,050	-
EUR	-	-	263,216,594	-
GBP	-	-	22,899,110	-
JPY	-	-	25,836,912	-
NOK	-	-	5,845,136	-
SEK	-	-	3,071,282	-
USD	-	-	94,968,493	-
Total	-	-	480,899,731	-
China Bond Fund (in CNH)				
Securities lending transactions				
CAD	-	-	30,111,779	-
CHF	-	-	432,789	-
DKK	-	-	116,446,758	-
EUR	-	-	816,004,632	-
GBP	-	-	47,646,260	-
JPY	-	-	79,331,320	-
NOK	-	-	9,498,738	-
SEK	-	-	9,373,134	-
USD	-	-	244,203,096	-
Total	-	-	1,353,048,506	-
China Flexible Equity Fund (in USD)				
Securities lending transactions				
CAD	-	-	34,391	-
CHF	-	-	3,185	-
DKK	-	-	6,451	-
EUR	-	-	52,466	-
GBP	-	-	62,379	-
JPY	-	-	61,611	-
NOK	-	-	1,170	-
SEK	-	-	9,411	-
USD	-	-	201,745	-
Total	-	-	432,809	-
China Fund (in USD)				
Securities lending transactions				
AUD	-	-	4,432	-
CAD	-	-	533,702	-
CHF	-	-	2,947,515	-
DKK	-	-	133,109	-
EUR	-	-	8,757,488	-
GBP	-	-	1,750,573	-
JPY	-	-	10,475,594	-
NOK	-	-	376,052	-
SEK	-	-	195,639	-
USD	-	-	31,992,954	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Total Securities lending transactions				
	-	-	57,167,058	-
OTC FDIs				
USD	14,710,000	-	-	-
Total OTC FDIs	14,710,000	-	-	-
Total	14,710,000	-	57,167,058	-
Circular Economy Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,653,244	-
CAD	-	-	2,542,260	-
CHF	-	-	6,680,853	-
DKK	-	-	81,187	-
EUR	-	-	14,247,847	-
GBP	-	-	10,895,129	-
JPY	-	-	57,964,819	-
NOK	-	-	863,645	-
SEK	-	-	1,444,417	-
USD	-	-	116,005,691	-
Total	-	-	212,379,092	-
Climate Action Equity Fund (in USD)⁽¹⁾				
Securities lending transactions				
AUD	-	-	-	-
CAD	-	-	111	-
CHF	-	-	3,738	-
DKK	-	-	63	-
EUR	-	-	459	-
GBP	-	-	507	-
JPY	-	-	10,819	-
NOK	-	-	359	-
SEK	-	-	35	-
USD	-	-	20,592	-
Total	-	-	36,683	-
Climate Action Multi-Asset Fund (in EUR)⁽¹⁾				
Securities lending transactions				
AUD	-	-	3,026	-
CAD	-	-	1,026	-
CHF	-	-	25,431	-
DKK	-	-	425	-
EUR	-	-	8,481	-
GBP	-	-	17,202	-
JPY	-	-	300,539	-
NOK	-	-	2,433	-
SEK	-	-	291	-
USD	-	-	202,704	-
Total	-	-	561,558	-
Continental European Flexible Fund (in EUR)				
Securities lending transactions				
AUD	-	-	2,948,083	-
CAD	-	-	17,707,016	-
CHF	-	-	5,080,483	-
DKK	-	-	40,051	-
EUR	-	-	91,544,687	-
GBP	-	-	58,921,159	-
JPY	-	-	100,387,558	-
NOK	-	-	1,153,186	-
SEK	-	-	2,604,417	-
USD	-	-	279,340,019	-

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Total	-	-	559,726,659	-
Dynamic High Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,768,081	-
CAD	-	-	5,257,663	-
CHF	-	-	4,314,082	-
DKK	-	-	5,689,491	-
EUR	-	-	74,402,367	-
GBP	-	-	20,338,977	-
JPY	-	-	37,601,360	-
NOK	-	-	2,060,101	-
SEK	-	-	3,110,872	-
USD	-	-	74,561,797	-
Total Securities lending transactions	-	-	229,104,791	-
OTC FDIs				
USD	-	(2,640,000)	-	-
Total OTC FDIs	-	(2,640,000)	-	-
Total	-	(2,640,000)	229,104,791	-
Emerging Europe Fund (in EUR)⁽⁴⁾				
Securities lending transactions				
AUD	-	-	40,528	-
CAD	-	-	474,210	-
CHF	-	-	133,603	-
DKK	-	-	1,475	-
EUR	-	-	4,564,257	-
GBP	-	-	1,103,070	-
JPY	-	-	1,718,339	-
NOK	-	-	22,431	-
SEK	-	-	41,787	-
USD	-	-	6,561,550	-
Total	-	-	14,661,250	-
Emerging Markets Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	288,342	-
CHF	-	-	274,047	-
DKK	-	-	16,512,293	-
EUR	-	-	69,527,301	-
GBP	-	-	8,154,186	-
JPY	-	-	4,640,349	-
NOK	-	-	1,663,429	-
SEK	-	-	1,499,461	-
USD	-	-	20,675,233	-
Total	-	-	123,234,641	-
Emerging Markets Corporate Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	1,059,703	-
CHF	-	-	17,450	-
DKK	-	-	13,636,842	-
EUR	-	-	58,764,122	-
GBP	-	-	2,772,515	-
JPY	-	-	7,209,117	-
NOK	-	-	1,859,852	-
SEK	-	-	969,687	-
USD	-	-	18,400,064	-
Total	-	-	104,689,352	-

⁽⁴⁾ Fund suspended, see Note 1, for further details.

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Emerging Markets Equity Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	5,889	-
CAD	-	-	247,100	-
CHF	-	-	17,181	-
DKK	-	-	23,081	-
EUR	-	-	732,607	-
GBP	-	-	579,724	-
JPY	-	-	950,985	-
NOK	-	-	21,781	-
SEK	-	-	43,261	-
USD	-	-	3,311,119	-
Total Securities lending transactions	-	-	5,932,728	-
OTC FDIs				
USD	360,000	(720,000)	-	-
Total OTC FDIs	360,000	(720,000)	-	-
Total	360,000	(720,000)	5,932,729	-
Emerging Markets Fund (in USD)				
Securities lending transactions				
AUD	-	-	6,332	-
CAD	-	-	497,232	-
CHF	-	-	387,100	-
DKK	-	-	6,452	-
EUR	-	-	8,127,733	-
GBP	-	-	1,161,637	-
JPY	-	-	2,286,935	-
NOK	-	-	36,966	-
SEK	-	-	4,956	-
USD	-	-	9,796,739	-
Total Securities lending transactions	-	-	22,312,082	-
OTC FDIs				
USD	2,893,000	-	-	-
Total OTC FDIs	2,893,000	-	-	-
Total	2,893,000	-	22,312,082	-
Emerging Markets Impact Bond Fund (in USD)				
Securities lending transactions				
DKK	-	-	97,864	-
EUR	-	-	4,880,524	-
GBP	-	-	508,607	-
NOK	-	-	2,804	-
SEK	-	-	129,349	-
USD	-	-	841,600	-
Total	-	-	6,460,748	-
Emerging Markets Local Currency Bond Fund (in USD)				
Securities lending transactions				
DKK	-	-	2,311,114	-
EUR	-	-	5,359,714	-
GBP	-	-	496,556	-
NOK	-	-	277,709	-
SEK	-	-	181,950	-
USD	-	-	1,534,078	-
Total	-	-	10,161,121	-
ESG Global Conservative Income Fund (in EUR)				
Securities lending transactions				
CAD	-	-	479,204	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
CHF	-	-	1,611	-
DKK	-	-	2,771,008	-
EUR	-	-	10,644,338	-
GBP	-	-	1,132,800	-
JPY	-	-	1,030,670	-
NOK	-	-	431,754	-
SEK	-	-	274,596	-
USD	-	-	4,471,203	-
Total	-	-	21,237,184	-
ESG Global Multi-Asset Income Fund (in USD)⁽¹⁾				
Securities lending transactions				
AUD	-	-	8,546	-
EUR	-	-	6	-
GBP	-	-	1	-
JPY	-	-	667,813	-
USD	-	-	15,187	-
Total	-	-	691,553	-
ESG Multi-Asset Fund (in EUR)				
Securities lending transactions				
AUD	-	-	544,224	-
CAD	-	-	2,450,530	-
CHF	-	-	4,504,380	-
DKK	-	-	1,503,277	-
EUR	-	-	126,315,999	-
GBP	-	-	25,390,922	-
JPY	-	-	76,970,377	-
NOK	-	-	575,924	-
SEK	-	-	2,386,020	-
USD	-	-	127,115,222	-
Total Securities lending transactions	-	-	367,756,875	-
OTC FDIs				
EUR	15,500,000	(320,000)	-	372,462
USD	-	(290,072)	-	-
Total OTC FDIs	15,500,000	(610,072)	-	372,462
Total	15,500,000	(610,072)	367,756,874	372,462
Euro Bond Fund (in EUR)				
Securities lending transactions				
AUD	-	-	1,975,794	-
CAD	-	-	6,774,784	-
CHF	-	-	553,788	-
DKK	-	-	34,844,000	-
EUR	-	-	180,098,404	-
GBP	-	-	17,665,698	-
JPY	-	-	53,221,868	-
NOK	-	-	5,675,352	-
SEK	-	-	1,707,972	-
USD	-	-	70,520,667	-
Total	-	-	373,038,327	-
Euro Corporate Bond Fund (in EUR)				
Securities lending transactions				
AUD	-	-	436,063	-
CAD	-	-	6,870,271	-
CHF	-	-	2,515,328	-
DKK	-	-	27,908,342	-
EUR	-	-	100,643,693	-
GBP	-	-	15,102,417	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
JPY	-	-	11,714,290	-
NOK	-	-	4,405,303	-
SEK	-	-	2,423,908	-
USD	-	-	45,664,052	-
Total	-	-	217,683,667	-
Euro Short Duration Bond Fund (in EUR)				
Securities lending transactions				
AUD	-	-	12,700,852	-
CAD	-	-	5,807,910	-
CHF	-	-	13,205,438	-
DKK	-	-	29,254,001	-
EUR	-	-	439,333,042	-
GBP	-	-	65,714,257	-
JPY	-	-	254,564,131	-
NOK	-	-	4,078,699	-
SEK	-	-	3,162,340	-
USD	-	-	203,190,831	-
Total	-	-	1,031,011,501	-
Euro-Markets Fund (in EUR)				
Securities lending transactions				
AUD	-	-	51,303	-
CAD	-	-	2,322,581	-
CHF	-	-	199,288	-
DKK	-	-	123,449	-
EUR	-	-	6,969,562	-
GBP	-	-	2,080,445	-
JPY	-	-	4,460,895	-
NOK	-	-	4,185	-
SEK	-	-	214,358	-
USD	-	-	17,321,747	-
Total	-	-	33,747,813	-
European Equity Income Fund (in EUR)				
Securities lending transactions				
AUD	-	-	1,689,016	-
CAD	-	-	4,733,560	-
CHF	-	-	4,239,354	-
DKK	-	-	191,249	-
EUR	-	-	19,615,302	-
GBP	-	-	11,987,320	-
JPY	-	-	79,614,486	-
NOK	-	-	505,774	-
SEK	-	-	1,236,026	-
USD	-	-	51,396,331	-
Total	-	-	175,208,418	-
European Focus Fund (in EUR)				
Securities lending transactions				
AUD	-	-	317,998	-
CAD	-	-	1,213,769	-
CHF	-	-	812,246	-
DKK	-	-	2,901	-
EUR	-	-	8,482,665	-
GBP	-	-	4,145,084	-
JPY	-	-	4,371,657	-
NOK	-	-	18,878	-
SEK	-	-	291,750	-
USD	-	-	9,759,669	-
Total	-	-	29,416,617	-

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
European Fund (in EUR)				
Securities lending transactions				
AUD	-	-	1,526,213	-
CAD	-	-	3,025,712	-
CHF	-	-	3,529,551	-
DKK	-	-	51,707	-
EUR	-	-	27,687,889	-
GBP	-	-	16,692,036	-
JPY	-	-	20,149,258	-
NOK	-	-	237,913	-
SEK	-	-	1,490,703	-
USD	-	-	21,501,006	-
Total	-	-	95,891,988	-
European High Yield Bond Fund (in EUR)				
Securities lending transactions				
CAD	-	-	1,827,130	-
CHF	-	-	22,228	-
DKK	-	-	13,733,679	-
EUR	-	-	26,842,228	-
GBP	-	-	3,425,308	-
JPY	-	-	4,528,276	-
NOK	-	-	2,459,510	-
SEK	-	-	710,653	-
USD	-	-	15,826,430	-
Total	-	-	69,375,442	-
European Special Situations Fund (in EUR)				
Securities lending transactions				
AUD	-	-	86,735	-
CAD	-	-	4,520,760	-
CHF	-	-	272,716	-
DKK	-	-	50,052	-
EUR	-	-	35,894,315	-
GBP	-	-	5,485,586	-
JPY	-	-	27,922,729	-
NOK	-	-	815,208	-
SEK	-	-	702,826	-
USD	-	-	64,678,680	-
Total	-	-	140,429,607	-
European Sustainable Equity Fund (in EUR)				
Securities lending transactions				
CAD	-	-	49	-
CHF	-	-	675	-
EUR	-	-	153,223	-
GBP	-	-	39,394	-
JPY	-	-	210	-
USD	-	-	43,077	-
Total	-	-	236,628	-
European Value Fund (in EUR)				
Securities lending transactions				
AUD	-	-	1,667,026	-
CAD	-	-	3,213,198	-
CHF	-	-	4,663,129	-
DKK	-	-	26,341	-
EUR	-	-	18,629,931	-
GBP	-	-	12,998,670	-
JPY	-	-	26,002,245	-
NOK	-	-	150,924	-
SEK	-	-	1,413,780	-
USD	-	-	19,459,369	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Total	-	-	88,224,613	-
FinTech Fund (in USD)				
Securities lending transactions				
AUD	-	-	117,687	-
CAD	-	-	89,553	-
CHF	-	-	1,080,129	-
DKK	-	-	18,870	-
EUR	-	-	521,997	-
GBP	-	-	685,863	-
JPY	-	-	12,519,010	-
NOK	-	-	135,259	-
SEK	-	-	28,891	-
USD	-	-	9,163,889	-
Total	-	-	24,361,148	-
Fixed Income Global Opportunities Fund (in USD)				
Securities lending transactions				
AUD	-	-	18,409,070	-
CAD	-	-	10,789,230	-
CHF	-	-	126,631,791	-
DKK	-	-	31,455,511	-
EUR	-	-	303,310,168	-
GBP	-	-	91,825,743	-
JPY	-	-	255,377,818	-
NOK	-	-	4,941,718	-
SEK	-	-	3,050,388	-
USD	-	-	536,842,646	-
Total Securities lending transactions	-	-	1,382,634,083	-
OTC FDIs				
AUD	-	(70,926)	-	-
CAD	35,277	-	-	-
EUR	2,946,482	(676,473)	-	-
GBP	2,291,124	-	-	-
JPY	-	(35,727)	-	-
MXN	3,464,214	-	-	-
PLN	-	(326,213)	-	-
USD	118,112,156	(15,593,609)	-	189,492
Total OTC FDIs	126,849,253	(16,702,948)	-	189,492
Total	126,849,253	(16,702,948)	1,382,634,084	189,492
Future Consumer Fund (in USD)				
Securities lending transactions				
AUD	-	-	9,165	-
EUR	-	-	7	-
GBP	-	-	1	-
JPY	-	-	716,154	-
USD	-	-	16,285	-
Total	-	-	741,612	-
Future Of Transport Fund (in USD)				
Securities lending transactions				
AUD	-	-	667,834	-
CAD	-	-	2,662,632	-
CHF	-	-	1,315,136	-
DKK	-	-	54,181	-
EUR	-	-	13,831,723	-
GBP	-	-	6,442,996	-
JPY	-	-	12,995,583	-
NOK	-	-	131,513	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	696,315	-
USD	-	-	18,682,965	-
Total	-	-	57,480,878	-
Global Allocation Fund (in USD)				
Securities lending transactions				
AUD	-	-	4,061,626	-
CAD	-	-	19,320,094	-
CHF	-	-	14,809,500	-
DKK	-	-	4,570,594	-
EUR	-	-	96,965,206	-
GBP	-	-	59,124,897	-
JPY	-	-	119,722,779	-
NOK	-	-	1,334,694	-
SEK	-	-	6,384,332	-
USD	-	-	284,157,042	-
Total Securities lending transactions	-	-	610,450,764	-
OTC FDIs				
EUR	-	(435,339)	-	-
MXN	1,138	-	-	-
USD	98,926,000	(18,383,032)	1,129,654	499,353,035
Total OTC FDIs	98,927,138	(18,828,371)	1,129,654	499,353,035
Total	98,927,138	(18,828,371)	611,580,418	499,353,035
Global Corporate Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	1,295,759	-
CHF	-	-	341,412	-
DKK	-	-	3,008,097	-
EUR	-	-	13,117,900	-
GBP	-	-	2,241,057	-
JPY	-	-	1,703,957	-
NOK	-	-	509,315	-
SEK	-	-	123,890	-
USD	-	-	7,884,743	-
Total	-	-	30,226,130	-
Global Dynamic Equity Fund (in USD)				
Securities lending transactions				
AUD	-	-	67,314	-
CAD	-	-	355,834	-
CHF	-	-	433,419	-
DKK	-	-	5,971	-
EUR	-	-	2,039,826	-
GBP	-	-	1,466,067	-
JPY	-	-	2,639,293	-
NOK	-	-	58,978	-
SEK	-	-	177,989	-
USD	-	-	7,352,036	-
Total Securities lending transactions	-	-	14,596,727	-
OTC FDIs				
USD	50,000	-	-	22,111,928
Total OTC FDIs	50,000	-	-	22,111,928
Total	50,000	-	14,596,727	22,111,928
Global Equity Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	262,950	-
CAD	-	-	3,134,152	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
CHF	-	-	550,733	-
DKK	-	-	267,203	-
EUR	-	-	17,945,116	-
GBP	-	-	6,864,256	-
JPY	-	-	11,165,582	-
SEK	-	-	543,602	-
USD	-	-	21,426,672	-
Total	-	-	62,160,266	-
Global Government Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	504,026	-
CAD	-	-	1,507,397	-
CHF	-	-	1,197,739	-
DKK	-	-	6,519,605	-
EUR	-	-	34,708,661	-
GBP	-	-	10,224,915	-
JPY	-	-	17,756,196	-
NOK	-	-	2,052,103	-
SEK	-	-	1,144,720	-
USD	-	-	23,575,400	-
Total	-	-	99,190,762	-
Global High Yield Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	607,182	-
CHF	-	-	20,252	-
DKK	-	-	16,306,505	-
EUR	-	-	35,971,087	-
GBP	-	-	2,770,889	-
JPY	-	-	4,748,463	-
NOK	-	-	2,493,508	-
SEK	-	-	969,320	-
USD	-	-	17,030,158	-
Total Securities lending transactions	-	-	80,917,364	-
OTC FDIs				
EUR	-	(105,262)	-	-
USD	7,513,000	(81,916)	-	-
Total OTC FDIs	7,513,000	(187,178)	-	-
Total	7,513,000	(187,178)	80,917,360	-
Global Inflation Linked Bond Fund (in USD)				
Securities lending transactions				
EUR	-	-	1,319,204	-
GBP	-	-	861,188	-
JPY	-	-	5,215,333	-
USD	-	-	1,440,449	-
Total	-	-	8,836,174	-
Global Long-Horizon Equity Fund (in USD)				
Securities lending transactions				
AUD	-	-	334,383	-
CAD	-	-	2,956,969	-
CHF	-	-	834,542	-
DKK	-	-	13,969	-
EUR	-	-	10,983,703	-
GBP	-	-	994,019	-
JPY	-	-	34,251,850	-
NOK	-	-	80,037	-
SEK	-	-	7,850	-
USD	-	-	29,512,540	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Total	-	-	79,969,862	-
Global Multi-Asset Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	3,405,956	-
CAD	-	-	10,013,670	-
CHF	-	-	7,355,957	-
DKK	-	-	21,538,252	-
EUR	-	-	99,688,756	-
GBP	-	-	36,233,919	-
JPY	-	-	47,942,997	-
NOK	-	-	4,892,206	-
SEK	-	-	4,383,908	-
USD	-	-	82,139,714	-
Total Securities lending transactions	-	-	317,595,335	-
OTC FDIs				
EUR	-	(24,040)	-	-
USD	507,733	(2,596,000)	762,847	-
Total OTC FDIs	507,733	(2,620,040)	762,847	-
Total	507,733	(2,620,040)	318,358,182	-
Japan Flexible Equity Fund (in JPY)				
Securities lending transactions				
AUD	-	-	5,714,204	-
CAD	-	-	93,237,575	-
CHF	-	-	92,249,167	-
DKK	-	-	15,031,096	-
EUR	-	-	3,308,544,205	-
GBP	-	-	1,216,207,328	-
JPY	-	-	1,760,872,898	-
NOK	-	-	47,666,040	-
SEK	-	-	48,317,220	-
USD	-	-	4,552,272,686	-
Total	-	-	11,140,112,419	-
Japan Small & MidCap Opportunities Fund (in JPY)				
Securities lending transactions				
AUD	-	-	63,497,834	-
CAD	-	-	148,724,646	-
CHF	-	-	200,713,548	-
DKK	-	-	4,601,210	-
EUR	-	-	1,643,205,744	-
GBP	-	-	693,794,050	-
JPY	-	-	1,005,371,084	-
NOK	-	-	32,620,131	-
SEK	-	-	75,893,721	-
USD	-	-	1,707,128,902	-
Total	-	-	5,575,550,870	-
Latin American Fund (in USD)				
Securities lending transactions				
CAD	-	-	10,870	-
CHF	-	-	365,570	-
DKK	-	-	6,119	-
EUR	-	-	44,904	-
GBP	-	-	49,620	-
JPY	-	-	1,058,051	-
NOK	-	-	35,060	-
SEK	-	-	3,439	-
USD	-	-	6,419,716	-
Total	-	-	7,993,349	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Natural Resources Growth & Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	38,534	-
CAD	-	-	1,974,944	-
CHF	-	-	75,413	-
EUR	-	-	6,845,191	-
GBP	-	-	909,614	-
JPY	-	-	3,985,353	-
SEK	-	-	34,325	-
USD	-	-	36,905,578	-
Total	-	-	50,768,952	-
Next Generation Health Care Fund (in USD)				
Securities lending transactions				
EUR	-	-	204,947	-
GBP	-	-	20,563	-
USD	-	-	79,500	-
Total	-	-	305,010	-
Next Generation Technology Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,283,312	-
CAD	-	-	8,438,174	-
CHF	-	-	6,891,336	-
DKK	-	-	652,476	-
EUR	-	-	42,589,976	-
GBP	-	-	20,496,080	-
JPY	-	-	104,970,191	-
NOK	-	-	1,258,466	-
SEK	-	-	1,798,864	-
USD	-	-	128,015,782	-
Total	-	-	316,394,657	-
Nutrition Fund (in USD)				
Securities lending transactions				
AUD	-	-	972	-
CAD	-	-	570,481	-
CHF	-	-	106,153	-
DKK	-	-	1,773	-
EUR	-	-	2,438,058	-
GBP	-	-	457,302	-
JPY	-	-	1,645,638	-
NOK	-	-	10,156	-
SEK	-	-	1,200	-
USD	-	-	6,178,214	-
Total	-	-	11,409,947	-
Sustainable Asian Bond Fund (in USD)⁽²⁾				
Securities lending transactions				
DKK	-	-	47,187	-
EUR	-	-	175,571	-
GBP	-	-	6,502	-
NOK	-	-	743	-
SEK	-	-	6,218	-
USD	-	-	55,411	-
Total	-	-	291,632	-
Sustainable Emerging Markets Blended Bond Fund (in USD)⁽²⁾				
Securities lending transactions				
CAD	-	-	36	-
CHF	-	-	248	-
DKK	-	-	94	-

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
EUR	-	-	62,081	-
GBP	-	-	7,121	-
JPY	-	-	1,334	-
NOK	-	-	56	-
SEK	-	-	62	-
USD	-	-	16,871	-
Total	-	-	87,903	-
Sustainable Emerging Markets Bond Fund (in USD)⁽²⁾				
Securities lending transactions				
CAD	-	-	75,216	-
CHF	-	-	380	-
DKK	-	-	9,628,549	-
EUR	-	-	25,502,819	-
GBP	-	-	1,549,103	-
JPY	-	-	1,221,300	-
NOK	-	-	1,035,471	-
SEK	-	-	921,802	-
USD	-	-	8,206,595	-
Total	-	-	48,141,235	-
Sustainable Emerging Markets Corporate Bond Fund (in USD)⁽²⁾				
Securities lending transactions				
CAD	-	-	278,872	-
CHF	-	-	5,064	-
DKK	-	-	2,963,541	-
EUR	-	-	2,697,531	-
GBP	-	-	440,279	-
JPY	-	-	57,034	-
NOK	-	-	638,978	-
SEK	-	-	9,323	-
USD	-	-	1,248,038	-
Total	-	-	8,338,660	-
Sustainable Emerging Markets Local Currency Bond Fund (in USD)⁽²⁾				
Securities lending transactions				
CAD	-	-	14,202	-
CHF	-	-	1,207	-
DKK	-	-	1,142,271	-
EUR	-	-	260,926	-
GBP	-	-	31,740	-
JPY	-	-	530,934	-
NOK	-	-	260,242	-
SEK	-	-	13,317	-
USD	-	-	652,121	-
Total	-	-	2,906,960	-
Sustainable Energy Fund (in USD)				
Securities lending transactions				
AUD	-	-	2,155,545	-
CAD	-	-	6,562,580	-
CHF	-	-	5,940,192	-
DKK	-	-	412,991	-
EUR	-	-	112,471,205	-
GBP	-	-	36,410,648	-
JPY	-	-	115,400,318	-
NOK	-	-	397,346	-
SEK	-	-	1,495,051	-
USD	-	-	89,984,863	-
Total	-	-	371,230,739	-

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Sustainable Fixed Income Global Opportunities Fund (in EUR)⁽²⁾				
Securities lending transactions				
AUD	-	-	4,540	-
CAD	-	-	58,804	-
CHF	-	-	2,255	-
DKK	-	-	805,091	-
EUR	-	-	2,853,166	-
GBP	-	-	367,530	-
JPY	-	-	713,557	-
NOK	-	-	348,152	-
SEK	-	-	75,428	-
USD	-	-	1,248,580	-
Total Securities lending transactions	-	-	6,477,103	-
OTC FDIs				
AUD	-	(4,806)	-	-
EUR	3,376,000	(1,084,319)	627,358	6,701,476
GBP	126,673	-	-	-
JPY	-	(2,439)	-	-
MXN	608,506	-	-	-
PLN	-	(23,847)	-	-
USD	-	(1,761,502)	-	-
Total OTC FDIs	4,111,179	(2,876,913)	627,358	6,701,476
Total	4,111,179	(2,876,913)	7,104,461	6,701,476
Sustainable Global Bond Income Fund (in USD)⁽²⁾				
Securities lending transactions				
CAD	-	-	2,080	-
CHF	-	-	24	-
DKK	-	-	35,462	-
EUR	-	-	241,950	-
GBP	-	-	23,124	-
JPY	-	-	77,746	-
NOK	-	-	3,771	-
SEK	-	-	10,375	-
USD	-	-	124,679	-
Total Securities lending transactions	-	-	519,211	-
OTC FDIs				
EUR	3,585	-	-	-
USD	469,222	(260,000)	-	-
Total OTD FDIs	472,807	(260,000)	-	-
Total	472,807	(260,000)	519,212	-
Swiss Small & MidCap Opportunities Fund (in CHF)⁽³⁾				
Securities lending transactions				
AUD	-	-	99,937	-
CAD	-	-	127,849	-
CHF	-	-	807,895	-
DKK	-	-	31,902	-
EUR	-	-	22,953,075	-
GBP	-	-	8,762,712	-
JPY	-	-	22,152,675	-
NOK	-	-	832,991	-
SEK	-	-	416,620	-
USD	-	-	39,049,493	-
Total	-	-	95,235,149	-

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Systematic Global Equity High Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	2,254,520	-
CAD	-	-	8,091,892	-
CHF	-	-	4,836,440	-
DKK	-	-	379,020	-
EUR	-	-	80,241,482	-
GBP	-	-	29,982,520	-
JPY	-	-	87,775,091	-
NOK	-	-	745,936	-
SEK	-	-	2,529,155	-
USD	-	-	99,327,781	-
Total	-	-	316,163,837	-
Systematic Global SmallCap Fund (in USD)				
Securities lending transactions				
AUD	-	-	134,614	-
CAD	-	-	552,878	-
CHF	-	-	1,437,030	-
DKK	-	-	38,543	-
EUR	-	-	8,934,332	-
GBP	-	-	3,091,169	-
JPY	-	-	7,840,515	-
NOK	-	-	255,004	-
SEK	-	-	221,438	-
USD	-	-	16,893,749	-
Total	-	-	39,399,272	-
Systematic Multi Allocation Credit Fund (in USD)				
Securities lending transactions				
AUD	-	-	37,700	-
EUR	-	-	28	-
GBP	-	-	3	-
JPY	-	-	2,945,949	-
USD	-	-	66,993	-
Total	-	-	3,050,673	-
United Kingdom Fund (in GBP)				
Securities lending transactions				
AUD	-	-	38,966	-
CAD	-	-	275,031	-
CHF	-	-	561,418	-
DKK	-	-	22,693	-
EUR	-	-	1,705,644	-
GBP	-	-	724,524	-
JPY	-	-	2,485,799	-
NOK	-	-	63,849	-
SEK	-	-	65,958	-
USD	-	-	4,832,858	-
Total	-	-	10,776,740	-
US Basic Value Fund (in USD)				
Securities lending transactions				
AUD	-	-	150,954	-
CAD	-	-	604,561	-
CHF	-	-	2,779,657	-
DKK	-	-	48,952	-
EUR	-	-	10,049,284	-
GBP	-	-	2,106,571	-
JPY	-	-	22,902,886	-
NOK	-	-	359,593	-
SEK	-	-	75,055	-
USD	-	-	29,115,005	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Total	-	-	68,192,518	-
US Dollar Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	35,285	-
CAD	-	-	96,362	-
CHF	-	-	241,577	-
DKK	-	-	65,578	-
EUR	-	-	2,210,017	-
GBP	-	-	510,956	-
JPY	-	-	2,573,528	-
NOK	-	-	4,049	-
SEK	-	-	197,293	-
USD	-	-	4,163,106	-
Total	-	-	10,097,751	-
US Dollar High Yield Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	410,342	-
CAD	-	-	2,017,187	-
CHF	-	-	1,002,767	-
DKK	-	-	8,713,099	-
EUR	-	-	54,334,422	-
GBP	-	-	9,733,582	-
JPY	-	-	4,264,573	-
NOK	-	-	1,438,726	-
SEK	-	-	1,357,978	-
USD	-	-	15,022,204	-
Total Securities lending transactions	-	-	98,294,880	-
OTC FDIs				
EUR	-	(16,412)	-	-
USD	7,513,000	(270,000)	-	-
Total OTC FDIs	7,513,000	(286,412)	-	-
Total	7,513,000	(286,412)	98,294,880	-
US Dollar Short Duration Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	3,714,071	-
CAD	-	-	335,138	-
CHF	-	-	2,432	-
DKK	-	-	6,252,051	-
EUR	-	-	48,110,340	-
GBP	-	-	38,481,467	-
JPY	-	-	31,781,663	-
NOK	-	-	1,177,224	-
SEK	-	-	19,757,524	-
USD	-	-	100,989,358	-
Total	-	-	250,601,268	-
US Flexible Equity Fund (in USD)				
Securities lending transactions				
AUD	-	-	25,903	-
CAD	-	-	185,194	-
CHF	-	-	1,448,355	-
DKK	-	-	24,130	-
EUR	-	-	779,068	-
GBP	-	-	1,614,468	-
JPY	-	-	5,792,096	-
NOK	-	-	138,255	-
SEK	-	-	19,002	-
USD	-	-	17,307,722	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Total	-	-	27,334,193	-
US Growth Fund (in USD)				
Securities lending transactions				
AUD	-	-	52,339	-
CAD	-	-	471,710	-
CHF	-	-	294,671	-
DKK	-	-	4,932	-
EUR	-	-	234,531	-
GBP	-	-	40,000	-
JPY	-	-	7,205,907	-
NOK	-	-	28,261	-
SEK	-	-	2,772	-
USD	-	-	15,412,541	-
Total	-	-	23,747,664	-
US Mid-Cap Value Fund (in USD)⁽²⁾				
Securities lending transactions				
AUD	-	-	55,366	-
CAD	-	-	417,369	-
CHF	-	-	1,342,730	-
DKK	-	-	20,986	-
EUR	-	-	6,668,704	-
GBP	-	-	1,388,916	-
JPY	-	-	4,792,185	-
NOK	-	-	130,801	-
SEK	-	-	67,095	-
USD	-	-	12,447,294	-
Total	-	-	27,331,446	-
US Sustainable Equity Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,174	-
CAD	-	-	34	-
CHF	-	-	468	-
EUR	-	-	106,332	-
GBP	-	-	27,338	-
JPY	-	-	91,922	-
USD	-	-	31,982	-
Total	-	-	259,250	-
World Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	990,808	-
CAD	-	-	380,637	-
CHF	-	-	4,093,452	-
DKK	-	-	6,977,203	-
EUR	-	-	72,331,659	-
GBP	-	-	2,885,200	-
JPY	-	-	13,172,983	-
NOK	-	-	1,183,501	-
SEK	-	-	921,996	-
USD	-	-	32,442,909	-
Total Securities lending transactions	-	-	135,380,348	-
OTC FDIs				
AUD	-	(8,955)	-	-
EUR	1,548,703	(16,865)	-	-
GBP	4,802,506	-	-	-
JPY	123,885	-	-	-
USD	5,877,000	(4,408,442)	-	3,189,376

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Total OTC FDIs	12,352,094	(4,434,262)	-	3,189,376
Total	12,352,094	(4,434,262)	135,380,346	3,189,376
World Energy Fund (in USD)				
Securities lending transactions				
AUD	-	-	515,862	-
CAD	-	-	36,494,134	-
CHF	-	-	1,717,758	-
DKK	-	-	1,160,014	-
EUR	-	-	113,765,583	-
GBP	-	-	23,225,035	-
JPY	-	-	76,975,593	-
NOK	-	-	581,229	-
SEK	-	-	2,346,343	-
USD	-	-	285,413,443	-
Total	-	-	542,194,994	-
World Financials Fund (in USD)				
Securities lending transactions				
AUD	-	-	17,030	-
CAD	-	-	968,741	-
CHF	-	-	2,131,713	-
DKK	-	-	38,844	-
EUR	-	-	5,827,502	-
GBP	-	-	1,734,300	-
JPY	-	-	10,775,695	-
NOK	-	-	332,781	-
SEK	-	-	90,282	-
USD	-	-	24,626,848	-
Total	-	-	46,543,736	-
World Gold Fund (in USD)				
Securities lending transactions				
AUD	-	-	614,609	-
CAD	-	-	13,308,556	-
CHF	-	-	319,486	-
DKK	-	-	553,465	-
EUR	-	-	40,353,771	-
GBP	-	-	8,366,758	-
JPY	-	-	72,074,435	-
NOK	-	-	6,353	-
SEK	-	-	758,884	-
USD	-	-	101,259,978	-
Total	-	-	237,616,295	-
World Healthscience Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,004,060	-
CAD	-	-	712,587	-
CHF	-	-	4,516,107	-
DKK	-	-	120,315	-
EUR	-	-	32,708,683	-
GBP	-	-	17,026,031	-
JPY	-	-	95,779,517	-
NOK	-	-	767,039	-
SEK	-	-	613,525	-
USD	-	-	87,271,355	-
Total	-	-	240,519,219	-
World Mining Fund (in USD)				
Securities lending transactions				
AUD	-	-	2,740,712	-
CAD	-	-	13,357,938	-
CHF	-	-	1,872,383	-

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
DKK	-	-	1,721,228	-
EUR	-	-	69,492,424	-
GBP	-	-	37,779,715	-
JPY	-	-	199,956,060	-
NOK	-	-	71,045	-
SEK	-	-	6,619,654	-
USD	-	-	122,832,903	-
Total	-	-	456,444,062	-
World Real Estate Securities Fund (in USD)				
Securities lending transactions				
AUD	-	-	108	-
CAD	-	-	494,978	-
CHF	-	-	232,861	-
DKK	-	-	67,785	-
EUR	-	-	1,060,518	-
GBP	-	-	699,988	-
JPY	-	-	2,750,247	-
NOK	-	-	112,566	-
SEK	-	-	135,825	-
USD	-	-	6,141,712	-
Total	-	-	11,696,589	-
World Technology Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,285,525	-
CAD	-	-	9,806,584	-
CHF	-	-	1,631,195	-
DKK	-	-	34,445	-
EUR	-	-	33,232,636	-
GBP	-	-	6,944,607	-
JPY	-	-	134,647,668	-
NOK	-	-	519,755	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	374,592	-
USD	-	-	228,318,725	-
Total	-	-	416,795,732	-

Reuse of collateral received

As at 31 August 2022, all cash collateral received by the Funds was re-invested in money market funds managed by the Management Company or its affiliates, as disclosed in the Fund's Portfolio of Investments. The Funds are the legal owner of inbound collateral and can sell the assets and withhold the cash in the case of default. All cash received or posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

Non-cash collateral received by way of title transfer collateral arrangement in relation to securities lending transactions and OTC FDIs, cannot be sold, re-invested or pledged.

The following table summarises the returns earned by the Funds during the year ended 31 August 2022 from the reinvestment in money market funds of cash collateral received in respect of OTC derivative transactions. These returns represent the accumulative total return of the representative money market fund for the year ended 31 August 2022. These returns do not take into account any interest payable to the counterparty under the relevant collateral arrangements.

Money Market Fund	Total Return %
Institutional Cash Series plc	
- BlackRock ICS US Dollar Liquid Environmentally Aware Fund	0.70%

Analysis of collateral currency, type, quality and maturity tenor

The following table provides an analysis of the type, quality and maturity tenor of non-cash collateral received and posted by the Funds by way of title transfer collateral arrangement in respect of securities lending transactions and OTC FDIs (including TRS and CFDs), as at 31 August 2022.

Collateral type and quality	Maturity Tenor						Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	
Asia Pacific Equity Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	1,851	1,375,367	259,192	1,636,410
Equities							
Recognised equity index	-	-	-	-	-	3,182,372	3,182,372
Total	-	-	-	1,851	1,375,367	3,441,564	4,818,782
Asian Dragon Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	874,225	680,592	-	5,732,280	1,776,918	9,064,015
Equities							
Recognised equity index	-	-	-	-	-	4,715,982	4,715,982
Total	-	874,225	680,592	-	5,732,280	6,492,900	13,779,997
Asian Growth Leaders Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	5,853,455	1,097,812	6,951,267

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Equities							
Recognised equity index	-	-	-	-	-	6,538,129	6,538,129
Total	-	-	-	-	5,853,455	7,635,941	13,489,396
Asian High Yield Bond Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	439,962	1,173,221	19,942,245	180,513,756	10,590,809	212,659,993
Equities							
Recognised equity index	-	-	-	-	-	28,769,580	28,769,580
Total	-	439,962	1,173,221	19,942,245	180,513,756	39,360,389	241,429,573
Asian Multi-Asset Income Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	-	2,077	732	696,205	108,019	807,033
Equities							
Recognised equity index	-	-	-	-	-	1,083,469	1,083,469
Total	-	-	2,077	732	696,205	1,191,488	1,890,502
Asian Tiger Bond Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	527,803	4,355,031	42,350,189	316,038,126	16,418,586	379,689,735
Equities							
Recognised equity index	-	-	-	-	-	101,209,996	101,209,996
Total	-	527,803	4,355,031	42,350,189	316,038,126	117,628,582	480,899,731
China Bond Fund (in CNH)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	407,247	8,535,604	161,431,605	935,882,858	89,519,594	1,195,776,908
Equities							
Recognised equity index	-	-	-	-	-	157,271,598	157,271,598
Total	-	407,247	8,535,604	161,431,605	935,882,858	246,791,192	1,353,048,506
China Flexible Equity Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	-	-	-	7,430	-	7,430
Equities							
Recognised equity index	-	-	-	-	-	425,379	425,379
Total	-	-	-	-	7,430	425,379	432,809
China Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	404,847	315,177	67	8,591,426	2,878,550	12,190,067
Equities							
Recognised equity index	-	-	-	-	-	44,976,991	44,976,991
Total	-	404,847	315,177	67	8,591,426	47,855,541	57,167,058
Circular Economy Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	-	-	18,805	10,272,598	1,102,353	11,393,756
Equities							
Recognised equity index	-	-	-	-	-	200,985,336	200,985,336
Total	-	-	-	18,805	10,272,598	202,087,689	212,379,092

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Climate Action Equity Fund (in USD) ⁽¹⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	301	154	455
Equities							
Recognised equity index	-	-	-	-	-	36,228	36,228
Total	-	-	-	-	301	36,382	36,683
Climate Action Multi-Asset Fund (in EUR) ⁽¹⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	244	15,828	19,700	35,772
Equities							
Recognised equity index	-	-	-	-	-	525,786	525,786
Total	-	-	-	244	15,828	545,486	561,558
Continental European Flexible Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	80,363	62,563	670,122	154,095,753	53,587,393	208,496,194
Equities							
Recognised equity index	-	-	-	-	-	351,230,465	351,230,465
Total	-	80,363	62,563	670,122	154,095,753	404,817,858	559,726,659
Dynamic High Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	214,850	478,838	5,568,183	89,934,962	12,048,333	108,245,166
Equities							
Recognised equity index	-	-	-	-	-	120,859,625	120,859,625
Total	-	214,850	478,838	5,568,183	89,934,962	132,907,958	229,104,791
Emerging Europe Fund (in EUR) ⁽⁴⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	324,089	252,306	7,281	5,768,602	1,534,901	7,887,179
Equities							
Recognised equity index	-	-	-	-	-	6,774,071	6,774,071
Total	-	324,089	252,306	7,281	5,768,602	8,308,972	14,661,250
Emerging Markets Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	141,207	1,213,229	17,018,418	88,355,065	4,646,538	111,374,457
Equities							
Recognised equity index	-	-	-	-	-	11,860,184	11,860,184
Total	-	141,207	1,213,229	17,018,418	88,355,065	16,506,722	123,234,641
Emerging Markets Corporate Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	107,135	695,627	12,082,852	72,468,002	3,449,176	88,802,792
Equities							
Recognised equity index	-	-	-	-	-	15,886,560	15,886,560
Total	-	107,135	695,627	12,082,852	72,468,002	19,335,736	104,689,352
Emerging Markets Equity Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	5,722	1,159,895	474,026	1,639,643

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽⁴⁾ Fund suspended, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Equities							
Recognised equity index	-	-	-	-	-	4,293,085	4,293,085
Total	-	-	-	5,722	1,159,895	4,767,111	5,932,728
Emerging Markets Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	839,174	653,304	6,152	8,940,733	2,639,029	13,078,392
Equities							
Recognised equity index	-	-	-	-	-	9,233,690	9,233,690
Total	-	839,174	653,304	6,152	8,940,733	11,872,719	22,312,082
Emerging Markets Impact Bond Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	45,928	-	490,751	5,924,048	21	6,460,748
Total	-	45,928	-	490,751	5,924,048	21	6,460,748
Emerging Markets Local Currency Bond Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	14,344	165,816	2,066,195	7,604,609	310,157	10,161,121
Total	-	14,344	165,816	2,066,195	7,604,609	310,157	10,161,121
ESG Global Conservative Income Fund (in EUR)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	48,966	138,386	2,573,086	14,891,783	1,123,051	18,775,272
Equities							
Recognised equity index	-	-	-	-	-	2,461,912	2,461,912
Total	-	48,966	138,386	2,573,086	14,891,783	3,584,963	21,237,184
ESG Global Multi-Asset Income Fund (in USD) ⁽¹⁾							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	-	-	-	6	15,173	15,179
Equities							
Recognised equity index	-	-	-	-	-	676,374	676,374
Total	-	-	-	-	6	691,547	691,553
ESG Multi-Asset Fund (in EUR)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	1,808,519	918,043	19,751,822	145,860,163	19,797,624	188,136,171
Equities							
Recognised equity index	-	-	-	-	-	179,620,704	179,620,704
Total	-	1,808,519	918,043	19,751,822	145,860,163	199,418,328	367,756,875
<i>Collateral posted - OTC FDIs</i>							
Fixed Income							
Investment grade	-	-	-	-	372,462	-	372,462
Total	-	-	-	-	372,462	-	372,462
Euro Bond Fund (in EUR)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	626,461	1,806,988	42,614,485	204,656,037	27,422,732	277,126,703
Equities							
Recognised equity index	-	-	-	-	-	95,911,624	95,911,624
Total	-	626,461	1,806,988	42,614,485	204,656,037	123,334,356	373,038,327

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Euro Corporate Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	291,805	1,781,487	22,249,734	137,850,964	11,883,174	174,057,164
Equities							
Recognised equity index	-	-	-	-	-	43,626,503	43,626,503
Total	-	291,805	1,781,487	22,249,734	137,850,964	55,509,677	217,683,667
Euro Short Duration Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	6,670,844	2,877,436	115,071,478	436,904,182	28,331,369	589,855,309
Equities							
Recognised equity index	-	-	-	-	-	441,156,192	441,156,192
Total	-	6,670,844	2,877,436	115,071,478	436,904,182	469,487,561	1,031,011,501
Euro-Markets Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	738	10,578,602	1,898,000	12,477,340
Equities							
Recognised equity index	-	-	-	-	-	21,270,473	21,270,473
Total	-	-	-	738	10,578,602	23,168,473	33,747,813
European Equity Income Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	50,947	23,535,102	6,213,079	29,799,128
Equities							
Recognised equity index	-	-	-	-	-	145,409,290	145,409,290
Total	-	-	-	50,947	23,535,102	151,622,369	175,208,418
European Focus Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	12,675	11,669,277	1,263,891	12,945,843
Equities							
Recognised equity index	-	-	-	-	-	16,470,774	16,470,774
Total	-	-	-	12,675	11,669,277	17,734,665	29,416,617
European Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	42,680	30,464,680	1,712,005	32,219,365
Equities							
Recognised equity index	-	-	-	-	-	63,672,623	63,672,623
Total	-	-	-	42,680	30,464,680	65,384,628	95,891,988
European High Yield Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	61,289	552,603	7,610,776	45,177,187	4,572,621	57,974,476
Equities							
Recognised equity index	-	-	-	-	-	11,400,966	11,400,966
Total	-	61,289	552,603	7,610,776	45,177,187	15,973,587	69,375,442
European Special Situations Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	2,387,637	1,858,795	1,052	48,280,784	10,616,537	63,144,805
Equities							
Recognised equity index	-	-	-	-	-	77,284,802	77,284,802
Total	-	2,387,637	1,858,795	1,052	48,280,784	87,901,339	140,429,607

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
European Sustainable Equity Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	235,479	-	235,479
Equities							
Recognised equity index	-	-	-	-	-	1,149	1,149
Total	-	-	-	-	235,479	1,149	236,628
European Value Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	22,692	14,230,802	1,007,742	15,261,236
Equities							
Recognised equity index	-	-	-	-	-	72,963,377	72,963,377
Total	-	-	-	22,692	14,230,802	73,971,119	88,224,613
FinTech Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	9,142	971,680	819,771	1,800,593
Equities							
Recognised equity index	-	-	-	-	-	22,560,555	22,560,555
Total	-	-	-	9,142	971,680	23,380,326	24,361,148
Fixed Income Global Opportunities Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,478,146	1,318,908	19,892,636	190,687,832	70,266,040	283,643,562
Equities							
Recognised equity index	-	-	-	-	-	1,098,990,521	1,098,990,521
Total	-	1,478,146	1,318,908	19,892,636	190,687,832	1,169,256,561	1,382,634,083
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	189,492	-	189,492
Total	-	-	-	-	189,492	-	189,492
Future Consumer Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	6	16,270	16,276
Equities							
Recognised equity index	-	-	-	-	-	725,336	725,336
Total	-	-	-	-	6	741,606	741,612
Future Of Transport Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	319,945	249,080	16,501	15,410,074	2,783,670	18,779,270
Equities							
Recognised equity index	-	-	-	-	-	38,701,608	38,701,608
Total	-	319,945	249,080	16,501	15,410,074	41,485,278	57,480,878
Global Allocation Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,253,619	1,001,542	3,680,803	70,561,189	6,759,915	83,257,068
Equities							
Recognised equity index	-	-	-	-	-	527,193,696	527,193,696
Total	-	1,253,619	1,001,542	3,680,803	70,561,189	533,953,611	610,450,764
Collateral received - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	521,368	608,286	-	1,129,654
Total	-	-	-	521,368	608,286	-	1,129,654

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	39,794,716	-	39,794,716
Equities							
Recognised equity index	-	-	-	-	-	459,558,320	459,558,320
Total	-	-	-	-	39,794,716	459,558,320	499,353,036
Global Corporate Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,599	453,063	3,383,407	18,116,318	2,460,921	24,415,308
Equities							
Recognised equity index	-	-	-	-	-	5,810,822	5,810,822
Total	-	1,599	453,063	3,383,407	18,116,318	8,271,743	30,226,130
Global Dynamic Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	5,041	3,925	10,284	2,718,907	1,055,963	3,794,120
Equities							
Recognised equity index	-	-	-	-	-	10,802,607	10,802,607
Total	-	5,041	3,925	10,284	2,718,907	11,858,570	14,596,727
Collateral posted - OTC FDIs							
Equities							
Recognised equity index	-	-	-	-	-	22,111,928	22,111,928
Total	-	-	-	-	-	22,111,928	22,111,928
Global Equity Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	2,868	24,501,687	1,769,014	26,273,569
Equities							
Recognised equity index	-	-	-	-	-	35,886,697	35,886,697
Total	-	-	-	2,868	24,501,687	37,655,711	62,160,266
Global Government Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	696,395	97,276	5,504,536	32,252,491	2,139,376	40,690,074
Equities							
Recognised equity index	-	-	-	-	-	58,500,688	58,500,688
Total	-	696,395	97,276	5,504,536	32,252,491	60,640,064	99,190,762
Global High Yield Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	40,122	938,704	12,977,624	52,516,362	3,110,957	69,583,769
Equities							
Recognised equity index	-	-	-	-	-	11,333,595	11,333,595
Total	-	40,122	938,704	12,977,624	52,516,362	14,444,552	80,917,364
Global Inflation Linked Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	4	31,458	31,462
Equities							
Recognised equity index	-	-	-	-	-	8,804,712	8,804,712
Total	-	-	-	-	4	8,836,170	8,836,174
Global Long-Horizon Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	136,965	106,628	-	19,698,776	4,419,272	24,361,641

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Equities							
Recognised equity index	-	-	-	-	-	55,608,221	55,608,221
Total	-	136,965	106,628	-	19,698,776	60,027,493	79,969,862
Global Multi-Asset Income Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	109,593	1,286,822	11,838,334	122,613,675	12,215,879	148,064,303
Equities							
Recognised equity index	-	-	-	-	-	169,531,032	169,531,032
Total	-	109,593	1,286,822	11,838,334	122,613,675	181,746,911	317,595,335
<i>Collateral received - OTC FDIs</i>							
Fixed Income							
Investment grade	-	-	-	762,847	-	-	762,847
Total	-	-	-	762,847	-	-	762,847
Japan Flexible Equity Fund (in JPY)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	244,293,621	190,184,606	5,551,977	4,274,856,826	853,542,313	5,568,429,343
Equities							
Recognised equity index	-	-	-	-	-	5,571,683,076	5,571,683,076
Total	-	244,293,621	190,184,606	5,551,977	4,274,856,826	6,425,225,389	11,140,112,419
Japan Small & MidCap Opportunities Fund (in JPY)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	99,385,179	77,372,185	954,425	1,426,273,567	229,489,697	1,833,475,053
Equities							
Recognised equity index	-	-	-	-	-	3,742,075,817	3,742,075,817
Total	-	99,385,179	77,372,185	954,425	1,426,273,567	3,971,565,514	5,575,550,870
Latin American Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	-	-	-	29,467	15,014	44,481
Equities							
Recognised equity index	-	-	-	-	-	7,948,868	7,948,868
Total	-	-	-	-	29,467	7,963,882	7,993,349
Natural Resources Growth & Income Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	-	-	2,425	12,579,784	2,396,944	14,979,153
Equities							
Recognised equity index	-	-	-	-	-	35,789,799	35,789,799
Total	-	-	-	2,425	12,579,784	28,186,743	50,768,952
Next Generation Health Care Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	27,229	21,198	-	177,082	54,991	280,500
Equities							
Recognised equity index	-	-	-	-	-	24,510	24,510
Total	-	27,229	21,198	-	177,082	79,501	305,010
Next Generation Technology Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	93,877	73,084	78,685	61,538,794	11,174,044	72,958,484
Equities							
Recognised equity index	-	-	-	-	-	243,436,173	243,436,173
Total	-	93,877	73,084	78,685	61,538,794	254,610,217	316,394,657

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Nutrition Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	945	4,474,540	737,569	5,213,054
Equities							
Recognised equity index	-	-	-	-	-	6,196,893	6,196,893
Total	-	-	-	945	4,474,540	6,934,462	11,409,947
Sustainable Asian Bond Fund (in USD) ⁽²⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	6,541	90,754	185,231	9,106	291,632
Total	-	-	6,541	90,754	185,231	9,106	291,632
Sustainable Emerging Markets Blended Bond Fund (in USD) ⁽²⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	69,197	15,493	84,690
Equities							
Recognised equity index	-	-	-	-	-	3,213	3,213
Total	-	-	-	-	69,197	18,706	87,903
Sustainable Emerging Markets Bond Fund (in USD) ⁽²⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	72,195	782,240	10,091,951	33,370,637	1,136,155	45,453,178
Equities							
Recognised equity index	-	-	-	-	-	2,688,057	2,688,057
Total	-	72,195	782,240	10,091,951	33,370,637	3,824,212	48,141,235
Sustainable Emerging Markets Corporate Bond Fund (in USD) ⁽²⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	2,601	41,399	310,874	7,035,175	816,336	8,206,385
Equities							
Recognised equity index	-	-	-	-	-	132,275	132,275
Total	-	2,601	41,399	310,874	7,035,175	948,611	8,338,660
Sustainable Emerging Markets Local Currency Bond Fund (in USD) ⁽²⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	15,485	-	1,641,341	80,477	1,737,303
Equities							
Recognised equity index	-	-	-	-	-	1,169,657	1,169,657
Total	-	-	15,485	-	1,641,341	1,250,134	2,906,960
Sustainable Energy Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	708,672	551,707	45,842	159,963,227	8,788,494	170,057,942
Equities							
Recognised equity index	-	-	-	-	-	201,172,796	201,172,796
Total	-	708,672	551,707	45,842	159,963,227	209,961,290	371,230,738

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Sustainable Fixed Income Global Opportunities Fund (in EUR) ⁽²⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	67,768	10,343	282,795	4,535,389	167,890	5,064,185
Equities							
Recognised equity index	-	-	-	-	-	1,412,918	1,412,918
Total	-	67,768	10,343	282,795	4,535,389	1,580,808	6,477,103
Collateral received - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	627,358		627,358
Total	-	-	-	-	627,358	-	627,358
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	6,701,476	-	6,701,476
Total	-	-	-	-	6,701,476	-	6,701,476
Sustainable Global Bond Income Fund (in USD) ⁽²⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,771	3,634	50,451	287,188	5,061	348,105
Equities							
Recognised equity index	-	-	-	-	-	171,106	171,106
Total	-	1,771	3,634	50,451	287,188	176,167	519,211
Swiss Small & MidCap Opportunities Fund (in CHF) ⁽³⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	36,685	37,166,190	2,195,636	39,398,511
Equities							
Recognised equity index	-	-	-	-	-	55,836,639	55,836,639
Total	-	-	-	36,685	37,166,190	58,032,275	95,235,150
Systematic Global Equity High Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	3,655,653	2,845,956	58,783	92,905,756	15,081,863	114,548,011
Equities							
Recognised equity index	-	-	-	-	-	201,615,826	201,615,826
Total	-	3,655,653	2,845,956	58,783	92,905,756	216,697,689	316,163,837
Systematic Global SmallCap Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	373,511	290,781	8,303	10,867,034	1,520,936	13,060,565
Equities							
Recognised equity index	-	-	-	-	-	26,338,707	26,338,707
Total	-	373,511	290,781	8,303	10,867,034	27,859,643	39,399,272
Systematic Multi Allocation Credit Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	28	66,927	66,955
Equities							
Recognised equity index	-	-	-	-	-	2,983,718	2,983,718
Total	-	-	-	-	28	3,050,645	3,050,673

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
United Kingdom Fund (in GBP)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	529	2,196,564	174,583	2,371,676
Equities							
Recognised equity index	-	-	-	-	-	8,405,064	8,405,064
Total	-	-	-	529	2,196,564	8,579,647	10,776,740
US Basic Value Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	791,090	615,870	-	11,118,757	2,605,281	15,130,998
Equities							
Recognised equity index	-	-	-	-	-	53,061,520	53,061,520
Total	-	791,090	615,870	-	11,118,757	55,666,801	68,192,518
US Dollar Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	8,729	154	281,371	2,067,938	774,658	3,132,850
Equities							
Recognised equity index	-	-	-	-	-	6,964,901	6,964,901
Total	-	8,729	154	281,371	2,067,938	7,739,559	10,097,751
US Dollar High Yield Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	277,799	287,564	5,554,689	70,677,627	4,899,810	81,697,489
Equities							
Recognised equity index	-	-	-	-	-	16,597,391	16,597,391
Total	-	277,799	287,564	5,554,689	70,677,627	21,497,201	98,294,880
US Dollar Short Duration Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	18,759	170,309	26,023,351	16,958,321	1,174,419	44,345,159
Equities							
Recognised equity index	-	-	-	-	-	206,256,109	206,256,109
Total	-	18,759	170,309	26,023,351	16,958,321	207,430,528	250,601,268
US Flexible Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	25,167	1,537,333	1,475,243	3,037,743
Equities							
Recognised equity index	-	-	-	-	-	24,296,450	24,296,450
Total	-	-	-	25,167	1,537,333	25,771,693	27,334,193
US Growth Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	23,791	105,015	128,806
Equities							
Recognised equity index	-	-	-	-	-	23,618,858	23,618,858
Total	-	-	-	-	23,791	23,723,873	23,747,664
US Mid-Cap Value Fund (in USD) ⁽²⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	630,591	490,920	3,970	6,859,727	1,830,777	9,815,985

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Equities							
Recognised equity index	-	-	-	-	-	17,515,461	17,515,461
Total	-	630,591	490,920	3,970	6,859,727	19,346,238	27,331,446
US Sustainable Equity Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	-	-	-	163,415	2,085	165,500
Equities							
Recognised equity index	-	-	-	-	-	93,750	93,750
Total	-	-	-	-	163,415	95,835	259,250
World Bond Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	56,023	201,270	16,534,762	64,028,603	13,163,078	93,983,736
Equities							
Recognised equity index	-	-	-	-	-	41,396,612	41,396,612
Total	-	56,023	201,270	16,534,762	64,028,603	54,559,690	135,380,348
<i>Collateral posted - OTC FDIs</i>							
Fixed Income							
Investment grade	-	-	-	-	3,189,376	-	3,189,376
Total	-	-	-	-	3,189,376	-	3,189,376
World Energy Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	-	-	7,754	193,328,802	35,333,477	228,670,033
Equities							
Recognised equity index	-	-	-	-	-	313,524,961	313,524,961
Total	-	-	-	7,754	193,328,802	348,858,438	542,194,994
World Financials Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	-	-	10,239	10,083,455	1,759,261	11,852,955
Equities							
Recognised equity index	-	-	-	-	-	34,690,781	34,690,781
Total	-	-	-	10,239	10,083,455	36,450,042	46,543,736
World Gold Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	-	-	-	68,419,682	13,495,244	81,914,926
Equities							
Recognised equity index	-	-	-	-	-	155,701,369	155,701,369
Total	-	-	-	-	68,419,682	169,196,613	237,616,295
World Healthscience Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	1,177,676	916,831	141,472	48,041,044	12,651,794	62,928,817
Equities							
Recognised equity index	-	-	-	-	-	177,590,402	177,590,402
Total	-	1,177,676	916,831	141,472	48,041,044	190,242,196	240,519,219
World Mining Fund (in USD)							
<i>Collateral received - securities lending</i>							
Fixed Income							
Investment grade	-	4,289,965	3,339,773	51,948	56,672,940	26,388,998	90,743,624
Equities							
Recognised equity index	-	-	-	-	-	365,700,438	365,700,438
Total	-	4,289,965	3,339,773	51,948	56,672,940	392,089,436	456,444,062

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
World Real Estate Securities Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	105	1,099,956	202,340	1,302,401
Equities							
Recognised equity index	-	-	-	-	-	10,394,188	10,394,188
Total	-	-	-	105	1,099,956	10,596,528	11,696,589
World Technology Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	57,555	44,807	7,774	49,706,499	7,024,222	56,840,859
Equities							
Recognised equity index	-	-	-	-	-	359,954,873	359,954,873
Total	-	57,555	44,807	7,774	49,706,499	366,979,059	416,795,732

Investment grade securities are those issued by an entity with a minimum investment grade credit rating from at least one globally recognised credit rating agency; Standard & Poor's, Moody's or Fitch.

A recognised equity index contains at least 20 equities where no single equity represents more than 20 % of the total index and no five equities combined represent more than 60 % of the total index.

The maturity tenor analysis for fixed income securities received or posted as collateral is based on the respective contractual maturity date, while for equity securities and ETFs received or posted as collateral are presented as open transactions as they are not subject to a contractual maturity date.

All cash received or posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

Safekeeping of collateral received

As at 31 August 2022, all non-cash collateral received by the Funds in respect of securities lending transactions and OTC FDIs (including TRS and CFDs) is held by the Fund's Depositary (or through its delegates), with the exception of the amounts disclosed in the following table which are held through a securities settlement system.

Depositary	Non-cash collateral received
	Securities lending
Asian High Yield Bond Fund (in USD)	
Euroclear Bank SA/NAV	165,034,674
Asian Multi-Asset Income Fund (in USD)	
Euroclear Bank SA/NAV	185,270
Asian Tiger Bond Fund (in USD)	
Euroclear Bank SA/NAV	333,294,878
China Bond Fund (in CNH)	
Euroclear Bank SA/NAV	797,177,128
Dynamic High Income Fund (in USD)	
Euroclear Bank SA/NAV	73,012,166
Emerging Markets Bond Fund (in USD)	
Euroclear Bank SA/NAV	110,465,474
Emerging Markets Corporate Bond Fund (in USD)	
Euroclear Bank SA/NAV	75,744,177
Emerging Markets Impact Bond Fund (in USD)	
Euroclear Bank SA/NAV	6,460,748
Emerging Markets Local Currency Bond Fund (in USD)	
Euroclear Bank SA/NAV	10,161,121

Depositary	Non-cash collateral received
	Securities lending
ESG Global Conservative Income Fund (in EUR)	
Euroclear Bank SA/NAV	14,573,424
ESG Multi-Asset Fund (in EUR)	
Euroclear Bank SA/NAV	129,713,359
Euro Bond Fund (in EUR)	
Euroclear Bank SA/NAV	226,866,394
Euro Corporate Bond Fund (in EUR)	
Euroclear Bank SA/NAV	117,451,529
Euro Short Duration Bond Fund (in EUR)	
Euroclear Bank SA/NAV	417,109,876
European High Yield Bond Fund (in EUR)	
Euroclear Bank SA/NAV	38,515,617
Fixed Income Global Opportunities Fund (in USD)	
Euroclear Bank SA/NAV	142,318,923
Global Allocation Fund (in USD)	
Euroclear Bank SA/NAV	16,798,472
Global Corporate Bond Fund (in USD)	
Euroclear Bank SA/NAV	13,538,096
Global Government Bond Fund (in USD)	
Euroclear Bank SA/NAV	29,351,825
Global High Yield Bond Fund (in USD)	
Euroclear Bank SA/NAV	61,004,111
Global Multi-Asset Income Fund (in USD)	
Euroclear Bank SA/NAV	79,350,131

Appendix IV – Supplementary Information (Unaudited) continued

Depository	Non-cash collateral received
	Securities lending
Sustainable Asian Bond Fund (in USD)⁽¹⁾	
Euroclear Bank SA/NAV	291,632
Sustainable Fixed Income Global Opportunities Fund (in EUR)⁽¹⁾	
Euroclear Bank SA/NAV	4,292,521
Sustainable Global Bond Income Fund (in USD)⁽¹⁾	
Euroclear Bank SA/NAV	348,105
Sustainable Emerging Markets Bond Fund (in USD)⁽¹⁾	
Euroclear Bank SA/NAV	45,067,285
Sustainable Emerging Markets Corporate Bond Fund (in USD)⁽¹⁾	
Euroclear Bank SA/NAV	3,966,359
Sustainable Emerging Markets Local Currency Bond Fund (in USD)⁽¹⁾	
Euroclear Bank SA/NAV	1,381,347
US Dollar Bond Fund (in USD)	
Euroclear Bank SA/NAV	1,933,040
US Dollar High Yield Bond Fund (in USD)	
Euroclear Bank SA/NAV	56,349,592
US Dollar Short Duration Bond Fund (in USD)	
Euroclear Bank SA/NAV	16,769,326
World Bond Fund (in USD)	
Euroclear Bank SA/NAV	87,618,546

⁽¹⁾ Fund name changed during the year, see Note 1, for further details.

Concentration of collateral received

The following table lists the ten largest issuers by value of non-cash collateral received by the Funds by way of title transfer collateral arrangement across securities lending transactions and OTC FDIs (including TRS and CFDs) as at 31 August 2022.

Non-cash collateral issuer	Value	% of the Fund's NAV
Asia Pacific Equity Income Fund (in USD)		
Goldman Sachs International	1,745,644	1.49
Societe Generale SA	1,319,051	1.13
Citigroup Global Markets Limited	596,443	0.51
HSBC Bank Plc	581,427	0.50
UBS AG	332,202	0.28
Macquarie Bank Limited	244,015	0.21
Total	4,818,782	4.12
Asian Dragon Fund (in USD)		
Merrill Lynch International	9,850,084	1.14
UBS AG	2,685,680	0.31
Societe Generale SA	1,244,233	0.14
Total	13,779,997	1.59
Asian Growth Leaders Fund (in USD)		
Goldman Sachs International	13,489,396	1.61
Total	13,489,396	1.61

Non-cash collateral issuer	Value	% of the Fund's NAV
Asian High Yield Bond Fund (in USD)		
Nomura International Plc	65,166,603	3.08
JP Morgan Securities Plc	43,933,271	2.07
Barclays Bank plc	43,647,453	2.06
BNP Paribas SA	39,286,014	1.85
Goldman Sachs International	26,838,419	1.27
Morgan Stanley & Co. International Plc	19,546,995	0.92
RBC Europe Limited	1,965,683	0.09
UBS AG	1,045,135	0.05
Total	241,429,573	11.39
Asian Multi-Asset Income Fund (in USD)		
JP Morgan Securities Plc	1,112,429	1.52
Citigroup Global Markets Limited	326,567	0.45
HSBC Bank Plc	313,225	0.43
Goldman Sachs International	67,459	0.09
Barclays Capital Securities Limited	44,085	0.06
Societe Generale SA	24,533	0.03
The Bank of Nova Scotia	2,204	0.00
Total	1,890,502	2.58
Asian Tiger Bond Fund (in USD)		
Nomura International Plc	118,771,004	3.37
Barclays Bank plc	77,238,808	2.19
Zurcher Kantonalbank	75,247,197	2.13
JP Morgan Securities Plc	53,764,976	1.52
BNP Paribas SA	40,713,843	1.15
Goldman Sachs International	38,617,995	1.09
Credit Suisse International	24,788,689	0.70
Merrill Lynch International	20,690,658	0.59
Citigroup Global Markets Limited	15,266,500	0.43
Deutsche Bank AG	11,827,647	0.34
Other issuers	3,972,414	0.11
Total	480,899,731	13.62
China Bond Fund (in CNH)		
Nomura International Plc	379,967,774	0.98
Barclays Bank plc	358,676,527	0.93
Goldman Sachs International	255,488,192	0.66
JP Morgan Securities Plc	177,984,020	0.46
Morgan Stanley & Co. International Plc	145,058,819	0.37
Citigroup Global Markets Limited	21,052,219	0.05
BNP Paribas SA	14,820,955	0.04
Total	1,353,048,506	3.49
China Flexible Equity Fund (in USD)		
Societe Generale SA	388,788	1.72
JP Morgan Securities Plc	44,021	0.19
Total	432,809	1.91
China Fund (in USD)		
UBS AG	28,115,704	2.44
Macquarie Bank Limited	15,450,468	1.34
Merrill Lynch International	4,314,523	0.37
Societe Generale SA	4,193,065	0.36
JP Morgan Securities Plc	3,780,426	0.33
Morgan Stanley & Co. International Plc	1,163,456	0.10
Barclays Capital Securities Limited	149,416	0.01
Total	57,167,058	4.95

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
Circular Economy Fund (in USD)		
Barclays Bank plc	78,766,357	4.38
Barclays Capital Securities Limited	41,230,497	2.30
UBS AG	38,661,223	2.15
BNP Paribas SA	32,063,673	1.78
JP Morgan Securities Plc	19,134,848	1.07
The Bank of Nova Scotia	2,522,494	0.14
Total	212,379,092	11.82
Climate Action Equity Fund (in USD)⁽¹⁾		
UBS AG	36,683	0.90
Total	36,683	0.90
Climate Action Multi-Asset Fund (in EUR)⁽¹⁾		
UBS AG	249,029	0.52
BNP Paribas SA	224,629	0.47
HSBC Bank Plc	78,125	0.16
The Bank of Nova Scotia	9,775	0.02
Total	561,558	1.17
Continental European Flexible Fund (in EUR)		
Goldman Sachs International	205,077,747	4.04
HSBC Bank Plc	203,478,673	4.01
Barclays Capital Securities Limited	67,963,506	1.34
JP Morgan Securities Plc	45,045,735	0.89
BNP Paribas SA	20,399,058	0.40
Morgan Stanley & Co. International Plc	12,748,496	0.25
UBS AG	4,103,950	0.08
Merrill Lynch International	909,494	0.02
Total	559,726,659	11.03
Dynamic High Income Fund (in USD)		
JP Morgan Securities Plc	58,352,795	1.87
Barclays Capital Securities Limited	56,371,968	1.81
Citigroup Global Markets Limited	35,185,756	1.13
BNP Paribas SA	25,897,012	0.83
Barclays Bank plc	20,041,892	0.64
Goldman Sachs International	17,884,101	0.57
HSBC Bank Plc	8,726,745	0.28
UBS AG	5,939,405	0.19
Morgan Stanley & Co. International Plc	705,117	0.02
Total	229,104,791	7.34
Emerging Europe Fund (in EUR)⁽⁴⁾		
Goldman Sachs International	6,031,039	3.74
Merrill Lynch International	3,652,248	2.27
HSBC Bank Plc	2,147,079	1.33
Barclays Capital Securities Limited	1,114,215	0.69
JP Morgan Securities Plc	678,738	0.42
UBS AG	569,660	0.35
Citigroup Global Markets Limited	271,483	0.17
Morgan Stanley & Co. International Plc	196,788	0.12
Total	14,661,250	9.09

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

⁽⁴⁾ Fund suspended, see Note 1, for further details.

Non-cash collateral issuer	Value	% of the Fund's NAV
Emerging Markets Bond Fund (in USD)		
Barclays Bank plc	50,504,455	5.53
Nomura International Plc	22,770,382	2.50
JP Morgan Securities Plc	15,275,960	1.67
Merrill Lynch International	14,462,929	1.58
BNP Paribas SA	12,272,026	1.34
Zurcher Kantonalbank	2,829,756	0.31
Credit Suisse International	2,183,470	0.24
Citigroup Global Markets Limited	2,000,449	0.22
Morgan Stanley & Co. International Plc	935,214	0.10
Total	123,234,641	13.49
Emerging Markets Corporate Bond Fund (in USD)		
Nomura International Plc	25,811,050	3.19
Barclays Bank plc	25,612,193	3.17
JP Morgan Securities Plc	24,054,529	2.98
Credit Suisse International	8,506,217	1.05
BNP Paribas SA	7,998,210	0.99
Goldman Sachs International	7,519,863	0.93
Morgan Stanley & Co. International Plc	5,187,290	0.64
Total	104,689,352	12.95
Emerging Markets Equity Income Fund (in USD)		
Goldman Sachs International	1,883,468	0.60
HSBC Bank Plc	1,843,403	0.59
Societe Generale SA	1,341,634	0.43
J.P. Morgan Securities Plc	864,223	0.27
Total	5,932,728	1.89
Emerging Markets Fund (in USD)		
Goldman Sachs International	7,127,788	0.32
HSBC Bank Plc	1,969,913	0.09
Merrill Lynch International	9,418,400	0.42
UBS AG	3,795,981	0.17
Total	22,312,082	1.00
Emerging Markets Impact Bond Fund (in USD)		
BNP Paribas SA	4,218,628	5.01
Credit Suisse International	2,242,120	2.66
Total	6,460,748	7.67
Emerging Markets Local Currency Bond Fund (in USD)		
Barclays Bank plc	6,738,965	0.48
BNP Paribas SA	1,466,891	0.10
JP Morgan Securities Plc	1,463,301	0.10
Merrill Lynch International	491,964	0.03
Total	10,161,121	0.71
ESG Global Conservative Income Fund (in EUR)		
Barclays Bank plc	4,947,293	0.77
BNP Paribas SA	4,946,605	0.77
JP Morgan Securities Plc	4,266,704	0.66
Goldman Sachs International	4,081,830	0.63
Credit Suisse International	1,795,673	0.28
Societe Generale SA	787,088	0.12
HSBC Bank Plc	180,220	0.03
UBS AG	167,816	0.03
Morgan Stanley & Co. International Plc	62,450	0.01
Citigroup Global Markets Limited	1,505	0.00
Total	21,237,184	3.30

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
ESG Global Multi-Asset Income Fund (in USD)⁽¹⁾		
BNP Paribas SA	691,553	0.44
Total	691,553	0.44
ESG Multi-Asset Fund (in EUR)		
BNP Paribas SA	104,681,770	1.56
Credit Suisse International	94,869,879	1.41
Societe Generale SA	46,729,858	0.70
HSBC Bank Plc	43,563,289	0.65
UBS AG	26,331,609	0.39
Merrill Lynch International	12,161,035	0.18
Citigroup Global Markets Limited	11,656,978	0.17
Barclays Capital Securities Limited	9,706,443	0.14
JP Morgan Securities Plc	9,584,548	0.14
Morgan Stanley & Co. International Plc	5,269,319	0.08
Other issuers	3,202,147	0.05
Total	367,756,875	5.47
Euro Bond Fund (in EUR)		
Societe Generale SA	105,345,584	3.30
BNP Paribas SA	68,267,116	2.14
Natixis SA	64,848,583	2.03
JP Morgan Securities Plc	35,893,266	1.12
Barclays Bank plc	28,413,451	0.89
Goldman Sachs International	20,818,898	0.65
Banco Santander SA	10,341,658	0.32
Merrill Lynch International	9,967,550	0.31
Morgan Stanley & Co. International Plc	9,507,391	0.30
Citigroup Global Markets Limited	7,100,274	0.22
Other issuers	12,534,556	0.39
Total	373,038,327	11.67
Euro Corporate Bond Fund (in EUR)		
Barclays Bank plc	49,287,688	1.93
Goldman Sachs International	43,193,806	1.69
JP Morgan Securities Plc	36,646,306	1.43
BNP Paribas SA	29,935,960	1.17
Zurcher Kantonalbank	16,508,429	0.65
Barclays Capital Securities Limited	14,349,710	0.56
Morgan Stanley & Co. International Plc	9,406,852	0.37
Credit Suisse International	3,812,525	0.15
UBS AG	3,686,802	0.14
Banco Santander SA	2,696,363	0.11
Other issuers	8,159,226	0.32
Total	217,683,667	8.52
Euro Short Duration Bond Fund (in EUR)		
Natixis SA	427,344,751	7.91
BNP Paribas SA	244,623,216	4.53
Societe Generale SA	68,104,343	1.26
JP Morgan Securities Plc	54,114,418	1.00
Zurcher Kantonalbank	47,030,715	0.87
Goldman Sachs International	36,008,274	0.67
Barclays Capital Securities Limited	31,836,271	0.59
Morgan Stanley & Co. International Plc	27,860,691	0.52
Barclays Bank plc	24,497,677	0.45
RBC Europe Limited	20,811,205	0.39
Other issuers	48,779,940	0.90
Total	1,031,011,501	19.09

Non-cash collateral issuer	Value	% of the Fund's NAV
Euro-Markets Fund (in EUR)		
Goldman Sachs International	21,945,248	1.69
Societe Generale SA	8,177,708	0.63
Barclays Bank plc	1,821,062	0.14
Credit Suisse International	1,126,974	0.09
UBS AG	476,656	0.04
BNP Paribas SA	200,073	0.02
Morgan Stanley & Co. International Plc	92	0.00
Total	33,747,813	2.61
European Equity Income Fund (in EUR)		
BNP Paribas SA	58,792,132	3.29
Goldman Sachs International	31,768,832	1.78
Barclays Capital Securities Limited	30,715,844	1.72
UBS AG	21,551,973	1.21
JP Morgan Securities Plc	11,903,931	0.67
HSBC Bank Plc	11,769,773	0.66
Societe Generale SA	8,705,933	0.49
Total	175,208,418	9.82
European Focus Fund (in EUR)		
Barclays Capital Securities Limited	10,271,802	3.15
Goldman Sachs International	9,208,942	2.82
Citigroup Global Markets Limited	3,173,165	0.97
HSBC Bank Plc	2,537,334	0.78
Morgan Stanley & Co. International Plc	2,470,936	0.76
UBS AG	1,644,957	0.50
JP Morgan Securities Plc	109,481	0.03
Total	29,416,617	9.01
European Fund (in EUR)		
Barclays Capital Securities Limited	47,610,051	3.90
Morgan Stanley & Co. International Plc	13,053,425	1.07
JP Morgan Securities Plc	7,711,986	0.63
HSBC Bank Plc	6,673,200	0.55
Citigroup Global Markets Limited	5,691,247	0.47
BNP Paribas SA	5,511,301	0.45
UBS AG	4,705,081	0.39
Societe Generale SA	2,259,574	0.19
Goldman Sachs International	1,550,858	0.13
Credit Suisse International	1,125,265	0.09
Total	95,891,988	7.87
European High Yield Bond Fund (in EUR)		
JP Morgan Securities Plc	23,504,935	7.80
Barclays Bank plc	16,826,768	5.59
Goldman Sachs International	15,761,485	5.23
BNP Paribas SA	6,537,129	2.17
Morgan Stanley & Co. International Plc	3,504,933	1.16
HSBC Bank Plc	1,909,843	0.63
Citigroup Global Markets Limited	663,955	0.22
RBC Europe Limited	349,703	0.12
Banco Santander, S.A.	192,797	0.06
UBS AG	123,894	0.04
Total	69,375,442	23.02

⁽¹⁾ Fund launched during the year, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
European Special Situations Fund (in EUR)		
Goldman Sachs International	63,833,330	5.66
JP Morgan Securities Plc	32,826,103	2.91
Merrill Lynch International	26,887,114	2.39
Citigroup Global Markets Limited	6,462,665	0.57
BNP Paribas SA	4,943,998	0.44
Natixis SA	2,569,363	0.23
Societe Generale SA	1,540,208	0.14
Barclays Capital Securities Limited	818,399	0.07
HSBC Bank Plc	215,818	0.02
Credit Suisse International	194,990	0.02
Other issuers	137,619	0.01
Total	140,429,607	12.46
European Sustainable Equity Fund (in EUR)		
Morgan Stanley & Co. International Plc	236,628	4.90
Total	236,628	4.90
European Value Fund (in EUR)		
Barclays Capital Securities Limited	50,008,283	6.47
UBS AG	15,348,455	1.98
BNP Paribas SA	12,652,888	1.64
Credit Suisse International	5,393,198	0.70
Goldman Sachs International	4,821,789	0.62
Total	88,224,613	11.41
FinTech Fund (in USD)		
UBS AG	10,503,335	2.53
BNP Paribas SA	8,769,185	2.11
HSBC Bank Plc	2,909,917	0.70
JP Morgan Securities Plc	1,323,863	0.32
Goldman Sachs International	854,848	0.21
Total	24,361,148	5.87
Fixed Income Global Opportunities Fund (in USD)		
Zurcher Kantonalbank	339,621,973	3.77
Societe Generale SA	309,585,943	3.44
Banco Santander SA	179,346,231	1.99
HSBC Bank Plc	160,940,271	1.79
BNP Paribas SA	75,862,554	0.84
JP Morgan Securities Plc	65,234,098	0.73
The Bank of Nova Scotia	59,193,171	0.66
Barclays Bank plc	38,804,357	0.43
Goldman Sachs International	33,408,618	0.37
Citigroup Global Markets Limited	31,997,501	0.36
Other issuers	88,639,366	0.98
Total	1,382,634,083	15.36
Future Consumer Fund (in USD)		
BNP Paribas SA	741,612	6.19
Total	741,612	6.19
Future Of Transport Fund (in USD)		
Barclays Capital Securities Limited	19,934,975	1.24
Goldman Sachs International	18,531,144	1.16
JP Morgan Securities Plc	5,207,394	0.32
BNP Paribas SA	4,598,207	0.29
Merrill Lynch International	3,583,456	0.22
Societe Generale SA	3,028,542	0.19
HSBC Bank Plc	2,368,731	0.15
UBS AG	228,429	0.01
Total	57,480,878	3.58

Non-cash collateral issuer	Value	% of the Fund's NAV
Global Allocation Fund (in USD)		
Barclays Bank plc	147,126,376	0.97
Societe Generale SA	128,546,211	0.85
Barclays Capital Securities Limited	106,089,018	0.70
UBS AG	67,709,189	0.45
BNP Paribas SA	63,913,859	0.42
Banco Santander SA	19,721,456	0.13
Goldman Sachs International	17,383,252	0.12
Credit Suisse International	16,145,841	0.11
Merrill Lynch International	13,827,047	0.09
JP Morgan Securities Plc	11,797,351	0.08
Other issuers	18,191,164	0.13
Total	610,450,764	4.05
Global Corporate Bond Fund (in USD)		
Goldman Sachs International	9,232,714	1.15
JP Morgan Securities Plc	4,853,558	0.61
Barclays Bank plc	4,534,727	0.57
Zurcher Kantonalbank	3,487,764	0.43
Deutsche Bank AG	1,692,777	0.21
Credit Suisse International	1,637,399	0.20
Merrill Lynch International	1,582,679	0.20
Morgan Stanley & Co. International Plc	1,394,105	0.17
Nomura International Plc	1,162,826	0.15
RBC Europe Limited	577,135	0.07
Other issuers	70,446	0.01
Total	30,226,130	3.77
Global Dynamic Equity Fund (in USD)		
Goldman Sachs International	3,536,849	0.78
HSBC Bank Plc	2,983,027	0.66
UBS AG	2,975,777	0.66
Barclays Capital Securities Limited	1,912,917	0.42
JP Morgan Securities Plc	1,216,877	0.27
Natixis SA	1,196,144	0.26
Credit Suisse International	570,183	0.13
Morgan Stanley & Co. International Plc	145,823	0.03
Merrill Lynch International	59,130	0.01
Total	14,596,727	3.22
Global Equity Income Fund (in USD)		
Goldman Sachs International	19,761,815	2.10
Societe Generale SA	15,947,657	1.70
Morgan Stanley & Co. International Plc	14,065,601	1.50
Barclays Capital Securities Limited	6,394,303	0.68
BNP Paribas SA	5,822,144	0.62
Citigroup Global Markets Limited	168,746	0.02
Total	62,160,266	6.62
Global Government Bond Fund (in USD)		
Banco Santander, S.A.	25,766,018	3.05
Natixis SA	21,115,962	2.50
BNP Paribas SA	16,930,770	2.00
J.P. Morgan Securities Plc	15,324,968	1.81
Societe Generale SA	11,300,695	1.34
Morgan Stanley & Co. International Plc	3,217,230	0.38
Credit Suisse International	1,720,929	0.20
RBC Europe Limited	1,686,916	0.20
Nomura International Plc	951,593	0.11
Barclays Bank Plc	714,383	0.08
Other issuers	461,298	0.05
Total	99,190,762	11.72

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
Global High Yield Bond Fund (in USD)		
Barclays Bank plc	33,429,586	1.97
JP Morgan Securities Plc	20,585,411	1.21
Credit Suisse International	8,839,440	0.52
Goldman Sachs International	4,301,679	0.25
BNP Paribas SA	3,879,935	0.23
Morgan Stanley & Co. International Plc	3,618,444	0.21
Nomura International Plc	2,311,029	0.14
HSBC Bank Plc	1,314,006	0.08
RBC Europe Limited	1,061,847	0.06
Merrill Lynch International	807,482	0.05
Other issuers	768,505	0.05
Total	80,917,364	4.77
Global Inflation Linked Bond Fund (in USD)		
BNP Paribas SA	5,255,525	1.44
Banco Santander, S.A.	3,580,649	0.98
Total	8,836,174	2.42
Global Long-Horizon Equity Fund (in USD)		
Goldman Sachs International	43,248,994	4.07
BNP Paribas SA	26,982,375	2.54
UBS AG	8,167,228	0.77
Merrill Lynch International	1,571,265	0.15
Total	79,969,862	7.53
Global Multi-Asset Income Fund (in USD)		
Barclays Capital Securities Limited	108,683,674	2.00
JP Morgan Securities Plc	68,909,572	1.27
Goldman Sachs International	32,858,415	0.60
Barclays Bank plc	23,847,726	0.44
Citigroup Global Markets Limited	19,829,057	0.36
BNP Paribas SA	16,118,916	0.30
Credit Suisse International	14,048,706	0.26
HSBC Bank Plc	11,993,946	0.22
Societe Generale SA	4,776,717	0.09
Morgan Stanley & Co. International Plc	3,844,941	0.07
Other issuers	13,446,512	0.25
Total	318,358,182	5.86
Japan Flexible Equity Fund (in JPY)		
Citigroup Global Markets Limited	3,096,303,964	10.64
Merrill Lynch International	2,745,848,333	9.44
HSBC Bank Plc	1,756,516,530	6.04
JP Morgan Securities Plc	1,626,448,917	5.59
Societe Generale SA	748,711,018	2.57
UBS AG	728,978,642	2.51
Goldman Sachs International	341,686,404	1.17
Natixis SA	95,618,611	0.33
Total	11,140,112,419	38.29
Japan Small & MidCap Opportunities Fund (in JPY)		
Barclays Capital Securities Limited	2,113,605,676	10.45
Merrill Lynch International	1,117,070,585	5.52
JP Morgan Securities Plc	982,635,538	4.86
UBS AG	601,950,643	2.97
Citigroup Global Markets Limited	200,421,849	0.99
Goldman Sachs International	181,216,064	0.90
Societe Generale SA	168,215,304	0.83
Credit Suisse International	159,080,408	0.79
Morgan Stanley & Co. International Plc	44,341,001	0.22
Credit Suisse AG	7,013,802	0.03
Total	5,575,550,870	27.56

Non-cash collateral issuer	Value	% of the Fund's NAV
Latin American Fund (in USD)		
UBS AG	4,219,684	0.51
Barclays Bank Plc	3,773,665	0.45
Total	7,993,349	0.96
Natural Resources Growth & Income Fund (in USD)		
Goldman Sachs International	28,410,630	6.39
Barclays Bank plc	21,757,228	4.89
HSBC Bank Plc	601,094	0.14
Total	50,768,952	11.42
Next Generation Health Care Fund (in USD)		
Merrill Lynch International	305,010	1.83
Total	305,010	1.83
Next Generation Technology Fund (in USD)		
Goldman Sachs International	61,940,795	2.25
BNP Paribas SA	59,225,542	2.15
UBS AG	53,053,851	1.93
Societe Generale SA	32,320,668	1.17
JP Morgan Securities Plc	29,892,510	1.08
HSBC Bank Plc	22,736,132	0.83
Morgan Stanley & Co. International Plc	18,809,986	0.68
Barclays Capital Securities Limited	15,896,908	0.58
The Bank of Nova Scotia	10,481,822	0.38
Citigroup Global Markets Limited	9,061,634	0.33
Other issuers	2,974,809	0.11
Total	316,394,657	11.49
Nutrition Fund (in USD)		
Goldman Sachs International	8,354,883	2.40
Citigroup Global Markets Limited	1,097,375	0.32
UBS AG	1,034,972	0.30
Credit Suisse International	623,507	0.18
HSBC Bank Plc	299,210	0.09
Total	11,409,947	3.29
Sustainable Asian Bond Fund (in USD)⁽²⁾		
Barclays Bank Plc	291,632	0.68
Total	291,632	0.68
Sustainable Emerging Markets Blended Bond Fund (in USD)⁽²⁾		
Morgan Stanley & Co. International Plc	84,993	0.19
J.P. Morgan Securities Plc	2,910	0.01
Total	87,903	0.20
Sustainable Emerging Markets Bond Fund (in USD)⁽²⁾		
Barclays Bank plc	32,564,212	9.23
BNP Paribas SA	7,612,085	2.16
JP Morgan Securities Plc	7,574,695	2.15
Goldman Sachs International	390,243	0.11
Total	48,141,235	13.65
Sustainable Emerging Markets Corporate Bond Fund (in USD)⁽²⁾		
JP Morgan Securities Plc	3,804,852	4.80
Goldman Sachs International	2,478,201	3.13
Morgan Stanley & Co. International Plc	1,782,994	2.25
BNP Paribas SA	272,613	0.34
Total	8,338,660	10.52

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
Sustainable Emerging Markets Local Currency Bond Fund (in USD)⁽²⁾		
J.P. Morgan Securities Plc	2,439,132	0.57
Morgan Stanley & Co. International Plc	467,828	0.11
Total	2,906,960	0.68
Sustainable Energy Fund (in USD)		
Morgan Stanley & Co. International Plc	128,988,604	2.00
BNP Paribas SA	92,780,572	1.44
Goldman Sachs International	39,174,124	0.61
UBS AG	33,222,605	0.52
Barclays Capital Securities Limited	32,359,339	0.50
Societe Generale SA	21,301,285	0.33
HSBC Bank Plc	9,896,695	0.15
Merrill Lynch International	7,952,267	0.12
JP Morgan Securities Plc	2,894,245	0.04
The Bank of Nova Scotia	1,795,647	0.03
Other issuers	865,356	0.01
Total	371,230,739	5.75
Sustainable Fixed Income Global Opportunities Fund (in EUR)⁽²⁾		
BNP Paribas SA	2,751,462	0.49
JP Morgan Securities Plc	1,704,981	0.30
Citigroup Global Markets Limited	987,450	0.17
Wells Fargo	627,358	0.11
Goldman Sachs International	610,606	0.11
HSBC Bank Plc	248,252	0.04
Morgan Stanley & Co. International Plc	174,352	0.03
Total	7,104,461	1.25
Sustainable Global Bond Income Fund (in USD)⁽²⁾		
BNP Paribas SA	183,395	0.15
J.P. Morgan Securities Plc	174,545	0.15
Barclays Bank Plc	161,271	0.13
Total	519,211	0.43
Swiss Small & MidCap Opportunities Fund (in CHF)⁽³⁾		
J.P. Morgan Securities Plc	31,645,443	4.47
Morgan Stanley & Co. International Plc	29,090,462	4.11
HSBC Bank Plc	11,649,564	1.65
Citigroup Global Markets Limited	8,629,094	1.22
UBS AG	5,054,503	0.71
BNP Paribas SA	5,024,381	0.71
The Bank of Nova Scotia	3,817,668	0.54
Credit Suisse International	324,034	0.05
Total	95,235,149	13.46
Systematic Global Equity High Income Fund (in USD)		
Barclays Capital Securities Limited	52,554,375	1.20
BNP Paribas SA	51,890,816	1.19
Goldman Sachs International	43,781,449	1.00
Merrill Lynch International	40,047,831	0.92
JP Morgan Securities Plc	25,350,838	0.58
Citigroup Global Markets Limited	22,086,265	0.51
Societe Generale SA	20,328,998	0.47
Morgan Stanley & Co. International Plc	19,130,582	0.44
UBS AG	12,074,713	0.28
HSBC Bank Plc	11,280,781	0.26
Other issuers	17,637,189	0.40
Total	316,163,837	7.25

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

Non-cash collateral issuer	Value	% of the Fund's NAV
Systematic Global SmallCap Fund (in USD)		
UBS AG	11,216,768	5.05
JP Morgan Securities Plc	5,856,604	2.64
Morgan Stanley & Co. International Plc	4,544,936	2.05
Merrill Lynch International	4,244,398	1.91
Barclays Capital Securities Limited	4,101,320	1.85
Goldman Sachs International	2,799,246	1.26
HSBC Bank Plc	2,076,224	0.94
Citigroup Global Markets Limited	1,145,675	0.52
Societe Generale SA	929,159	0.42
Macquarie Bank Limited	776,428	0.35
Other issuers	1,708,514	0.77
Total	39,399,272	17.76
Systematic Multi Allocation Credit Fund (in USD)		
BNP Paribas SA	3,050,673	3.76
Total	3,050,673	3.76
United Kingdom Fund (in GBP)		
UBS AG	5,190,017	1.92
Goldman Sachs International	1,949,507	0.72
Barclays Capital Securities Limited	1,304,147	0.48
Societe Generale SA	945,628	0.35
JP Morgan Securities Plc	822,248	0.30
BNP Paribas SA	342,428	0.13
Credit Suisse International	222,765	0.08
Total	10,776,740	3.98
US Basic Value Fund (in USD)		
UBS AG	27,062,143	3.56
BNP Paribas SA	12,224,609	1.61
Merrill Lynch International	8,999,792	1.18
Goldman Sachs International	7,712,143	1.02
Credit Suisse International	5,240,588	0.69
JP Morgan Securities Plc	3,858,974	0.51
Citigroup Global Markets Limited	3,094,269	0.41
Total	68,192,518	8.98
US Dollar Bond Fund (in USD)		
Societe Generale SA	3,918,240	0.68
BNP Paribas SA	2,605,379	0.45
Natixis SA	1,736,417	0.30
Nomura International Plc	589,822	0.10
ING Bank NV	482,872	0.08
RBC Europe Limited	434,614	0.08
JP Morgan Securities Plc	163,196	0.03
Goldman Sachs International	126,832	0.02
Morgan Stanley & Co. International Plc	40,379	0.01
Total	10,097,751	1.75
US Dollar High Yield Bond Fund (in USD)		
BNP Paribas SA	27,999,136	1.19
Barclays Capital Securities Limited	13,190,955	0.56
Morgan Stanley & Co. International Plc	11,516,884	0.49
Goldman Sachs International	10,083,997	0.43
JP Morgan Securities Plc	9,116,146	0.39
Barclays Bank plc	8,560,059	0.36
Credit Suisse International	6,762,830	0.29
Nomura International Plc	3,818,286	0.16
UBS AG	2,231,671	0.09
Merrill Lynch International	1,889,730	0.08
Other issuers	3,125,186	0.13
Total	98,294,880	4.17

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
US Dollar Short Duration Bond Fund (in USD)		
Natixis SA	132,779,240	8.39
Banco Santander SA	94,474,324	5.97
JP Morgan Securities Plc	8,887,877	0.56
Barclays Bank plc	4,479,363	0.28
Goldman Sachs International	2,919,625	0.18
Nomura International Plc	2,144,202	0.14
BNP Paribas SA	1,797,579	0.11
Citigroup Global Markets Limited	1,265,013	0.08
Morgan Stanley & Co. International Plc	783,260	0.05
Societe Generale SA	746,758	0.05
Other issuers	324,027	0.02
Total	250,601,268	15.83
US Flexible Equity Fund (in USD)		
UBS AG	14,184,337	0.92
HSBC Bank Plc	8,024,492	0.52
The Bank of Nova Scotia	5,125,364	0.33
Total	27,334,193	1.77
US Growth Fund (in USD)		
The Bank of Nova Scotia	16,622,632	5.35
BNP Paribas SA	4,233,988	1.36
UBS AG	2,891,044	0.93
Total	23,747,664	7.64
US Mid-Cap Value Fund (in USD)⁽²⁾		
UBS AG	12,106,079	4.57
Merrill Lynch International	6,991,723	2.64
Goldman Sachs International	3,931,118	1.49
Barclays Capital Securities Limited	1,746,273	0.66
HSBC Bank Plc	1,015,586	0.38
The Bank of Nova Scotia	628,199	0.24
JP Morgan Securities Plc	515,707	0.19
Morgan Stanley & Co. International Plc	311,021	0.12
Citigroup Global Markets Limited	85,740	0.03
Total	27,331,446	10.32
US Sustainable Equity Fund (in USD)		
Morgan Stanley & Co. International Plc	164,434	3.84
BNP Paribas SA	94,816	2.22
Total	259,250	6.06
World Bond Fund (in USD)		
Societe Generale SA	64,421,890	5.71
JP Morgan Securities Plc	14,291,801	1.27
Natixis SA	13,548,074	1.20
HSBC Bank Plc	12,269,517	1.09
BNP Paribas SA	8,356,901	0.74
Nomura International Plc	7,382,554	0.65
Zurcher Kantonalbank	4,886,542	0.43
Barclays Bank plc	2,957,531	0.26
Goldman Sachs International	2,552,866	0.23
Banco Santander SA	2,464,813	0.22
Other issuers	2,247,859	0.20
Total	135,380,348	12.00

⁽²⁾ Fund name changed during the year, see Note 1, for further details.

Non-cash collateral issuer	Value	% of the Fund's NAV
World Energy Fund (in USD)		
Goldman Sachs International	433,418,268	14.38
Societe Generale SA	68,198,931	2.26
JP Morgan Securities Plc	23,436,533	0.78
Barclays Capital Securities Limited	17,141,262	0.57
Total	542,194,994	17.99
World Financials Fund (in USD)		
UBS AG	20,441,404	1.44
Goldman Sachs International	13,384,484	0.94
JP Morgan Securities Plc	5,366,726	0.38
Morgan Stanley & Co. International Plc	3,573,508	0.25
HSBC Bank Plc	3,252,836	0.23
BNP Paribas SA	524,778	0.04
Total	46,543,736	3.28
World Gold Fund (in USD)		
Goldman Sachs International	152,049,474	4.54
BNP Paribas SA	50,009,141	1.49
Societe Generale SA	33,249,048	0.99
Morgan Stanley & Co. International Plc	1,654,951	0.05
UBS AG	653,681	0.02
Total	237,616,295	7.09
World Healthscience Fund (in USD)		
BNP Paribas SA	69,457,765	0.50
HSBC Bank Plc	45,132,352	0.33
UBS AG	42,275,554	0.30
Morgan Stanley & Co. International Plc	20,840,139	0.15
Citigroup Global Markets Limited	15,809,496	0.11
J.P. Morgan Securities Plc	14,306,714	0.10
The Bank of Nova Scotia	13,579,076	0.10
Merrill Lynch International	13,359,146	0.10
Natixis SA	3,520,560	0.03
Other issuers	2,238,417	0.02
Total	240,519,219	1.74
World Mining Fund (in USD)		
BNP Paribas SA	177,600,386	3.31
Societe Generale SA	103,126,347	1.92
Merrill Lynch International	47,618,485	0.89
Goldman Sachs International	46,765,155	0.87
Natixis SA	43,319,028	0.81
Barclays Capital Securities Limited	16,828,064	0.31
HSBC Bank Plc	14,135,156	0.26
Credit Suisse International	3,665,523	0.07
JP Morgan Securities Plc	2,022,395	0.04
The Bank of Nova Scotia	1,292,083	0.02
Other issuers	71,440	0.00
Total	456,444,062	8.50
World Real Estate Securities Fund (in USD)		
JP Morgan Securities Plc	3,910,560	2.67
Societe Generale SA	3,737,698	2.56
Goldman Sachs International	2,226,509	1.52
UBS AG	1,788,070	1.22
HSBC Bank Plc	33,704	0.02
Deutsche Bank AG	48	0.00
Total	11,696,589	7.99

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
World Technology Fund (in USD)		
The Bank of Nova Scotia	212,024,991	2.41
BNP Paribas SA	91,480,022	1.04
Goldman Sachs International	53,029,877	0.60
Morgan Stanley & Co. International Plc	24,627,156	0.28
JP Morgan Securities Plc	16,643,902	0.19
UBS AG	11,229,161	0.13
Barclays Capital Securities Limited	5,130,110	0.06
HSBC Bank Plc	1,745,429	0.02
Merrill Lynch International	640,558	0.01
Societe Generale SA	190,561	0.00
Other issuers	53,965	0.00
Total	416,795,732	4.74

No securities collateral received from a single issuer, in relation to efficient portfolio management and OTC derivative transactions, has exceeded 20% of any of the respective Funds' NAV at the year end date.

None of the Funds have been fully collateralised in securities issued or guaranteed by an EU member state at the year end date.

Appendix V – Total Expense Ratio (Unaudited)

Total Expense Ratio (“TER”) is calculated as the total of all expenses (excluding bank interest, negative yield expense on financial assets, depositary transaction fees and expense reimbursements), divided by the average net assets of the Company, expressed as a percentage. All data is annualised.

The Management Fee may be used in part to pay remuneration for distribution activities concerning the Company. Reimbursement may be made to institutional investors which from a commercial perspective hold shares of the Company for third parties.

The TERs for the year from 1 September 2021 to 31 August 2022 are as follows:

Fund Name	Share Class	TER
Asia Pacific Equity Income Fund	A Class distributing (A) (G) share EUR hedged	1.938%
	A Class distributing (Q) (G) share	1.936%
	A Class distributing (Q) (G) share SGD hedged	1.935%
	A Class distributing (R) (M) (G) share AUD hedged	1.933%
	A Class distributing (R) (M) (G) share ZAR hedged	1.945%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.917%
	A Class distributing (S) (M) (G) share	1.935%
	A Class distributing (S) (M) (G) share HKD hedged	1.936%
	A Class non-distributing share	1.935%
	A Class non-distributing UK reporting fund share	1.938%
	C Class distributing (Q) (G) share	3.186%
	C Class distributing (Q) (G) share SGD hedged	3.184%
	D Class distributing (A) (G) UK reporting fund share	1.190%
	D Class distributing (Q) (G) share	1.185%
	D Class distributing (Q) (G) share SGD hedged	1.184%
	D Class non-distributing share	1.183%
	E Class distributing (Q) (G) share EUR hedged	2.436%
	E Class non-distributing share	2.436%
	I Class non-distributing share	0.932%
	X Class non-distributing share	0.172%
Asian Dragon Fund	A Class distributing (A) UK reporting fund share	1.841%
	A Class non-distributing share	1.841%
	A Class non-distributing share AUD hedged	1.841%
	A Class non-distributing share CHF hedged	1.841%
	A Class non-distributing share EUR hedged	1.842%
	A Class non-distributing share PLN hedged	1.841%
	A Class non-distributing share SGD hedged	1.841%
	C Class non-distributing share	3.093%
	D Class distributing (A) UK reporting fund share	1.090%
	D Class non-distributing share	1.090%
	D Class non-distributing share AUD hedged	1.083%
	D Class non-distributing share CHF hedged	1.090%
	D Class non-distributing share EUR hedged	1.090%
	E Class non-distributing share	2.342%
	I Class distributing (A) share	0.832%
	I Class distributing (A) UK reporting fund share	0.831%
	I Class non-distributing share	0.832%
	I Class non-distributing share AUD hedged	0.832%
	X Class distributing (A) UK reporting fund share	0.096%
	X Class non-distributing share	0.080%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Asian Growth Leaders Fund	A Class non-distributing share AUD hedged	1.835%
	A Class non-distributing share CHF hedged	1.834%
	A Class non-distributing share EUR hedged	1.835%
	A Class non-distributing share SGD hedged	1.834%
	A Class non-distributing UK reporting fund share	1.834%
	D Class distributing (M) share	1.083%
	D Class non-distributing share CHF hedged	1.083%
	D Class non-distributing share EUR hedged	1.085%
	D Class non-distributing share SGD hedged	1.083%
	D Class non-distributing UK reporting fund share	1.083%
	E Class non-distributing share	2.335%
	I Class distributing (A) UK reporting fund share	0.824%
	I Class distributing (Q) share	0.825%
	I Class non-distributing share	0.825%
	S Class non-distributing share	0.933%
	S Class non-distributing share CHF hedged	0.933%
	S class non-distributing share EUR hedged	0.932%
	S class non-distributing share GBP hedged	0.933%
	S class non-distributing share SGD hedged	0.933%
	X Class non-distributing share	0.073%
Asian High Yield Bond Fund	A Class distributing (Q) share	1.215%
	A Class distributing (R) (M) (G) share AUD hedged	1.214%
	A Class distributing (R) (M) (G) share EUR hedged	1.214%
	A Class distributing (R) (M) (G) share GBP hedged	1.214%
	A Class distributing (R) (M) (G) share HKD hedged	1.214%
	A Class distributing (R) (M) (G) share SGD hedged	1.214%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.214%
	A Class distributing (S) (M) (G) share	1.214%
	A Class non-distributing share	1.213%
	A Class non-distributing share AUD hedged	1.213%
	A Class non-distributing share EUR hedged	1.212%
	A Class non-distributing share GBP hedged	1.213%
	A Class non-distributing share HKD hedged	1.214%
	A Class non-distributing share SGD hedged	1.213%
	D Class distributing (M) UK reporting fund share EUR hedged	0.713%
	D Class distributing (M) UK reporting fund share GBP hedged	0.711%
	D Class distributing (S) (M) (G) share	0.713%
	D Class non-distributing share	0.712%
	D Class non-distributing UK reporting fund share EUR hedged	0.712%
	D Class non-distributing UK reporting fund share GBP hedged	0.712%
	E Class distributing (Q) share EUR hedged	1.715%
	E Class non-distributing share	1.713%
	E Class non-distributing share EUR hedged	1.714%
	I Class distributing (S) (M) (G) share	0.552%
	I Class non-distributing share	0.552%
	I Class non-distributing UK reporting fund share EUR hedged	0.552%
	X Class non-distributing share	0.051%
Asian Multi-Asset Income Fund	A Class distributing (S) (M) (G) share	1.670%
	A Class distributing (S) (M) (G) share HKD hedged	1.670%
	A Class distributing (S) (M) (G) share SGD hedged	1.670%
	A Class non-distributing share	1.670%
	I Class non-distributing share	0.780%
	X Class non-distributing share	0.030%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Asian Sustainable Equity Fund ⁽²⁾	A Class non-distributing share	1.860%
	D Class non-distributing UK reporting fund share	2.360%
	E Class non-distributing share	1.050%
	I Class non-distributing UK reporting fund share	0.790%
	X Class non-distributing UK reporting fund share	0.100%
Asian Tiger Bond Fund	A Class distributing (D) share	1.214%
	A Class distributing (M) share	1.214%
	A Class distributing (M) share AUD hedged	1.211%
	A Class distributing (M) share EUR hedged	1.211%
	A Class distributing (M) share HKD hedged	1.211%
	A Class distributing (M) share NZD hedged	1.211%
	A Class distributing (M) share SGD hedged	1.211%
	A Class distributing (R) (M) (G) share AUD hedged	1.211%
	A Class distributing (R) (M) (G) share CAD hedged	1.211%
	A Class distributing (R) (M) (G) share CNH hedged	1.211%
	A Class distributing (R) (M) (G) share NZD hedged	1.211%
	A Class distributing (R) (M) (G) share ZAR hedged	1.212%
	A Class distributing (S) (M) (G) share	1.214%
	A Class distributing (S) (M) (G) share EUR hedged	1.211%
	A Class distributing (S) (M) (G) share GBP hedged	1.211%
	A Class distributing (S) (M) (G) share HKD hedged	1.211%
	A Class distributing (S) (M) (G) share SGD hedged	1.211%
	A Class non-distributing share	1.213%
	A Class non-distributing share EUR hedged	1.211%
	A Class non-distributing share HKD hedged	1.211%
	A Class non-distributing share SGD hedged	1.211%
	C Class distributing (D) share	2.465%
	C Class non-distributing share	2.465%
	D Class distributing (A) UK reporting fund share GBP hedged	0.712%
	D Class distributing (M) share	0.713%
	D Class distributing (M) share HKD hedged	0.710%
	D Class distributing (M) share SGD hedged	0.711%
	D Class distributing (S) (M) (G) share	0.713%
	D Class non-distributing share	0.713%
	D Class non-distributing share EUR hedged	0.710%
	D Class non-distributing share SGD hedged	0.710%
	E Class non-distributing share	1.714%
	E Class non-distributing share EUR hedged	1.712%
	I Class distributing (A) UK reporting fund share GBP hedged	0.553%
	I Class distributing (M) share	0.553%
	I Class distributing (Q) share EUR hedged	0.553%
	I Class non-distributing share	0.553%
	I Class non-distributing share EUR hedged	0.553%
	I Class non-distributing share SGD hedged	0.553%
	I Class non-distributing UK reporting fund share CHF hedged	0.553%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.614%
	SR Class distributing (M) UK reporting fund share	0.624%
	SR Class non-distributing UK reporting fund share	0.611%
	SR Class non-distributing UK reporting fund share EUR hedged	0.611%
	X Class distributing (M) share	0.011%
	X Class non-distributing share	0.052%
	X Class non-distributing share EUR hedged	0.052%

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
China Bond Fund	A Class distributing (M) share	0.981%
	A Class distributing (S) (M) (G) share	0.981%
	A Class distributing (S) (M) (G) share AUD hedged	0.977%
	A Class distributing (S) (M) (G) share EUR hedged	0.972%
	A Class distributing (S) (M) (G) share HKD hedged	0.977%
	A Class distributing (S) (M) (G) share SGD hedged	0.976%
	A Class distributing (S) (M) (G) share USD hedged	0.972%
	A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	0.977%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	0.972%
	A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	0.972%
	A Class non-distributing share	0.981%
	A Class non-distributing share JPY hedged	0.973%
	A Class non-distributing UK reporting fund share USD hedged	0.971%
	AI Class non-distributing share	0.981%
	AI Class non-distributing share EUR hedged	0.972%
	C Class non-distributing share	2.231%
	D Class distributing (A) UK reporting fund share GBP hedged	0.627%
	D Class distributing (M) share	0.635%
	D Class distributing (S) (M) (G) share	0.635%
	D Class distributing (S) (M) (G) share SGD hedged	0.622%
	D Class distributing (S) (M) (G) share USD hedged	0.622%
	D Class non-distributing share	0.634%
	D Class non-distributing UK reporting fund share EUR hedged	0.622%
	D Class non-distributing UK reporting fund share USD hedged	0.622%
	E Class distributing (Q) share	1.485%
	E Class distributing (Q) share EUR hedged	1.472%
	E Class distributing (R) (M) (G) share EUR hedged	1.472%
	E Class non-distributing share	1.485%
	E Class non-distributing share EUR hedged	1.476%
	I Class distributing (A) UK reporting fund share GBP hedged	0.442%
	I Class distributing (M) share	0.474%
	I Class distributing (Q) share EUR hedged	0.471%
	I Class distributing (S) (M) (G) share	0.474%
	I Class distributing (S) (M) (G) share SGD hedged	0.470%
	I Class distributing (S) (M) (G) share USD hedged	0.470%
	I Class non-distributing share	0.474%
	I Class non-distributing UK reporting fund share EUR hedged	0.471%
	I Class non-distributing UK reporting fund share USD hedged	0.470%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.533%
	SR Class distributing (M) UK reporting fund share	0.531%
	SR Class distributing (S) (M) (G) UK reporting fund share	0.531%
	SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	0.531%
	SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	0.531%
	SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	0.531%
	SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	0.532%
	SR Class non-distributing UK reporting fund share	0.531%
	SR Class non-distributing UK reporting fund share EUR hedged	0.532%
	SR Class non-distributing UK reporting fund share USD hedged	0.531%
	X Class distributing (M) share	0.071%
	X Class non-distributing share	0.070%
	X Class non-distributing share USD hedged	0.070%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
China Flexible Equity Fund	A Class non-distributing share	1.882%
	A Class non-distributing share EUR hedged	1.885%
	AI Class non-distributing share EUR hedged	1.884%
	D Class non-distributing share	1.129%
	D Class non-distributing share EUR hedged	1.137%
	E Class distributing (Q) share EUR hedged	2.384%
	E Class non-distributing share	2.383%
	E Class non-distributing share EUR hedged	2.384%
	I Class non-distributing share	0.854%
	I Class non-distributing share EUR hedged	0.840%
	X Class non-distributing share	0.118%
	Z Class non-distributing share	0.876%
China Fund	A Class distributing (A) UK reporting fund share GBP hedged	1.833%
	A Class non-distributing share	1.833%
	A Class non-distributing share AUD hedged	1.833%
	A Class non-distributing share CNH hedged	1.833%
	A Class non-distributing share EUR hedged	1.833%
	A Class non-distributing share HKD	1.833%
	A Class non-distributing share SGD hedged	1.833%
	AI Class non-distributing share EUR hedged	1.840%
	C Class non-distributing share	3.086%
	D Class distributing (A) UK reporting fund share GBP hedged	1.081%
	D Class non-distributing share	1.081%
	D Class non-distributing share EUR hedged	1.081%
	D Class non-distributing share HKD	1.081%
	D Class non-distributing share SGD hedged	1.082%
	D Class non-distributing UK reporting fund share GBP hedged	1.081%
	E Class non-distributing share EUR hedged	2.335%
	I Class non-distributing share	0.822%
	I Class non-distributing share EUR hedged	0.794%
	X Class non-distributing share	0.070%
China Impact Fund ⁽¹⁾	A Class non-distributing share	1.893%
	AI Class non-distributing share EUR hedged	1.913%
	D Class non-distributing share	1.142%
	D Class non-distributing share EUR hedged	1.142%
	E Class non-distributing share EUR hedged	2.397%
	I Class non-distributing share	0.882%
	I Class non-distributing share EUR hedged	0.873%
	X Class non-distributing share	0.132%
China Innovation Fund ⁽²⁾	A Class non-distributing share	1.820%
	A Class non-distributing share CNH hedged	1.820%
	D Class non-distributing UK reporting fund share	1.000%
	D Class non-distributing UK reporting fund share CNH hedged	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%

⁽¹⁾ Fund name changed during the year, see Note 1, for further details.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Circular Economy Fund	A Class distributing (A) UK reporting fund share	1.810%
	A Class non-distributing share	1.810%
	A Class non-distributing share AUD hedged	1.810%
	A Class non-distributing share CAD hedged	1.810%
	A Class non-distributing share CNH hedged	1.810%
	A Class non-distributing share EUR hedged	1.810%
	A Class non-distributing share GBP hedged	1.810%
	A Class non-distributing share HKD hedged	1.810%
	A Class non-distributing share NZD hedged	1.804%
	A Class non-distributing share SGD hedged	1.810%
	AI Class non-distributing share	1.810%
	D Class non-distributing share	0.990%
	D Class non-distributing UK reporting fund share GBP hedged	0.990%
	E Class non-distributing share	2.310%
	I Class distributing (A) UK reporting fund share	0.730%
	I Class non-distributing share	0.730%
	I Class non-distributing share JPY hedged	0.730%
	SR Class distributing (A) UK reporting fund share	0.910%
	SR Class non-distributing UK reporting fund share	0.910%
	SR Class non-distributing UK reporting fund share EUR hedged	0.910%
	X Class non-distributing share	0.050%
	Z Class non-distributing share	0.686%
Climate Action Equity Fund ⁽²⁾	A Class non-distributing share	1.820%
	AI Class non-distributing share	1.820%
	C Class non-distributing share	3.070%
	D Class non-distributing share	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	X Class non-distributing share	0.060%
Climate Action Multi-Asset Fund ⁽²⁾	A Class distributing (R) (M) (G) share USD hedged	1.500%
	A Class non-distributing share	1.584%
	AI Class non-distributing share	1.585%
	C Class non-distributing share	2.835%
	D Class non-distributing share	1.038%
	E Class non-distributing share	2.068%
	I Class non-distributing share	0.777%
	X Class non-distributing share	0.153%

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Continental European Flexible Fund	A Class distributing (A) share	1.820%
	A Class distributing (A) UK reporting fund share	1.819%
	A Class distributing (A) UK reporting fund share GBP hedged	1.808%
	A Class non-distributing share	1.820%
	A Class non-distributing share USD hedged	1.808%
	A Class non-distributing UK reporting fund share	1.820%
	AI Class non-distributing share	1.820%
	C Class non-distributing share	3.072%
	D Class distributing (A) UK reporting fund share	1.068%
	D Class distributing (A) UK reporting fund share GBP hedged	1.057%
	D Class distributing (A) UK reporting fund share USD hedged	1.056%
	D Class non-distributing share	1.068%
	D Class non-distributing share USD hedged	1.057%
	D Class non-distributing UK reporting fund share	1.068%
	D Class non-distributing UK reporting fund share GBP hedged	1.054%
	E Class non-distributing share	2.321%
	I Class distributing (A) UK reporting fund share	0.808%
	I Class distributing (A) UK reporting fund share USD hedged	0.808%
	I Class non-distributing share	0.808%
	I Class non-distributing share USD hedged	0.807%
	I Class non-distributing UK reporting fund share	0.808%
	I Class non-distributing UK reporting fund share GBP hedged	0.811%
	SR Class distributing (A) UK reporting fund share	0.917%
	SR Class distributing (A) UK reporting fund share USD hedged	0.917%
	SR Class non-distributing UK reporting fund share	0.917%
	SR Class non-distributing UK reporting fund share USD hedged	0.917%
	X Class distributing (A) UK reporting fund share	0.056%
	X Class non-distributing share	0.057%
Developed Markets Sustainable Equity Fund	A Class non-distributing share	1.810%
	D Class non-distributing share	0.940%
	D Class non-distributing UK reporting fund share	0.940%
	E Class non-distributing share	2.310%
	I Class non-distributing share	0.680%
	I Class non-distributing UK reporting fund share	0.680%
	X Class non-distributing UK reporting fund share	0.050%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Dynamic High Income Fund	A Class distributing (R) (M) (G) share AUD hedged	1.766%
	A Class distributing (R) (M) (G) share CNH hedged	1.766%
	A Class distributing (R) (M) (G) share EUR hedged	1.765%
	A Class distributing (R) (M) (G) share NZD hedged	1.766%
	A Class distributing (S) (M) (G) share	1.768%
	A Class distributing (S) (M) (G) share CAD hedged	1.766%
	A Class distributing (S) (M) (G) share EUR hedged	1.766%
	A Class distributing (S) (M) (G) share GBP hedged	1.766%
	A Class distributing (S) (M) (G) share HKD hedged	1.766%
	A Class distributing (S) (M) (G) share SGD hedged	1.766%
	A Class non-distributing share	1.768%
	A Class non-distributing share CHF hedged	1.765%
	A Class non-distributing share SGD hedged	1.765%
	AI Class distributing (Q) share EUR hedged	1.766%
	AI Class non-distributing share EUR hedged	1.766%
	D Class distributing (Q) UK reporting fund share GBP hedged	1.015%
	D Class distributing (S) (M) (G) share	1.017%
	D Class non-distributing share	1.017%
	D Class non-distributing share CHF hedged	1.031%
	D Class non-distributing share EUR hedged	1.015%
	E Class distributing (Q) share EUR hedged	2.267%
	E Class non-distributing share	2.268%
	E Class non-distributing share EUR hedged	2.266%
	I Class distributing (S) (M) (G) share	0.807%
	I Class non-distributing share	0.806%
	I Class non-distributing share BRL hedged	0.806%
	I Class non-distributing share EUR hedged	0.807%
	X Class non-distributing share	0.056%
Emerging Europe Fund ⁽⁴⁾	A Class distributing (A) share	1.798%
	A Class distributing (A) UK reporting fund share	1.784%
	A Class non-distributing share	1.761%
	A Class non-distributing share SGD hedged	1.865%
	C Class non-distributing share	2.825%
	D Class distributing (A) UK reporting fund share	1.103%
	D Class non-distributing share	1.192%
	D Class non-distributing UK reporting fund share GBP hedged	1.199%
	E Class non-distributing share	2.183%
	I Class non-distributing share	0.983%
	X Class distributing (A) UK reporting fund share	0.070%
	X Class non-distributing share	0.070%

⁽⁴⁾ Fund suspended, see Note 1, for further details.

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Emerging Markets Bond Fund	A Class distributing (A) share	1.470%
	A Class distributing (D) share	1.470%
	A Class distributing (M) share	1.470%
	A Class distributing (R) (M) (G) share AUD hedged	1.470%
	A Class distributing (R) (M) (G) share NZD hedged	1.470%
	A Class distributing (R) (M) (G) share ZAR hedged	1.470%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.470%
	A Class distributing (S) (M) (G) share	1.470%
	A Class distributing (S) (M) (G) share CAD hedged	1.470%
	A Class distributing (S) (M) (G) share GBP hedged	1.470%
	A Class distributing (S) (M) (G) share HKD hedged	1.470%
	A Class non-distributing share	1.470%
	A Class non-distributing share EUR hedged	1.470%
	A Class non-distributing share GBP hedged	1.470%
	AI Class distributing (Q) share EUR hedged	1.470%
	AI Class non-distributing share EUR hedged	1.470%
	C Class distributing (D) share	2.710%
	C Class non-distributing share	2.710%
	D Class distributing (M) share	0.870%
	D Class non-distributing share	0.870%
	D Class non-distributing share EUR hedged	0.870%
	D Class non-distributing UK reporting fund share	0.870%
	E Class distributing (Q) share EUR hedged	1.970%
	E Class non-distributing share	1.970%
	E Class non-distributing share EUR hedged	1.970%
	I Class distributing (A) share	0.710%
	I Class distributing (A) UK reporting fund share EUR hedged	0.688%
	I Class distributing (A) UK reporting fund share GBP hedged	0.705%
	I Class distributing (Q) share EUR hedged	0.710%
	I Class non-distributing share	0.710%
	I Class non-distributing share EUR hedged	0.710%
	I Class non-distributing UK reporting fund share CHF hedged	0.697%
	I Class non-distributing UK reporting fund share GBP hedged	0.709%
	X Class distributing (Q) share CHF hedged	0.060%
	X Class distributing (Q) share EUR hedged	0.042%
	X Class non-distributing share	0.060%
	X Class non-distributing share EUR hedged	0.060%
Emerging Markets Corporate Bond Fund	A Class non-distributing share	1.690%
	A Class non-distributing share EUR hedged	1.690%
	AI Class non-distributing share	1.690%
	D Class distributing (M) UK reporting fund share GBP hedged	0.962%
	D Class non-distributing share	0.961%
	D Class non-distributing share EUR hedged	0.962%
	E Class distributing (Q) share EUR hedged	2.190%
	E Class non-distributing share	2.190%
	E Class non-distributing share EUR hedged	2.190%
	I Class distributing (A) share EUR hedged	0.780%
	I Class distributing (M) UK reporting fund share GBP hedged	0.780%
	I Class distributing (Q) share EUR hedged	0.780%
	I Class non-distributing share	0.780%
	I Class non-distributing share CHF hedged	0.762%
	I Class non-distributing share EUR hedged	0.780%
	SR Class distributing (M) UK reporting fund share GBP hedged	0.782%
	SR Class non-distributing UK reporting fund share	0.790%
	SR Class non-distributing UK reporting fund share EUR hedged	0.790%
	X Class non-distributing share	0.051%
	X Class non-distributing share JPY hedged	0.051%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Emerging Markets Equity Income Fund	A Class distributing (Q) (G) share	1.856%
	A Class distributing (R) (M) (G) share AUD hedged	1.856%
	A Class distributing (R) (M) (G) share CNH hedged	1.857%
	A Class distributing (R) (M) (G) share NZD hedged	1.855%
	A Class distributing (S) (M) (G) share	1.855%
	A Class distributing (S) (M) (G) share CAD hedged	1.856%
	A Class distributing (S) (M) (G) share EUR hedged	1.856%
	A Class distributing (S) (M) (G) share GBP hedged	1.857%
	A Class distributing (S) (M) (G) share HKD hedged	1.856%
	A Class distributing (S) (M) (G) share SGD hedged	1.857%
	A Class non-distributing share	1.855%
	A Class non-distributing share EUR hedged	1.863%
	AI Class distributing (Q) (G) share EUR hedged	1.872%
	AI Class non-distributing share	1.841%
	D Class distributing (Q) (G) UK reporting fund share	1.103%
	D Class non-distributing share	1.104%
	D Class non-distributing share EUR hedged	1.102%
	D Class non-distributing UK reporting fund share	1.104%
	E Class distributing (Q) (G) share EUR hedged	2.358%
	E Class non-distributing share EUR hedged	2.357%
	I Class non-distributing share	0.843%
	I Class non-distributing share CHF hedged	0.859%
	X Class distributing (S) (M) (G) share	0.064%
	X Class non-distributing share	0.091%
Emerging Markets Fund	A Class distributing (A) share	1.851%
	A Class non-distributing share	1.850%
	A Class non-distributing share EUR hedged	1.850%
	AI Class non-distributing share	1.850%
	C Class non-distributing share	3.103%
	D Class non-distributing share	1.098%
	D Class non-distributing share EUR hedged	1.099%
	E Class non-distributing share	2.351%
	I Class distributing (A) share	0.833%
	I Class distributing (Q) UK reporting fund share	0.838%
	I Class non-distributing share	0.837%
	SI Class non-distributing share	0.738%
	X Class non-distributing share	0.085%
Emerging Markets Impact Bond Fund	A Class non-distributing share	1.049%
	D Class non-distributing UK reporting fund share	0.636%
	D Class non-distributing UK reporting fund share EUR hedged	0.626%
	E Class non-distributing share EUR hedged	1.554%
	I Class non-distributing UK reporting fund share	0.493%
	I Class non-distributing UK reporting fund share EUR hedged	0.467%
	X Class distributing (S) (M) (G) share	0.061%
	X Class non-distributing share EUR hedged	0.031%
	X Class non-distributing UK reporting fund share	0.071%
	Z Class non-distributing UK reporting fund share	0.474%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Emerging Markets Local Currency Bond Fund	A Class distributing (A) share	1.279%
	A Class distributing (D) share	1.277%
	A Class distributing (M) share	1.277%
	A Class distributing (M) share AUD hedged	1.276%
	A Class distributing (R) (M) (G) share AUD hedged	1.277%
	A Class distributing (R) (M) (G) share NZD hedged	1.277%
	A Class distributing (S) (M) (G) share	1.277%
	A Class distributing (S) (M) (G) share CAD hedged	1.277%
	A Class distributing (S) (M) (G) share GBP hedged	1.277%
	A Class distributing (S) (M) (G) share HKD hedged	1.277%
	A Class distributing (S) (M) (G) share SGD hedged	1.277%
	A Class non-distributing share	1.276%
	A Class non-distributing share CHF hedged	1.276%
	A Class non-distributing share EUR hedged	1.277%
	A Class non-distributing share PLN hedged	1.276%
	A Class non-distributing share SEK hedged	1.277%
	A Class non-distributing share SGD hedged	1.278%
	AI Class distributing (Q) share	1.279%
	AI Class non-distributing share	1.285%
	C Class distributing (D) share	2.529%
	C Class non-distributing share	2.528%
	D Class distributing (A) share	0.778%
	D Class distributing (M) share	0.774%
	D Class distributing (M) share AUD hedged	0.757%
	D Class distributing (M) UK reporting fund share GBP hedged	0.775%
	D Class distributing (Q) UK reporting fund share	0.776%
	D Class non-distributing share	0.776%
	D Class non-distributing share CHF hedged	0.775%
	D Class non-distributing share EUR hedged	0.776%
	D Class non-distributing share PLN hedged	0.776%
	D Class non-distributing share SGD hedged	0.769%
	D Class non-distributing UK reporting fund share GBP hedged	0.775%
	E Class distributing (Q) share EUR hedged	1.778%
	E Class non-distributing share	1.777%
	E Class non-distributing share EUR hedged	1.778%
	I Class distributing (M) UK reporting fund share GBP hedged	0.078%
	I Class distributing (Q) share	0.615%
	I Class non-distributing share	0.615%
	I Class non-distributing share EUR hedged	0.616%
	S Class distributing (M) UK reporting fund share GBP hedged	0.695%
	SR Class distributing (M) UK reporting fund share	0.748%
	SR Class distributing (M) UK reporting fund share GBP hedged	0.686%
	SR Class non-distributing UK reporting fund share	0.726%
	SR Class non-distributing UK reporting fund share EUR hedged	0.714%
	X Class distributing (Q) share GBP hedged	0.086%
	X Class non-distributing share	0.115%
	X Class non-distributing share GBP hedged	0.115%
Emerging Markets Sustainable Equity Fund	A Class non-distributing share	1.860%
	D Class non-distributing share	1.050%
	D Class non-distributing UK reporting fund share	1.050%
	E Class non-distributing share	2.360%
	I Class non-distributing UK reporting fund share	0.790%
	X Class non-distributing share	0.091%
	X Class non-distributing share NZD hedged	0.090%
	X Class non-distributing UK reporting fund share	0.091%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
ESG Flex Choice Cautious Fund ⁽²⁾	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.955%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.962%
	A Class distributing (S) (M) (G) share GBP hedged	0.990%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.961%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.961%
	A Class distributing (T) share GBP hedged	0.990%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.951%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.961%
	A Class non-distributing share GBP hedged	0.990%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
	X Class non-distributing share	0.070%
ESG Flex Choice Growth Fund ⁽²⁾	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.990%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.990%
	A Class distributing (S) (M) (G) share GBP hedged	0.990%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.990%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.990%
	A Class distributing (T) share GBP hedged	0.990%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.990%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.990%
	A Class non-distributing share GBP hedged	0.990%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
	X Class non-distributing share	0.070%

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
ESG Flex Choice Moderate Fund ⁽²⁾	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.990%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.990%
	A Class distributing (S) (M) (G) share GBP hedged	0.990%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.990%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.990%
	A Class distributing (T) share GBP hedged	0.990%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.990%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.990%
	A Class non-distributing share GBP hedged	0.990%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
	X Class non-distributing share	0.070%
ESG Global Conservative Income Fund	A Class distributing (A) (G) share	1.277%
	A Class distributing (Y) (Q) (G) share	1.275%
	A Class non-distributing share	1.275%
	AI Class distributing (Q) (G) share	1.276%
	AI Class non-distributing share	1.275%
	D Class distributing (A) (G) share	0.779%
	D Class distributing (Y) (Q) (G) share	0.786%
	D Class non-distributing share	0.775%
	E Class distributing (Q) (G) share	1.776%
	E Class distributing (S) (M) (G) share	1.776%
	E Class distributing (Y) (Q) (G) share	1.776%
	E Class non-distributing share	1.776%
	I Class distributing (Y) (Q) (G) share	0.535%
	I Class non-distributing share	0.536%
	X Class non-distributing share	0.065%
ESG Global Multi-Asset Income Fund ⁽²⁾	A Class distributing (M) (G) share	1.770%
	A Class distributing (S) (M) (G) share	1.770%
	A Class distributing (S) (M) (G) share EUR hedged	1.753%
	A Class distributing (S) (M) (G) share HKD hedged	1.770%
	A Class distributing (S) (M) (G) share SGD hedged	1.769%
	A Class non-distributing share	1.770%
	D Class non-distributing share	0.810%
	E Class distributing (Q) (G) share EUR hedged	2.264%
	E Class non-distributing share EUR hedged	2.262%
	X Class distributing (Q) (G) share GBP hedged	0.060%
	X Class non-distributing share	0.060%

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
ESG Multi-Asset Fund	A Class distributing (A) share	1.517%
	A Class distributing (R) (M) (G) share SGD hedged	1.507%
	A Class distributing (R) (M) (G) share USD hedged	1.508%
	A Class distributing (T) share CNH hedged	1.459%
	A Class distributing (T) share SGD hedged	1.502%
	A Class distributing (T) share USD hedged	1.487%
	A Class non-distributing share	1.517%
	A Class non-distributing share AUD hedged	1.508%
	A Class non-distributing share SGD hedged	1.507%
	A Class non-distributing share USD hedged	1.507%
	A Class non-distributing share ZAR hedged	1.507%
	AI Class non-distributing share	1.517%
	C Class non-distributing share	2.767%
	C Class non-distributing share USD hedged	2.758%
	D Class non-distributing share	0.966%
	D Class non-distributing share USD hedged	0.957%
	E Class non-distributing share	2.017%
	E Class non-distributing share USD hedged	2.008%
	I Class non-distributing share	0.756%
	I Class non-distributing share BRL hedged	0.756%
	I Class non-distributing share USD hedged	0.755%
Euro Bond Fund	A Class distributing (A) share	0.974%
	A Class distributing (A) UK reporting fund share	0.974%
	A Class distributing (D) share	0.974%
	A Class distributing (M) share	0.974%
	A Class non-distributing share	0.974%
	A Class non-distributing share JPY hedged	0.971%
	A Class non-distributing share PLN hedged	0.974%
	A Class non-distributing share USD hedged	0.974%
	AI Class non-distributing share	0.974%
	C Class non-distributing share	2.225%
	D Class distributing (A) share	0.624%
	D Class distributing (A) UK reporting fund share	0.623%
	D Class distributing (A) UK reporting fund share GBP hedged	0.624%
	D Class distributing (M) share	0.624%
	D Class non-distributing share	0.623%
	D Class non-distributing share CHF hedged	0.624%
	D Class non-distributing share USD hedged	0.623%
	E Class distributing (Q) share	1.474%
	E Class non-distributing share	1.474%
	I Class distributing (A) UK reporting fund share	0.464%
	I Class distributing (A) UK reporting fund share GBP hedged	0.464%
	I Class distributing (A) UK reporting fund share USD hedged	0.464%
	I Class non-distributing share	0.463%
	I Class non-distributing share CHF hedged	0.463%
	I Class non-distributing share JPY hedged	0.464%
	I Class non-distributing share USD hedged	0.463%
	S Class distributing (A) share	0.524%
	SR Class non-distributing UK reporting fund share	0.520%
	SR Class non-distributing UK reporting fund share USD hedged	0.520%
	X Class non-distributing share	0.063%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Euro Corporate Bond Fund	A Class distributing (D) share	1.025%
	A Class distributing (M) share	1.025%
	A Class non-distributing share	1.025%
	A Class non-distributing share CHF hedged	1.025%
	A Class non-distributing share GBP hedged	1.025%
	A Class non-distributing share SEK hedged	1.026%
	A Class non-distributing share USD hedged	1.025%
	AI Class non-distributing share	1.025%
	C Class non-distributing share	2.276%
	D Class distributing (M) share	0.625%
	D Class non-distributing share	0.625%
	D Class non-distributing share CHF hedged	0.625%
	D Class non-distributing share GBP hedged	0.625%
	D Class non-distributing share USD hedged	0.625%
	E Class distributing (Q) share	1.526%
	E Class non-distributing share	1.526%
	I Class distributing (Q) share	0.465%
	I Class non-distributing share	0.464%
	I Class non-distributing share CHF hedged	0.434%
	I Class non-distributing share GBP hedged	0.465%
	I Class non-distributing share JPY hedged	0.465%
	X Class distributing (Q) share	0.064%
	X Class non-distributing share	0.064%
Euro Reserve Fund	A Class non-distributing share	0.128%
	C Class non-distributing share	0.128%
	D Class non-distributing share	0.128%
	E Class non-distributing share	0.378%
	X Class non-distributing share	0.083%
Euro Short Duration Bond Fund	A Class distributing (A) UK reporting fund share	0.894%
	A Class distributing (A) UK reporting fund share GBP hedged	0.894%
	A Class distributing (A) UK reporting fund share USD hedged	0.894%
	A Class distributing (D) share	0.894%
	A Class distributing (M) share	0.894%
	A Class non-distributing share	0.894%
	A Class non-distributing share CHF hedged	0.894%
	A Class non-distributing share USD hedged	0.894%
	AI Class non-distributing share	0.894%
	C Class non-distributing share	2.144%
	D Class distributing (A) UK reporting fund share	0.544%
	D Class distributing (A) UK reporting fund share GBP hedged	0.543%
	D Class distributing (A) UK reporting fund share USD hedged	0.543%
	D Class distributing (M) UK reporting fund share	0.543%
	D Class distributing (M) UK reporting fund share GBP hedged	0.544%
	D Class non-distributing share	0.544%
	D Class non-distributing share CHF hedged	0.543%
	D Class non-distributing share USD hedged	0.544%
	E Class non-distributing share	1.394%
	I Class distributing (Q) share	0.458%
	I Class non-distributing share	0.459%
	I Class non-distributing share CHF hedged	0.458%
	I Class non-distributing share USD hedged	0.459%
	SI Class non-distributing share	0.328%
	SI Class non-distributing share USD hedged	0.328%
	X Class non-distributing share	0.058%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Euro-Markets Fund	A Class distributing (A) share	1.824%
	A Class distributing (A) UK reporting fund share	1.823%
	A Class non-distributing share	1.824%
	A Class non-distributing share CHF hedged	1.824%
	A Class non-distributing share GBP hedged	1.823%
	A Class non-distributing share HKD hedged	1.825%
	A Class non-distributing share SGD hedged	1.825%
	A Class non-distributing share USD hedged	1.823%
	AI Class non-distributing share	1.826%
	C Class non-distributing share	3.076%
	D Class distributing (A) share	1.073%
	D Class distributing (A) UK reporting fund share	1.073%
	D Class non-distributing share	1.073%
	D Class non-distributing share USD hedged	1.073%
	D Class non-distributing UK reporting fund share	1.073%
	D Class non-distributing UK reporting fund share CHF hedged	1.073%
	E Class non-distributing share	2.324%
	I Class distributing (A) share	0.812%
	I Class non-distributing share	0.812%
	S Class distributing (A) share	0.923%
	S Class non-distributing share	0.922%
	X Class non-distributing share	0.017%
European Equity Income Fund	A Class distributing (A) (G) share	1.826%
	A Class distributing (Q) (G) share	1.824%
	A Class distributing (Q) (G) share USD hedged	1.824%
	A Class distributing (R) (M) (G) share AUD hedged	1.824%
	A Class distributing (R) (M) (G) share CAD hedged	1.824%
	A Class distributing (R) (M) (G) share CNH hedged	1.827%
	A Class distributing (R) (M) (G) share NZD hedged	1.825%
	A Class distributing (R) (M) (G) share USD hedged	1.828%
	A Class distributing (S) (M) (G) share	1.824%
	A Class distributing (S) (M) (G) share GBP hedged	1.824%
	A Class distributing (S) (M) (G) share HKD hedged	1.824%
	A Class distributing (S) (M) (G) share SGD hedged	1.824%
	A Class distributing (S) (M) (G) share USD hedged	1.824%
	A Class non-distributing share	1.823%
	A Class non-distributing share USD hedged	1.824%
	A Class non-distributing UK reporting fund share	1.823%
	AI Class distributing (Q) (G) share	1.825%
	AI Class non-distributing share	1.825%
	D Class distributing (A) (G) share	1.075%
	D Class distributing (A) (G) UK reporting fund share	1.075%
	D Class distributing (Q) (G) UK reporting fund share	1.074%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	1.075%
	D Class distributing (S) (M) (G) share SGD hedged	1.075%
	D Class distributing (S) (M) (G) share USD hedged	1.073%
	D Class non-distributing share	1.072%
	D Class non-distributing UK reporting fund share	1.072%
	D Class non-distributing UK reporting fund share USD hedged	1.075%
	E Class distributing (Q) (G) share	2.325%
	E Class non-distributing share	2.324%
	I Class distributing (A) (G) share	0.812%
	I Class non-distributing share	0.812%
	I Class non-distributing UK reporting fund share	0.812%
	SR Class distributing (A) (G) UK reporting fund share	0.921%
	SR Class non-distributing UK reporting fund share	0.062%
	X Class distributing (Q) (G) UK reporting fund share	0.062%
	X Class non-distributing share	0.061%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
European Focus Fund	A Class non-distributing share	1.831%
	A Class non-distributing share SGD hedged	1.829%
	A Class non-distributing share USD hedged	1.831%
	AI Class non-distributing share	1.834%
	C Class non-distributing share	3.083%
	D Class non-distributing share	1.070%
	D Class non-distributing UK reporting fund share	1.070%
	E Class non-distributing share	2.332%
European Fund	I Class non-distributing share	0.810%
	A Class distributing (A) share	1.818%
	A Class distributing (A) UK reporting fund share	1.818%
	A Class non-distributing share	1.818%
	A Class non-distributing share AUD hedged	1.818%
	A Class non-distributing share CAD hedged	1.818%
	A Class non-distributing share CNH hedged	1.817%
	A Class non-distributing share GBP hedged	1.818%
	A Class non-distributing share HKD hedged	1.818%
	A Class non-distributing share NZD hedged	1.818%
	A Class non-distributing share SGD hedged	1.818%
	A Class non-distributing share USD hedged	1.818%
	C Class non-distributing share	3.071%
	D Class distributing (A) UK reporting fund share	1.066%
	D Class non-distributing share	1.067%
	D Class non-distributing share USD hedged	1.067%
	D Class non-distributing UK reporting fund share	1.067%
	E Class non-distributing share	2.319%
	I Class non-distributing share	0.806%
	I Class non-distributing share USD hedged	0.806%
European High Yield Bond Fund	S Class non-distributing share	0.912%
	X Class non-distributing share	0.055%
	A Class non-distributing share	1.225%
	A Class non-distributing share CHF hedged	1.224%
	A Class non-distributing share SEK hedged	1.228%
	D Class distributing (A) share	0.778%
	D Class distributing (A) UK reporting fund share GBP hedged	0.769%
	D Class non-distributing share	0.776%
	E Class distributing (Q) share	1.726%
	E Class non-distributing share	1.726%
European Special Situations Fund	X Class non-distributing share	0.059%
	Z Class non-distributing share	0.474%
	Z Class non-distributing share USD hedged	0.481%
	A Class distributing (A) share	1.830%
	A Class non-distributing share	1.826%
	A Class non-distributing share AUD hedged	1.827%
	A Class non-distributing share CAD hedged	1.823%
	A Class non-distributing share CNH hedged	1.825%
	A Class non-distributing share GBP hedged	1.828%
	A Class non-distributing share HKD hedged	1.825%
	A Class non-distributing share USD hedged	1.826%
	C Class non-distributing share	3.078%
	D Class non-distributing share	1.074%
	D Class non-distributing share USD hedged	1.074%
	E Class non-distributing share	2.327%
	I Class distributing (A) share	0.812%
	I Class non-distributing share	0.813%
	X Class non-distributing share	0.063%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
European Sustainable Equity Fund	A Class non-distributing share	1.810%
	AI Class non-distributing share	1.810%
	D Class non-distributing UK reporting fund share	0.990%
	E Class non-distributing share	2.310%
	I Class non-distributing UK reporting fund share	0.730%
	X Class non-distributing UK reporting fund share	0.050%
European Value Fund	A Class distributing (A) share	1.820%
	A Class distributing (A) UK reporting fund share	1.819%
	A Class non-distributing share	1.818%
	A Class non-distributing share AUD hedged	1.817%
	A Class non-distributing share CNH hedged	1.818%
	A Class non-distributing share HKD hedged	1.818%
	A Class non-distributing share USD hedged	1.818%
	C Class non-distributing share	3.069%
	D Class distributing (A) UK reporting fund share	1.069%
	D Class non-distributing share	1.068%
	D Class non-distributing share USD hedged	1.068%
	E Class non-distributing share	2.318%
	I Class non-distributing share	0.807%
	S Class distributing (A) share	0.919%
	X Class non-distributing share	0.057%
FinTech Fund	A Class distributing (A) UK reporting fund share	1.819%
	A Class non-distributing share	1.819%
	A Class non-distributing share EUR hedged	1.820%
	A Class non-distributing share SGD hedged	1.819%
	AI Class non-distributing share	1.820%
	C Class non-distributing UK reporting fund share	3.069%
	D Class non-distributing share	0.997%
	D Class non-distributing share EUR hedged	0.997%
	D Class non-distributing UK reporting fund share	0.997%
	D Class non-distributing UK reporting fund share GBP hedged	0.997%
	E Class non-distributing share	2.320%
	E Class non-distributing share EUR hedged	2.320%
	I Class distributing (A) UK reporting fund share	0.706%
	I Class non-distributing share	0.736%
	I Class non-distributing share EUR hedged	0.736%
	X Class non-distributing share	0.054%
	Z Class non-distributing UK reporting fund share	0.696%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Fixed Income Global Opportunities Fund	A Class distributing (A) share	1.218%
	A Class distributing (A) share EUR hedged	1.218%
	A Class distributing (D) share	1.218%
	A Class distributing (M) share	1.218%
	A Class distributing (Q) share	1.218%
	A Class distributing (Q) share EUR hedged	1.218%
	A Class distributing (Q) share SGD hedged	1.218%
	A Class distributing (R) (M) (G) share AUD hedged	1.218%
	A Class distributing (R) (M) (G) share CNH hedged	1.217%
	A Class distributing (S) (M) (G) share	1.218%
	A Class distributing (S) (M) (G) share HKD hedged	1.218%
	A Class non-distributing share	1.218%
	A Class non-distributing share CHF hedged	1.218%
	A Class non-distributing share EUR hedged	1.218%
	A Class non-distributing share JPY hedged	1.218%
	A Class non-distributing share PLN hedged	1.217%
	A Class non-distributing share SEK hedged	1.218%
	A Class non-distributing share SGD hedged	1.218%
	A Class non-distributing UK reporting fund share GBP hedged	1.218%
	AI Class non-distributing share	1.218%
	AI Class non-distributing share EUR hedged	1.218%
	C Class distributing (D) share	2.468%
	C Class distributing (Q) share	2.468%
	C Class non-distributing share	2.468%
	D Class distributing (A) share	0.719%
	D Class distributing (A) share CAD hedged	0.718%
	D Class distributing (A) share EUR hedged	0.719%
	D Class distributing (A) UK reporting fund share GBP hedged	0.718%
	D Class distributing (Q) share	0.718%
	D Class distributing (Q) share CHF hedged	0.717%
	D Class distributing (Q) share EUR hedged	0.718%
	D Class non-distributing share	0.718%
	D Class non-distributing share CHF hedged	0.717%
	D Class non-distributing share EUR hedged	0.718%
	D Class non-distributing share GBP hedged	0.717%
	D Class non-distributing share PLN hedged	0.717%
	D Class non-distributing share SGD hedged	0.717%
	E Class non-distributing share	1.718%
	E Class non-distributing share EUR hedged	1.718%
	I Class distributing (M) share CAD hedged	0.557%
	I Class distributing (Q) share	0.558%
	I Class distributing (Q) share EUR hedged	0.558%
	I Class distributing (Q) share GBP hedged	0.558%
	I Class distributing (Q) share JPY hedged	0.558%
	I Class non-distributing share	0.558%
	I Class non-distributing share AUD hedged	0.558%
	I Class non-distributing share CAD hedged	0.558%
	I Class non-distributing share CHF hedged	0.557%
	I Class non-distributing share EUR hedged	0.558%
	I Class non-distributing share GBP hedged	0.558%
	I Class non-distributing share JPY hedged	0.558%
	J Class distributing (M) share	0.057%
	S Class distributing (A) share EUR hedged	0.619%
	S Class distributing (Q) share	0.618%
	S Class non-distributing share	0.618%
	S Class non-distributing share CHF hedged	0.617%
	S Class non-distributing share EUR hedged	0.618%
	X Class distributing (M) share	0.057%
	X Class distributing (M) share AUD hedged	0.058%
	X Class distributing (M) share EUR hedged	0.058%
	X Class distributing (Q) share EUR hedged	0.058%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
	X Class distributing (Q) share GBP hedged	0.057%
	X Class non-distributing share	0.057%
	X Class non-distributing share AUD hedged	0.057%
	X Class non-distributing share CAD hedged	0.057%
	X Class non-distributing share CHF hedged	0.019%
	X Class non-distributing share EUR hedged	0.047%
	X Class non-distributing share GBP hedged	0.057%
	X Class non-distributing share SEK hedged	0.028%
Future Consumer Fund	A Class non-distributing share	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing share	1.000%
	D Class non-distributing UK reporting fund share	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%
	Z Class non-distributing share	0.700%
Future Of Transport Fund	A Class distributing (A) share	1.820%
	A Class distributing (A) UK reporting fund share	1.820%
	A Class non-distributing share	1.820%
	A Class non-distributing share CNH hedged	1.820%
	A Class non-distributing share EUR hedged	1.820%
	A Class non-distributing share SGD hedged	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing share EUR hedged	1.000%
	D Class non-distributing UK reporting fund share	1.000%
	D Class non-distributing UK reporting fund share GBP hedged	1.000%
	E Class non-distributing share	2.320%
	E Class non-distributing share EUR hedged	2.320%
	I Class distributing (A) UK reporting fund share	0.718%
	I Class non-distributing share	0.740%
	I Class non-distributing share EUR hedged	0.740%
	X Class non-distributing share	0.060%
	Z Class non-distributing UK reporting fund share	0.700%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Allocation Fund	A Class distributing (A) share	1.779%
	A Class distributing (A) share EUR hedged	1.778%
	A Class distributing (Y) (Q) (G) share	1.785%
	A Class distributing (Y) (Q) (G) share AUD hedged	1.778%
	A Class distributing (Y) (Q) (G) share SGD hedged	1.782%
	A Class non-distributing share	1.779%
	A Class non-distributing share AUD hedged	1.778%
	A Class non-distributing share CHF hedged	1.779%
	A Class non-distributing share CNH hedged	1.779%
	A Class non-distributing share EUR hedged	1.779%
	A Class non-distributing share GBP hedged	1.779%
	A Class non-distributing share HKD hedged	1.779%
	A Class non-distributing share PLN hedged	1.779%
	A Class non-distributing share SGD hedged	1.779%
	AI Class non-distributing share	1.780%
	AI Class non-distributing share EUR hedged	1.778%
	C Class non-distributing share	3.030%
	C Class non-distributing share EUR hedged	3.031%
	D Class distributing (A) share	1.025%
	D Class distributing (A) share EUR hedged	1.028%
	D Class non-distributing share	1.028%
	D Class non-distributing share AUD hedged	1.028%
	D Class non-distributing share CHF hedged	1.028%
	D Class non-distributing share EUR hedged	1.028%
	D Class non-distributing share GBP hedged	1.028%
	D Class non-distributing share PLN hedged	1.028%
	D Class non-distributing share SGD hedged	1.028%
	D Class non-distributing UK reporting fund share	1.028%
	E Class non-distributing share	2.280%
	E Class non-distributing share EUR hedged	2.279%
	E Class non-distributing share PLN hedged	2.280%
	I Class non-distributing share	0.818%
	I Class non-distributing share EUR hedged	0.818%
	I Class non-distributing share SGD hedged	1.250%
	J Class non-distributing share	0.066%
	X Class distributing (A) share	0.067%
	X Class non-distributing share	0.066%
	X Class non-distributing share AUD hedged	0.067%
	X Class non-distributing share EUR hedged	0.076%
	X Class non-distributing share JPY hedged	0.066%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Corporate Bond Fund	A Class distributing (A) share EUR hedged	1.116%
	A Class distributing (M) share AUD hedged	1.115%
	A Class distributing (M) share CAD hedged	1.115%
	A Class distributing (M) share GBP hedged	1.115%
	A Class distributing (M) share NZD hedged	1.115%
	A Class distributing (Q) share	1.115%
	A Class distributing (R) (M) (G) share AUD hedged	1.115%
	A Class distributing (R) (M) (G) share CNH hedged	1.115%
	A Class distributing (R) (M) (G) share NZD hedged	1.115%
	A Class distributing (S) (M) (G) share	1.115%
	A Class distributing (S) (M) (G) share HKD hedged	1.115%
	A Class distributing (S) (M) (G) share SGD hedged	1.115%
	A Class non-distributing share	1.115%
	A Class non-distributing share EUR hedged	1.115%
	A Class non-distributing share SEK hedged	1.115%
	D Class distributing (Q) share GBP hedged	0.658%
	D Class non-distributing share	0.664%
	D Class non-distributing share EUR hedged	0.665%
	D Class non-distributing UK reporting fund share GBP hedged	0.664%
	E Class non-distributing share	1.615%
	E Class non-distributing share EUR hedged	1.615%
	I Class distributing (A) UK reporting fund share GBP hedged	0.504%
	I Class non-distributing share	0.504%
	I Class non-distributing share CAD hedged	0.522%
	I Class non-distributing share EUR hedged	0.504%
	X Class distributing (A) UK reporting fund share GBP hedged	0.043%
	X Class non-distributing share	0.054%
	X Class non-distributing share EUR hedged	0.054%
	X Class non-distributing share NOK hedged	0.054%
Global Dynamic Equity Fund	A Class distributing (A) share	1.828%
	A Class non-distributing share	1.828%
	A Class non-distributing share CNH hedged	1.827%
	A Class non-distributing share EUR hedged	1.829%
	C Class non-distributing share	3.080%
	C Class non-distributing share EUR hedged	3.081%
	D Class distributing (A) share	1.078%
	D Class non-distributing share	1.077%
	D Class non-distributing share EUR hedged	1.078%
	E Class non-distributing share	2.329%
	E Class non-distributing share EUR hedged	2.330%
	I Class non-distributing share	0.817%
	X Class non-distributing share	0.025%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Equity Income Fund	A Class distributing (A) (G) share	1.820%
	A Class distributing (A) (G) share EUR hedged	1.821%
	A Class distributing (Q) (G) share	1.819%
	A Class distributing (Q) (G) share EUR hedged	1.819%
	A Class distributing (Q) (G) share SGD hedged	1.819%
	A Class distributing (Q) (G) UK reporting fund share	1.819%
	A Class distributing (R) (M) (G) share AUD hedged	1.819%
	A Class distributing (R) (M) (G) share CNH hedged	1.819%
	A Class distributing (R) (M) (G) share ZAR hedged	1.819%
	A Class distributing (S) (M) (G) share	1.819%
	A Class distributing (S) (M) (G) share CNH hedged	1.819%
	A Class distributing (S) (M) (G) share HKD hedged	1.820%
	A Class distributing (S) (M) (G) share SGD hedged	1.819%
	A Class non-distributing share	1.819%
	A Class non-distributing share CHF hedged	1.819%
	A Class non-distributing share EUR hedged	1.819%
	A Class non-distributing share PLN hedged	1.819%
	A Class non-distributing share SGD hedged	1.819%
	AI Class distributing (Q) (G) share EUR hedged	1.820%
	AI Class non-distributing share	1.819%
	AI Class non-distributing share EUR hedged	1.820%
	C Class distributing (Q) (G) share	3.071%
	C Class non-distributing share	3.070%
	D Class distributing (A) (G) share	1.069%
	D Class distributing (Q) (G) share	1.068%
	D Class distributing (Q) (G) share EUR hedged	1.069%
	D Class distributing (Q) (G) UK reporting fund share	1.069%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	1.069%
	D Class non-distributing share	1.068%
	D Class non-distributing share CHF hedged	1.068%
	D Class non-distributing share EUR hedged	1.068%
	D Class non-distributing share PLN hedged	1.068%
	D Class non-distributing share SGD hedged	1.068%
	E Class distributing (Q) (G) share	2.320%
	E Class distributing (Q) (G) share EUR hedged	2.320%
	E Class non-distributing share	2.320%
	E Class non-distributing share EUR hedged	2.320%
	I Class non-distributing share	0.808%
	SR Class distributing (S) (M) (G) share	0.899%
	SR Class non-distributing share	0.900%
	X Class non-distributing share	0.018%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Government Bond Fund	A Class distributing (D) share	0.978%
	A Class distributing (D) share EUR hedged	0.978%
	A Class distributing (M) share	0.978%
	A Class distributing (M) share EUR hedged	0.978%
	A Class distributing (M) share GBP hedged	0.978%
	A Class distributing (M) share HKD hedged	0.978%
	A Class non-distributing share	0.978%
	A Class non-distributing share EUR hedged	0.978%
	C Class distributing (D) share	2.229%
	C Class distributing (D) share EUR hedged	2.229%
	C Class distributing (M) share	0.082%
	C Class non-distributing share	2.229%
	C Class non-distributing share EUR hedged	2.229%
	D Class distributing (M) share	0.628%
	D Class distributing (M) share EUR hedged	0.628%
	D Class non-distributing share	0.628%
	D Class non-distributing share EUR hedged	0.628%
	E Class non-distributing share	1.478%
	E Class non-distributing share EUR hedged	1.478%
	I Class distributing (A) share EUR hedged	0.436%
	I Class non-distributing share	0.467%
	I Class non-distributing share EUR hedged	0.467%
	X Class non-distributing share EUR hedged	0.067%
	X Class non-distributing share NOK hedged	0.067%
	X Class non-distributing share SEK hedged	0.067%
	X Class non-distributing UK reporting fund share	0.067%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global High Yield Bond Fund	A Class distributing (D) UK reporting fund share	1.457%
	A Class distributing (D) UK reporting fund share EUR hedged	1.457%
	A Class distributing (M) share	1.457%
	A Class distributing (M) share EUR hedged	1.457%
	A Class distributing (Q) share	1.457%
	A Class distributing (R) (M) (G) share AUD hedged	1.457%
	A Class distributing (R) (M) (G) share ZAR hedged	1.457%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.458%
	A Class distributing (S) (M) (G) share	1.457%
	A Class distributing (S) (M) (G) share HKD hedged	1.457%
	A Class distributing (S) (M) (G) share SGD hedged	1.457%
	A Class non-distributing share	1.456%
	A Class non-distributing share EUR hedged	1.456%
	A Class non-distributing share GBP hedged	1.457%
	A Class non-distributing share PLN hedged	1.456%
	A Class non-distributing share SEK hedged	1.457%
	AI Class distributing (Q) share EUR hedged	1.457%
	AI Class non-distributing share EUR hedged	1.457%
	C Class distributing (D) share	2.709%
	C Class distributing (D) share EUR hedged	2.708%
	C Class non-distributing share	2.708%
	C Class non-distributing share EUR hedged	2.708%
	D Class distributing (M) share	0.757%
	D Class distributing (M) share EUR hedged	0.757%
	D Class distributing (Q) share GBP hedged	0.757%
	D Class non-distributing share	0.757%
	D Class non-distributing UK reporting fund share EUR hedged	0.756%
	D Class non-distributing UK reporting fund share GBP hedged	0.756%
	E Class distributing (Q) share EUR hedged	1.958%
	E Class non-distributing share	1.957%
	E Class non-distributing share EUR hedged	1.957%
	I Class distributing (M) share	0.595%
	I Class non-distributing share	0.596%
	I Class non-distributing share CAD hedged	0.616%
	I Class non-distributing share EUR hedged	0.595%
	I Class non-distributing UK reporting fund share CHF hedged	0.598%
	X Class distributing (A) share EUR hedged	0.046%
	X Class non-distributing share	0.040%
	X Class non-distributing share EUR hedged	0.045%
Global Inflation Linked Bond Fund	A Class distributing (M) share	0.976%
	A Class non-distributing share	0.976%
	A Class non-distributing share EUR hedged	0.976%
	C Class distributing (M) share	2.226%
	C Class non-distributing share	2.226%
	D Class distributing (M) share	0.620%
	D Class non-distributing share	0.620%
	D Class non-distributing share EUR hedged	0.620%
	E Class non-distributing share EUR hedged	1.476%
	I Class non-distributing share	0.460%
	X Class non-distributing share EUR hedged	0.060%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Long-Horizon Equity Fund	A Class distributing (A) share	1.816%
	A Class distributing (A) UK reporting fund share	1.815%
	A Class non-distributing share	1.815%
	A Class non-distributing share SGD hedged	1.815%
	AI Class non-distributing share	1.816%
	C Class non-distributing share	3.069%
	D Class distributing (A) UK reporting fund share	1.063%
	D Class non-distributing share	1.064%
	E Class non-distributing share	2.316%
	I Class non-distributing share	0.804%
	X Class non-distributing share	0.052%
Global Multi-Asset Income Fund	A Class distributing (A) (G) share	1.787%
	A Class distributing (A) (G) share CHF hedged	1.776%
	A Class distributing (A) (G) share EUR hedged	1.775%
	A Class distributing (M) (G) share	1.783%
	A Class distributing (Q) (G) share	1.784%
	A Class distributing (Q) (G) share AUD hedged	1.774%
	A Class distributing (Q) (G) share SGD hedged	1.773%
	A Class distributing (R) (M) (G) share AUD hedged	1.773%
	A Class distributing (R) (M) (G) share CAD hedged	1.774%
	A Class distributing (R) (M) (G) share CNH hedged	1.771%
	A Class distributing (R) (M) (G) share GBP hedged	1.774%
	A Class distributing (R) (M) (G) share NZD hedged	1.774%
	A Class distributing (S) (M) (G) share	1.784%
	A Class distributing (S) (M) (G) share EUR hedged	1.773%
	A Class distributing (S) (M) (G) share HKD hedged	1.773%
	A Class distributing (S) (M) (G) share SGD hedged	1.774%
	A Class non-distributing share	1.781%
	A Class non-distributing share CHF hedged	1.774%
	A Class non-distributing share EUR hedged	1.774%
	AI Class distributing (Q) (G) share EUR hedged	1.773%
	AI Class non-distributing share EUR hedged	1.777%
	C Class distributing (S) (M) (G) share	3.034%
	C Class non-distributing share	3.033%
	D Class distributing (A) (G) share CHF hedged	0.875%
	D Class distributing (A) (G) share EUR hedged	0.863%
	D Class distributing (S) (M) (G) share	0.883%
	D Class distributing (S) (M) (G) share GBP hedged	0.874%
	D Class distributing (S) (M) (G) share SGD hedged	0.862%
	D Class non-distributing share	0.879%
	D Class non-distributing share CHF hedged	0.872%
	D Class non-distributing share EUR hedged	0.875%
	E Class distributing (Q) (G) share EUR hedged	2.274%
	E Class distributing (Y) (Q) (G) share EUR hedged	2.273%
	E Class non-distributing share	2.283%
	E Class non-distributing share EUR hedged	2.274%
	I Class distributing (Q) (G) share EUR hedged	0.665%
	I Class non-distributing share	0.675%
	I Class non-distributing share EUR hedged	0.672%
	X Class distributing (Q) (G) share GBP hedged	0.055%
	X Class distributing (R) (M) (G) share AUD hedged	0.072%
	X Class non-distributing share	0.071%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
India Fund	A Class distributing (A) UK reporting fund share	1.903%
	A Class non-distributing share	1.902%
	C Class non-distributing share	3.154%
	D Class distributing (A) UK reporting fund share	1.152%
	D Class non-distributing share	1.152%
	E Class non-distributing share	2.403%
	I Class non-distributing share	0.892%
	X Class non-distributing share	0.140%
Japan Flexible Equity Fund	A Class distributing (A) UK reporting fund share	1.808%
	A Class non-distributing share	1.807%
	A Class non-distributing share EUR hedged	1.810%
	A Class non-distributing share USD hedged	1.810%
	C Class non-distributing share	3.057%
	D Class distributing (A) UK reporting fund share	1.058%
	D Class non-distributing share	1.061%
	D Class non-distributing share EUR hedged	1.058%
	E Class non-distributing share	2.309%
	E Class non-distributing share EUR hedged	2.310%
	I Class non-distributing share	0.803%
	X Class non-distributing share	0.054%
	X Class non-distributing share EUR hedged	0.073%
Japan Small & MidCap Opportunities Fund	A Class distributing (A) UK reporting fund share	1.822%
	A Class non-distributing share	1.817%
	A Class non-distributing share EUR hedged	1.818%
	A Class non-distributing share USD hedged	1.818%
	C Class non-distributing share	3.076%
	D Class distributing (A) UK reporting fund share	1.070%
	D Class non-distributing share	1.069%
	D Class non-distributing share EUR hedged	1.071%
	E Class non-distributing share	2.319%
	I Class non-distributing share	0.811%
	I Class non-distributing share EUR hedged	0.788%
	X Class non-distributing share	0.058%
Latin American Fund	A Class distributing (A) share	2.090%
	A Class distributing (A) UK reporting fund share	2.090%
	A Class non-distributing share	2.087%
	A Class non-distributing share AUD hedged	2.086%
	A Class non-distributing share CHF hedged	2.089%
	A Class non-distributing share HKD hedged	2.086%
	A Class non-distributing share PLN hedged	2.085%
	A Class non-distributing share SGD hedged	2.086%
	C Class non-distributing share	3.338%
	D Class distributing (A) share	1.339%
	D Class distributing (A) UK reporting fund share	1.340%
	D Class non-distributing share	1.336%
	D Class non-distributing share CHF hedged	1.336%
	D Class non-distributing share EUR hedged	1.336%
	D Class non-distributing share PLN hedged	1.336%
	D Class non-distributing share SGD hedged	1.331%
	D Class non-distributing UK reporting fund share GBP hedged	1.336%
	E Class non-distributing share	2.578%
	I Class non-distributing share	1.075%
	J Class non-distributing share	0.073%
	X Class distributing (A) UK reporting fund share	0.074%
	X Class non-distributing share	0.073%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Multi-Theme Equity Fund	A Class non-distributing share	1.495%
	A Class non-distributing share EUR hedged	1.491%
	AI Class non-distributing share	1.495%
	C Class non-distributing share	2.747%
	D Class non-distributing share EUR hedged	0.795%
	D Class non-distributing UK reporting fund share	0.794%
	E Class non-distributing share	1.996%
	X Class non-distributing share	0.083%
	X Class non-distributing share GBP hedged	0.083%
	Z Class non-distributing share	0.594%
Natural Resources Growth & Income Fund	A Class distributing (A) (G) share	1.820%
	A Class distributing (M) (G) share	1.817%
	A Class distributing (Q) (G) share	1.818%
	A Class non-distributing share	1.818%
	A Class non-distributing share EUR hedged	1.819%
	D Class non-distributing share	1.064%
	D Class non-distributing share EUR hedged	1.067%
	E Class distributing (Q) (G) share EUR hedged	2.319%
	E Class non-distributing share	2.318%
	I Class distributing (A) (G) share	0.807%
Next Generation Health Care Fund	A Class non-distributing share	1.820%
	A Class non-distributing share HKD hedged	1.820%
	A Class non-distributing share SGD hedged	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing share	1.000%
	D Class non-distributing UK reporting fund share	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%
	Z Class non-distributing share	0.700%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Next Generation Technology Fund	A Class distributing (A) share	1.815%
	A Class distributing (A) UK reporting fund share	1.815%
	A Class non-distributing share	1.814%
	A Class non-distributing share AUD hedged	1.820%
	A Class non-distributing share CNH hedged	1.813%
	A Class non-distributing share EUR hedged	1.810%
	A Class non-distributing share HKD hedged	1.814%
	A Class non-distributing share NZD hedged	1.819%
	A Class non-distributing share SGD hedged	1.810%
	A Class non-distributing UK reporting fund share CHF hedged	1.811%
	A Class non-distributing UK reporting fund share GBP hedged	1.815%
	AI Class non-distributing share	1.814%
	D Class non-distributing share	0.997%
	D Class non-distributing share CNH hedged	0.993%
	D Class non-distributing share EUR hedged	0.991%
	D Class non-distributing share SGD hedged	0.995%
	D Class non-distributing UK reporting fund share	0.997%
	D Class non-distributing UK reporting fund share GBP hedged	0.992%
	E Class non-distributing share	2.316%
	E Class non-distributing share EUR hedged	2.312%
	I Class distributing (A) UK reporting fund share	0.737%
	I Class non-distributing share	0.737%
	I Class non-distributing share EUR hedged	0.737%
	I Class non-distributing UK reporting fund share	0.737%
	S Class non-distributing UK reporting fund share	0.917%
	S Class non-distributing UK reporting fund share CHF hedged	0.913%
	S Class non-distributing UK reporting fund share EUR hedged	0.912%
	S Class non-distributing UK reporting fund share GBP hedged	0.914%
	SR Class distributing (A) UK reporting fund share	0.913%
	SR Class non-distributing UK reporting fund share	0.920%
	SR Class non-distributing UK reporting fund share EUR hedged	0.920%
	X Class non-distributing share	0.054%
	Z Class non-distributing UK reporting fund share	0.696%
	Z Class non-distributing UK reporting fund share CHF hedged	0.695%
Nutrition Fund	A Class distributing (A) share EUR hedged	1.820%
	A Class distributing (A) UK reporting fund share	1.820%
	A Class distributing (A) UK reporting fund share GBP hedged	1.820%
	A Class non-distributing share	1.820%
	A Class non-distributing share EUR hedged	1.820%
	A Class non-distributing share HKD	1.820%
	A Class non-distributing share PLN hedged	1.820%
	A Class non-distributing share SGD hedged	1.820%
	AI Class non-distributing share	1.820%
	C Class non-distributing share	3.070%
	D Class distributing (A) share EUR hedged	1.000%
	D Class distributing (A) UK reporting fund share GBP hedged	1.000%
	D Class non-distributing share	1.000%
	D Class non-distributing share EUR hedged	1.000%
	D Class non-distributing share SGD hedged	1.000%
	D Class non-distributing UK reporting fund share GBP hedged	1.000%
	E Class non-distributing share	2.320%
	I Class distributing (A) UK reporting fund share	0.715%
	I Class non-distributing share	0.740%
	I Class non-distributing share JPY hedged	0.740%
	X Class non-distributing share	0.060%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Sustainable Asian Bond Fund	A Class distributing (S) (M) (G) share	1.253%
	A Class non-distributing share	1.265%
	D Class non-distributing share	0.754%
	D Class non-distributing share EUR hedged	0.765%
	E Class non-distributing share EUR hedged	1.754%
	I Class non-distributing share	0.593%
	I Class non-distributing share SEK hedged	0.594%
	X Class non-distributing share	0.092%
	Z class non-distributing share	0.564%
Sustainable Emerging Markets Blended Bond Fund	A Class non-distributing share	1.720%
	A Class non-distributing share EUR hedged	1.720%
	AI Class non-distributing share	1.720%
	AI Class non-distributing share EUR hedged	1.720%
	D Class non-distributing share CHF hedged	0.970%
	D Class non-distributing share EUR hedged	0.970%
	D Class non-distributing UK reporting fund share	0.970%
	E Class distributing (Q) share EUR hedged	2.220%
	E Class non-distributing share EUR hedged	2.220%
	I Class non-distributing share	0.810%
	I Class non-distributing share EUR hedged	0.810%
	X Class non-distributing share	0.060%
	Z Class non-distributing UK reporting fund share	0.460%
Sustainable Emerging Markets Bond Fund	A Class distributing (S) (M) (G) UK reporting fund share	1.470%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.470%
	A Class non-distributing share	1.470%
	A Class non-distributing share EUR hedged	1.470%
	AI Class non-distributing share	1.470%
	AI Class non-distributing share EUR hedged	1.470%
	D Class distributing (S) (M) (G) UK reporting fund share	0.870%
	D Class non-distributing share CHF hedged	0.870%
	D Class non-distributing share EUR hedged	0.870%
	D Class non-distributing UK reporting fund share	0.870%
	D Class non-distributing UK reporting fund share GBP hedged	0.830%
	E Class distributing (Q) share EUR hedged	1.970%
	E Class non-distributing share EUR hedged	1.970%
	I Class non-distributing share	0.710%
	I Class non-distributing share EUR hedged	0.710%
	X Class non-distributing share	0.060%
	X Class non-distributing share AUD hedged	0.060%
	X Class non-distributing share EUR hedged	0.060%
Sustainable Emerging Markets Corporate Bond Fund	A Class non-distributing share	1.690%
	A Class non-distributing share EUR hedged	1.690%
	A Class non-distributing share SEK hedged	1.690%
	AI Class non-distributing share	1.690%
	AI Class non-distributing share EUR hedged	1.690%
	D Class non-distributing share CHF hedged	0.970%
	D Class non-distributing share EUR hedged	0.970%
	D Class non-distributing UK reporting fund share	0.970%
	E Class distributing (Q) share EUR hedged	2.190%
	E Class non-distributing share EUR hedged	2.190%
	I Class non-distributing share	0.810%
	I Class non-distributing share EUR hedged	0.810%
	X Class non-distributing share	0.060%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Sustainable Emerging Markets Local Currency Bond Fund	A Class non-distributing share	1.289%
	A Class non-distributing share EUR hedged	1.290%
	AI Class non-distributing share	1.275%
	AI Class non-distributing share EUR hedged	1.287%
	D Class non-distributing share CHF hedged	0.796%
	D Class non-distributing share EUR hedged	0.790%
	D Class non-distributing UK reporting fund share	0.787%
	E Class distributing (Q) share EUR hedged	1.789%
	E Class non-distributing share EUR hedged	1.789%
	I Class non-distributing share	0.626%
	I Class non-distributing share EUR hedged	0.586%
	X Class non-distributing share	0.126%
Sustainable Energy Fund	A Class distributing (A) share	1.981%
	A Class distributing (A) UK reporting fund share	1.980%
	A Class non-distributing share	1.981%
	A Class non-distributing share AUD hedged	1.969%
	A Class non-distributing share CAD hedged	1.968%
	A Class non-distributing share CNH hedged	1.969%
	A Class non-distributing share EUR hedged	1.968%
	A Class non-distributing share GBP hedged	1.969%
	A Class non-distributing share HKD hedged	1.969%
	A Class non-distributing share NZD hedged	1.966%
	A Class non-distributing share SGD hedged	1.968%
	AI Class non-distributing share	1.981%
	C Class non-distributing share	3.233%
	D Class distributing (A) share	1.229%
	D Class distributing (A) UK reporting fund share	1.229%
	D Class non-distributing share	1.229%
	D Class non-distributing share SGD hedged	1.217%
	E Class non-distributing share	2.481%
	E Class non-distributing share EUR hedged	2.470%
	I Class distributing (A) UK reporting fund share	0.968%
	I Class distributing (Q) share	0.963%
	I Class non-distributing share	0.969%
	I Class non-distributing UK reporting fund share	0.969%
	S Class non-distributing share	1.029%
	X Class distributing (T) share	0.063%
	X Class non-distributing share	0.067%
	X Class non-distributing share EUR hedged	0.068%
Sustainable Fixed Income Global Opportunities Fund	A Class non-distributing share	1.216%
	AI Class non-distributing share	1.217%
	D Class non-distributing share	0.717%
	D Class non-distributing share CHF hedged	0.720%
	D Class non-distributing UK reporting fund share USD hedged	0.720%
	E Class non-distributing share	1.717%
	I Class non-distributing share	0.557%
	I Class non-distributing share JPY hedged	0.557%
	I Class non-distributing share SEK hedged	0.557%
	I Class non-distributing UK reporting fund share USD hedged	0.557%
	X Class distributing (M) share	0.056%
	X Class distributing (Q) share	0.056%
	X Class non-distributing share	0.056%
	X Class non-distributing share CHF hedged	0.056%
	X Class non-distributing share GBP hedged	0.055%
	X Class non-distributing share JPY hedged	0.056%
	X Class non-distributing share SEK hedged	0.056%
	X Class non-distributing share USD hedged	0.027%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Sustainable Global Bond Income Fund	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.222%
	A Class distributing (S) (M) (G) share	1.224%
	A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	1.223%
	A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	1.221%
	A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	1.224%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	1.214%
	A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	1.223%
	A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	1.224%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.224%
	A Class non-distributing share	1.223%
	AI Class distributing (Q) share EUR hedged	1.224%
	AI Class non-distributing share	1.222%
	AI Class non-distributing share EUR hedged	1.224%
	D Class non-distributing share	0.723%
	D Class non-distributing share CHF hedged	0.724%
	D Class non-distributing share EUR hedged	0.747%
	D Class non-distributing UK reporting fund share GBP hedged	0.723%
	E Class distributing (Q) share EUR hedged	1.724%
	E Class non-distributing share EUR hedged	1.724%
	I Class distributing (S) (M) (G) share EUR hedged	0.564%
	I Class non-distributing share	0.563%
	I Class non-distributing share BRL hedged	0.563%
	I Class non-distributing share EUR hedged	0.527%
	X Class non-distributing share	0.063%
	Z Class non-distributing share	0.463%
	Z Class non-distributing share CHF hedged	0.463%
	Z Class non-distributing share EUR hedged	0.463%
Sustainable Global Infrastructure Fund	A Class non-distributing share	1.605%
	AI Class non-distributing share	1.599%
	D Class non-distributing share	1.016%
	E Class non-distributing share	2.102%
	I Class non-distributing share	0.718%
	X Class non-distributing share	0.154%
	Z Class non-distributing share	0.704%
Swiss Small & MidCap Opportunities Fund ⁽³⁾	A Class non-distributing share	1.818%
	D Class distributing (M) UK reporting fund share	1.067%
	D Class non-distributing UK reporting fund share	1.067%
	I Class non-distributing share	0.807%
Systematic China A-Share Opportunities Fund	A Class non-distributing share	1.833%
	A Class non-distributing share SGD hedged	1.834%
	AI Class non-distributing share EUR hedged	1.854%
	D Class non-distributing share	1.083%
	D Class non-distributing share EUR hedged	1.084%
	D Class non-distributing UK reporting fund share	1.083%
	E Class non-distributing share EUR hedged	2.334%
	I Class non-distributing share	0.823%
	I Class non-distributing share EUR hedged	0.824%
	S Class non-distributing share	0.933%
	SR Class non-distributing share	0.945%
	X Class non-distributing share	0.073%
	Z Class non-distributing share	0.833%

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Systematic Global Equity High Income Fund	A Class distributing (A) (G) share	1.817%
	A Class distributing (A) (G) share CHF hedged	1.807%
	A Class distributing (Q) (G) share	1.815%
	A Class distributing (Q) (G) share EUR hedged	1.811%
	A Class distributing (Q) (G) UK reporting fund share CHF hedged	1.811%
	A Class distributing (R) (M) (G) share AUD hedged	1.811%
	A Class distributing (R) (M) (G) share CAD hedged	1.811%
	A Class distributing (R) (M) (G) share CNH hedged	1.811%
	A Class distributing (R) (M) (G) share NZD hedged	1.811%
	A Class distributing (R) (M) (G) share ZAR hedged	1.798%
	A Class distributing (S) (M) (G) share	1.815%
	A Class distributing (S) (M) (G) share HKD hedged	1.811%
	A Class distributing (S) (M) (G) share SGD hedged	1.810%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	1.811%
	A Class non-distributing share	1.814%
	A Class non-distributing share EUR hedged	1.810%
	A Class non-distributing share HKD hedged	1.808%
	A Class non-distributing share SGD hedged	1.810%
	A Class non-distributing UK reporting fund share CHF hedged	1.810%
	C Class distributing (Q) (G) share	3.067%
	C Class non-distributing share	3.066%
	D Class distributing (A) (G) share	0.914%
	D Class distributing (A) (G) share CHF hedged	0.908%
	D Class distributing (Q) (G) share	0.914%
	D Class distributing (Q) (G) UK reporting fund share CHF hedged	0.910%
	D Class distributing (Q) (G) UK reporting fund share EUR hedged	0.910%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	0.910%
	D Class distributing (S) (M) (G) share	0.905%
	D Class distributing (S) (M) (G) share SGD hedged	0.908%
	D Class non-distributing share EUR hedged	0.909%
	D Class non-distributing UK reporting fund share	0.913%
	D Class non-distributing UK reporting fund share CHF hedged	0.909%
	E Class distributing (Q) (G) share EUR hedged	2.312%
	E Class non-distributing share	2.315%
	E Class non-distributing share EUR hedged	2.311%
	I Class distributing (A) (G) share	0.624%
	I Class distributing (M) (G) share	0.654%
	I Class distributing (Q) (G) share	0.654%
	I Class distributing (Q) UK reporting fund share CHF hedged	0.654%
	I Class distributing (Q) UK reporting fund share EUR hedged	0.654%
	I Class non-distributing share	0.654%
	SR Class distributing (S) (M) (G) share	0.899%
	SR Class non-distributing share	0.892%
	X Class non-distributing share	0.053%
Systematic Global SmallCap Fund	A Class non-distributing share	1.846%
	A Class non-distributing share AUD hedged	1.850%
	C Class non-distributing share	3.098%
	D Class non-distributing share	1.095%
	E Class non-distributing share	2.347%
	X Class non-distributing share GBP hedged	0.084%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Systematic Multi Allocation Credit Fund	A Class non-distributing share	0.710%
	AI Class non-distributing share EUR hedged	0.710%
	D Class non-distributing share EUR hedged	0.410%
	E Class non-distributing share EUR hedged	1.210%
	I Class non-distributing share	0.243%
	I Class non-distributing share AUD hedged	0.250%
	I Class non-distributing share EUR hedged	0.228%
	X Class non-distributing share	0.040%
	X Class non-distributing share AUD hedged	0.050%
	X Class non-distributing share EUR hedged	0.040%
United Kingdom Fund	A Class distributing (A) UK reporting fund share	1.826%
	A Class non-distributing share	1.825%
	C Class non-distributing share	3.077%
	D Class distributing (A) UK reporting fund share	1.075%
	D Class non-distributing share	1.075%
	D Class non-distributing UK reporting fund share	1.075%
	E Class non-distributing share	2.326%
	I Class distributing (A) UK reporting fund share	0.814%
	I Class non-distributing share	0.814%
	X Class non-distributing share	0.063%
US Basic Value Fund	A Class distributing (A) share	1.822%
	A Class distributing (A) UK reporting fund share	1.822%
	A Class non-distributing share	1.822%
	A Class non-distributing share CNH hedged	1.823%
	A Class non-distributing share EUR hedged	1.823%
	A Class non-distributing share SGD hedged	1.822%
	C Class non-distributing share	3.073%
	C Class non-distributing share EUR hedged	3.073%
	D Class distributing (A) share	1.072%
	D Class distributing (A) UK reporting fund share	1.073%
	D Class non-distributing share	1.072%
	D Class non-distributing share EUR hedged	1.071%
	E Class non-distributing share	2.323%
	E Class non-distributing share EUR hedged	2.323%
	I Class non-distributing share	0.812%
	X Class non-distributing share	0.062%
US Dollar Bond Fund	A Class distributing (D) share	1.069%
	A Class distributing (M) share	1.070%
	A Class non-distributing share	1.070%
	C Class distributing (D) share	2.320%
	C Class non-distributing share	2.320%
	D Class distributing (M) share	0.669%
	D Class non-distributing share	0.669%
	D Class non-distributing UK reporting fund share GBP hedged	0.670%
	E Class non-distributing share	1.570%
	I Class distributing (Q) share	0.509%
	I Class non-distributing share	0.509%
	I Class non-distributing share EUR hedged	0.509%
	X Class distributing (Q) share	0.029%
	X Class non-distributing share	0.058%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
US Dollar High Yield Bond Fund	A Class distributing (A) UK reporting fund share GBP hedged	1.464%
	A Class distributing (D) share	1.462%
	A Class distributing (M) share	1.462%
	A Class distributing (M) share AUD hedged	1.462%
	A Class distributing (M) share CAD hedged	1.462%
	A Class distributing (M) share EUR hedged	1.462%
	A Class distributing (M) share GBP hedged	1.462%
	A Class distributing (M) share NZD hedged	1.462%
	A Class distributing (M) share SGD hedged	1.462%
	A Class distributing (R) (M) (G) share AUD hedged	1.462%
	A Class distributing (R) (M) (G) share ZAR hedged	1.463%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.463%
	A Class distributing (S) (M) (G) share	1.462%
	A Class distributing (S) (M) (G) share HKD hedged	1.463%
	A Class distributing (S) (M) (G) share SGD hedged	1.463%
	A Class non-distributing share	1.462%
	A Class non-distributing share AUD hedged	1.462%
	A Class non-distributing share CHF hedged	1.462%
	A Class non-distributing share EUR hedged	1.462%
	A Class non-distributing share SGD hedged	1.462%
	C Class distributing (D) share	2.713%
	C Class non-distributing share	2.713%
	D Class distributing (A) UK reporting fund share GBP hedged	0.764%
	D Class distributing (M) share	0.762%
	D Class distributing (M) share SGD hedged	0.762%
	D Class non-distributing share AUD hedged	0.762%
	D Class non-distributing share CHF hedged	0.761%
	D Class non-distributing share EUR hedged	0.762%
	D Class non-distributing share SGD hedged	0.761%
	D Class non-distributing UK reporting fund share	0.761%
	E Class non-distributing share	1.962%
	E Class non-distributing share EUR hedged	1.974%
	I Class distributing (A) UK reporting fund share GBP hedged	0.601%
	I Class distributing (M) share	0.601%
	I Class non-distributing share	0.601%
	I Class non-distributing share EUR hedged	0.601%
	I Class non-distributing UK reporting fund share CHF hedged	0.575%
	I Class non-distributing UK reporting fund share GBP hedged	0.564%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.713%
	SR Class distributing (M) UK reporting fund share	0.712%
	SR Class non-distributing UK reporting fund share	0.712%
	SR Class non-distributing UK reporting fund share EUR hedged	0.711%
	X Class distributing (S) (M) (G) share	0.051%
	X Class non-distributing share	0.051%
US Dollar Reserve Fund	A Class non-distributing share	0.326%
	A Class non-distributing share GBP hedged	0.309%
	C Class non-distributing share	0.314%
	D Class non-distributing share GBP hedged	0.322%
	E Class non-distributing share	0.569%
	E Class non-distributing share GBP hedged	0.560%
	X Class non-distributing share	0.051%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
US Dollar Short Duration Bond Fund	A Class distributing (D) share	0.878%
	A Class distributing (M) share	0.878%
	A Class distributing (M) share SGD hedged	0.879%
	A Class non-distributing share	0.878%
	A Class non-distributing share EUR hedged	0.881%
	AI Class non-distributing share	0.882%
	C Class distributing (D) share	2.129%
	C Class non-distributing share	2.129%
	D Class distributing (M) share	0.530%
	D Class non-distributing share	0.529%
	D Class non-distributing share EUR hedged	0.528%
	E Class non-distributing share	1.379%
	I Class distributing (Q) share	0.442%
	I Class non-distributing share	0.444%
	I Class non-distributing share EUR hedged	0.442%
	X Class non-distributing share	0.044%
US Flexible Equity Fund	A Class distributing (A) share	1.813%
	A Class distributing (A) share EUR hedged	1.813%
	A Class distributing (A) UK reporting fund share	1.813%
	A Class non-distributing share	1.813%
	A Class non-distributing share CNH hedged	1.813%
	A Class non-distributing share EUR hedged	1.813%
	A Class non-distributing share JPY hedged	1.811%
	AI Class non-distributing share	1.813%
	C Class non-distributing share	3.064%
	C Class non-distributing share EUR hedged	3.064%
	D Class distributing (A) share	1.063%
	D Class distributing (A) UK reporting fund share	1.061%
	D Class non-distributing share	1.063%
	D Class non-distributing share EUR hedged	1.062%
	E Class non-distributing share	2.313%
	E Class non-distributing share EUR hedged	2.313%
	I Class non-distributing share	0.802%
	I Class non-distributing share EUR hedged	0.800%
	X Class non-distributing share	0.051%
	X Class non-distributing share EUR hedged	0.073%
US Government Mortgage Impact Fund	A Class distributing (D) share	0.970%
	A Class distributing (M) share	0.970%
	A Class non-distributing share	0.970%
	C Class distributing (D) share	2.220%
	C Class non-distributing share	2.220%
	D Class distributing (M) share	0.619%
	D Class non-distributing share	0.620%
	E Class non-distributing share	1.470%
	I Class distributing (M) share	0.434%
	I Class non-distributing share	0.460%
	X Class distributing (M) share	0.029%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
US Growth Fund	A Class distributing (A) share	1.816%
	A Class non-distributing share	1.817%
	A Class non-distributing share EUR hedged	1.817%
	A Class non-distributing UK reporting fund share	1.817%
	AI Class non-distributing share	1.818%
	C Class non-distributing share	3.070%
	D Class distributing (A) share	1.065%
	D Class non-distributing share	1.065%
	D Class non-distributing UK reporting fund share	1.065%
	E Class non-distributing share	2.318%
	I Class non-distributing share	0.804%
	X Class non-distributing share	0.054%
US Mid-Cap Value Fund	A Class non-distributing share	1.826%
	A Class non-distributing share AUD hedged	1.826%
	C Class non-distributing share	3.077%
	D Class non-distributing share	1.076%
	E Class non-distributing share	2.326%
	I Class non-distributing share	0.819%
US Sustainable Equity Fund	A Class non-distributing share	1.810%
	D Class non-distributing share	0.990%
	D Class non-distributing UK reporting fund share	0.990%
	E Class non-distributing share	2.310%
	I Class non-distributing share	0.730%
	I Class non-distributing UK reporting fund share	0.730%
	X Class non-distributing UK reporting fund share	0.050%
World Bond Fund	A Class distributing (D) share	1.073%
	A Class distributing (M) share	1.073%
	A Class distributing (R) (M) (G) share CNH hedged	1.073%
	A Class distributing (S) (M) (G) share SGD hedged	1.073%
	A Class non-distributing share	1.073%
	A Class non-distributing share EUR hedged	1.073%
	A Class non-distributing UK reporting fund share GBP hedged	1.073%
	C Class distributing (D) share	2.324%
	D Class distributing (M) share	0.673%
	D Class non-distributing share	0.673%
	D Class non-distributing share CHF hedged	0.673%
	D Class non-distributing share EUR hedged	0.673%
	D Class non-distributing UK reporting fund share GBP hedged	0.673%
	E Class non-distributing share	1.573%
	I Class distributing (A) share EUR hedged	0.513%
	I Class non-distributing share	0.512%
	X Class non-distributing share	0.062%
	X Class non-distributing share CHF hedged	0.025%
	X Class non-distributing share DKK hedged	0.033%
	X Class non-distributing share EUR hedged	0.062%
	X Class non-distributing share GBP hedged	0.062%
	X Class non-distributing share NOK hedged	0.062%
	X Class non-distributing share NZD hedged	0.069%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
World Energy Fund	A Class distributing (A) share	2.062%
	A Class distributing (A) UK reporting fund share	2.062%
	A Class non-distributing share	2.060%
	A Class non-distributing share AUD hedged	2.058%
	A Class non-distributing share CHF hedged	2.060%
	A Class non-distributing share EUR hedged	2.060%
	A Class non-distributing share HKD hedged	2.060%
	A Class non-distributing share SGD hedged	2.059%
	AI Class non-distributing share	2.060%
	C Class non-distributing share	3.310%
	C Class non-distributing share EUR hedged	3.309%
	D Class distributing (A) share	1.312%
	D Class distributing (A) UK reporting fund share	1.312%
	D Class non-distributing share	1.311%
	D Class non-distributing share CHF hedged	1.311%
	D Class non-distributing share EUR hedged	1.311%
	E Class non-distributing share	2.560%
	E Class non-distributing share EUR hedged	2.560%
	I Class non-distributing share	1.050%
	I Class non-distributing share EUR hedged	1.051%
	S Class non-distributing share	1.111%
	S Class non-distributing share EUR hedged	1.111%
	X Class distributing (T) share	0.052%
	X Class non-distributing share	0.051%
World Financials Fund	A Class distributing (A) share	1.818%
	A Class non-distributing share HKD hedged	1.819%
	A Class non-distributing share SGD hedged	1.818%
	A Class non-distributing UK reporting fund share	1.818%
	AI Class non-distributing share	1.818%
	C Class non-distributing share	3.071%
	D Class non-distributing UK reporting fund share	1.067%
	E Class non-distributing share	2.319%
	I Class non-distributing share	0.807%
	X Class distributing (T) share	0.048%
	X Class non-distributing share	0.055%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
World Gold Fund	A Class distributing (A) share	2.071%
	A Class distributing (A) UK reporting fund share	2.071%
	A Class non-distributing share	2.071%
	A Class non-distributing share AUD hedged	2.068%
	A Class non-distributing share CHF hedged	2.069%
	A Class non-distributing share EUR hedged	2.069%
	A Class non-distributing share HKD hedged	2.068%
	A Class non-distributing share PLN hedged	2.069%
	A Class non-distributing share SGD hedged	2.069%
	A Class non-distributing UK reporting fund share	2.071%
	AI Class non-distributing share	2.071%
	AI Class non-distributing share EUR hedged	2.070%
	C Class non-distributing share	3.323%
	C Class non-distributing share EUR hedged	3.322%
	D Class distributing (A) share	1.319%
	D Class non-distributing share	1.319%
	D Class non-distributing share CHF hedged	1.317%
	D Class non-distributing share EUR hedged	1.317%
	D Class non-distributing share SGD hedged	1.317%
	D Class non-distributing UK reporting fund share GBP hedged	1.317%
	E Class non-distributing share	2.572%
	E Class non-distributing share EUR hedged	2.570%
	I Class non-distributing share	1.059%
	I Class non-distributing share EUR hedged	1.059%
	S Class non-distributing share	1.069%
	X Class distributing (T) share	0.025%
	X Class non-distributing share	0.057%
World Healthscience Fund	A Class distributing (A) share	1.817%
	A Class non-distributing share	1.817%
	A Class non-distributing share AUD hedged	1.784%
	A Class non-distributing share CNH hedged	1.785%
	A Class non-distributing share HKD hedged	1.785%
	A Class non-distributing share JPY hedged	1.784%
	A Class non-distributing share SGD hedged	1.785%
	A Class non-distributing UK reporting fund share EUR hedged	1.785%
	AI Class non-distributing share	1.816%
	C Class non-distributing share	3.068%
	D Class distributing (A) share	1.066%
	D Class distributing (Q) UK reporting fund share	1.065%
	D Class non-distributing share	1.066%
	D Class non-distributing share EUR hedged	1.034%
	E Class non-distributing share	2.317%
	E Class non-distributing share EUR hedged	2.286%
	I Class distributing (A) UK reporting fund share	0.775%
	I Class non-distributing share	0.807%
	I Class non-distributing share EUR hedged	0.806%
	X Class distributing (T) share	0.052%
	X Class non-distributing share	0.056%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
World Mining Fund	A Class distributing (A) share	2.071%
	A Class distributing (A) UK reporting fund share	2.071%
	A Class non-distributing share	2.069%
	A Class non-distributing share AUD hedged	2.069%
	A Class non-distributing share CHF hedged	2.069%
	A Class non-distributing share EUR hedged	2.070%
	A Class non-distributing share HKD hedged	2.068%
	A Class non-distributing share PLN hedged	2.069%
	A Class non-distributing share SGD hedged	2.069%
	AI Class non-distributing share	2.069%
	AI Class non-distributing share EUR hedged	2.069%
	C Class non-distributing share	3.321%
	C Class non-distributing share EUR hedged	3.321%
	D Class distributing (A) UK reporting fund share	1.321%
	D Class non-distributing share	1.318%
	D Class non-distributing share CHF hedged	1.318%
	D Class non-distributing share EUR hedged	1.319%
	D Class non-distributing share PLN hedged	1.318%
	D Class non-distributing share SGD hedged	1.319%
	D Class non-distributing UK reporting fund share GBP hedged	1.318%
	E Class non-distributing share	2.570%
	E Class non-distributing share EUR hedged	2.570%
	I Class non-distributing share	1.057%
	I Class non-distributing share EUR hedged	1.057%
	S Class non-distributing share	1.119%
	S Class non-distributing share EUR hedged	1.118%
	X Class distributing (T) share	0.052%
	X Class non-distributing share	0.055%
	X Class non-distributing share EUR hedged	0.026%
World Real Estate Securities Fund	A Class distributing (R) (M) (G) share CNH hedged	1.836%
	A Class distributing (S) (M) (G) share	1.834%
	A Class distributing (S) (M) (G) share HKD hedged	1.836%
	A Class distributing (S) (M) (G) share SGD hedged	1.835%
	A Class non-distributing share	1.835%
	D Class non-distributing share	1.083%
	D Class non-distributing share CHF hedged	1.083%
	E Class non-distributing share	2.335%
	X Class distributing (T) share	0.065%
	X Class non-distributing share	0.071%
	X Class non-distributing share AUD hedged	0.071%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
World Technology Fund	A Class distributing (A) share	1.817%
	A Class distributing (A) UK reporting fund share	1.817%
	A Class non-distributing share	1.817%
	A Class non-distributing share AUD hedged	1.796%
	A Class non-distributing share CNH hedged	1.794%
	A Class non-distributing share JPY hedged	1.791%
	A Class non-distributing share SGD hedged	1.794%
	A Class non-distributing UK reporting fund share EUR hedged	1.793%
	AI Class non-distributing share	1.817%
	C Class non-distributing share	3.071%
	D Class non-distributing share	1.065%
	D Class non-distributing share EUR hedged	1.042%
	E Class non-distributing share	2.318%
	E Class non-distributing share EUR hedged	2.299%
	I Class distributing (A) UK reporting fund share	0.806%
	I Class distributing (Q) UK reporting fund share GBP hedged	0.805%
	I Class non-distributing share	0.805%
	I Class non-distributing share BRL hedged	0.805%
	I Class non-distributing share EUR hedged	0.805%
	I Class non-distributing UK reporting fund share	0.805%
	X Class distributing (T) share	0.052%
	X Class non-distributing share	0.053%

Want to know more?

blackrockinternational.com | +44 (0)20 7743 3300

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